

Fractal Volatility Index for AMD : 0.592. Market Wide FVI:0.478
(0 - 0.33: Stable, 0.33 - 0.66: Moderate Volatility, 0.66 - 1: High Volatility)



Global Geopolitical Volatility



Red: High Risk FVI zone, Orange: Medium Risk FVI zone, Green: Low Risk FVI zone

Verv Stock Analysis Report: Advanced Micro Devices Inc AMD FVI 0.592

Analysis Period: 2021-05-27 to 2026-05-27

Global Geopolitical Fractal Volatility (Gold, Forex, TWI (Tariffs) and GHG Emissions)

FVI_GOLD: 0.593608 => Moderate gold volatility, likely reflecting investor caution
FVI_FX: 0.434301 => Low FX volatility; currency markets stable for now
FVI_TWI: 0.469352 => Moderate TWI volatility; minor export/import fluctuations
GHG CV: 0.223036 => Moderate emissions volatility; sector-level uncertainty exists
Primary Risk Driver: Gold volatility is a good proxy for global geopolitical risk. 0.593608.

The Fractal Volatility Index (FVI) is scaled between 0 and 1 reflecting the stock's overall volatility. A higher score indicates greater unpredictability and market instability.

Unlike traditional volatility indicators like VIX or Beta, FVI does not track short-term fluctuations—it detects hidden instability before it manifests in price swings.

FVI is a composite score that incorporates Lyapunov Exponent, Hurst Exponent, and Detrended Fluctuation Analysis (DFA).

Breakout Probability Score (BPS): 0.070

Breakout Probability Score (BPS) quantifies price momentum likelihood: BPS > 1.5 suggests high breakout potential, while BPS < 0.5 indicates consolidation.

(BPS > 1.5 High breakout potential - Strong momentum, watch for confirmation.)

(BPS 0.5 - 1.5 Moderate breakout likelihood - Possible move, monitor closely.)

(BPS < 0.5 Low breakout probability - Likely consolidation or range-bound.)

Request ID: FVI

Account ID: WeeklyReport

Fractal & Statistical Analysis

FVI Score: 0.592 (Fractal Volatility Index FVI)

DFA Result: 0.4793 (Detrended Fluctuation Analysis)

Lyapunov Exponent: 0.0172 (Measures chaos and predictability)

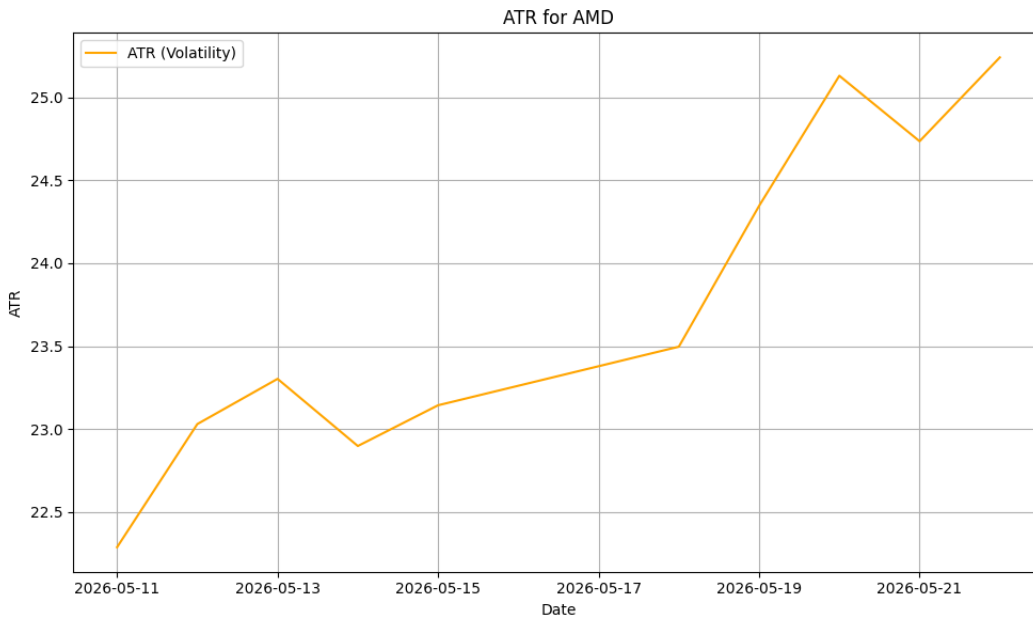
Hurst Exponent: 0.5300 (Indicates trending or mean-reverting behavior)

Breakout & Recent Price Change Analysis

Breakout Statement: No strong breakout signal detected: The latest closing price of 467.51 is within the Bollinger Bands range (309.07 - 502.73).

Latest ATR: 25.2422

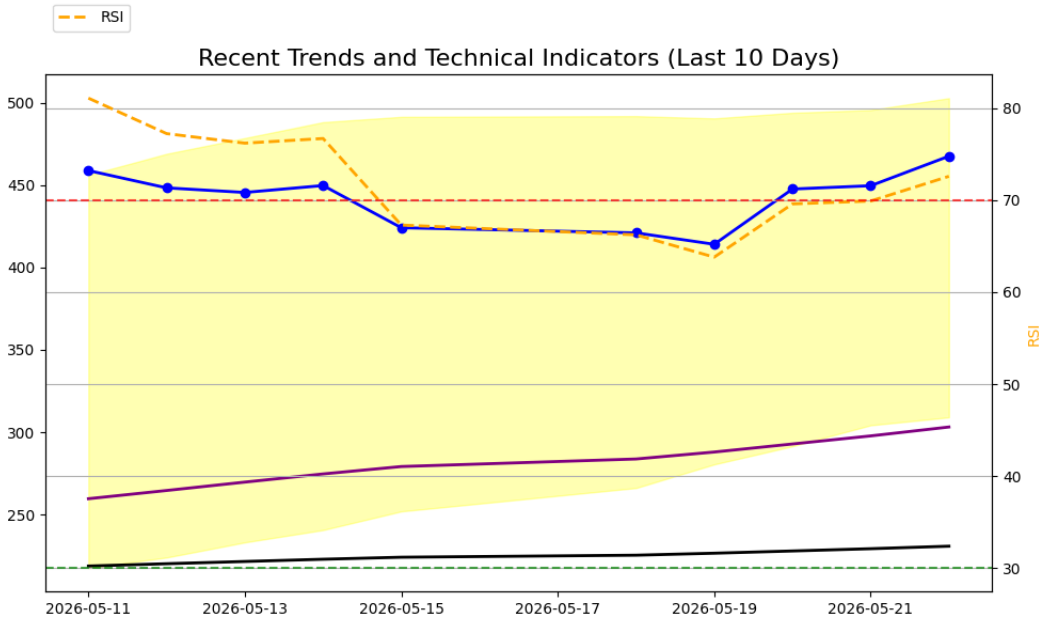
Average True Range (ATR)



The ATR measures the recent price volatility of a stock, calculating the average range between its high and low prices over a given period (usually 14 days). A higher ATR indicates greater market volatility, and a lower ATR indicates less volatility.

Low ATR (below 2): Stable stock, Moderate ATR (2-5): Mild volatility, High ATR (above 5): Highly volatile stock

Technical Indicators



Left y axis - Stock Price. Right y axis - RSI range values (30 - 70)

Close Price(blue line with circles) - Key indicator of the stock's price action and is often used to identify trends or patterns. A rising close price generally indicates an upward trend, while a falling close price shows a downward trend.

SMA_50 and SMA_200 - (purple line SMA_50, black line SMA_200) Simple Moving Averages (SMA) calculated over 50 and 200 periods. Helps identify the direction of stock price trend.

Bollinger Bands - (shaded in yellow): Bollinger Bands consists of upper, middle and lower prices. The middle line is the moving average. Price reaching the upper band can indicate an overbought condition, suggesting the stock might be due for a pullback. Price touching the lower band could indicate an oversold condition, suggesting a potential buying opportunity. When the price moves outside the bands, it may indicate extreme conditions.

Relative Strength Index RSI - (orange dotted line): The RSI is a momentum oscillator that measures the speed and change of price movements. An RSI above 70 suggests the stock is overbought and might be due for a pullback. An RSI below 30 suggests the stock is oversold and might be due for a rebound. An RSI in between indicates a more neutral market condition.

AI-Generated Market Insights

Investment Report:

--- INVESTMENT REPORT ---

1. Volatility & Breakout Potential

AMD's Fractal Volatility Index (FVI) of 0.592 suggests a moderate level of volatility and potential for price acceleration. The Lyapunov exponent of 0.017 indicates a relatively stable system, lower than the market-wide average, indicating less systemic risk. The stock's Bollinger Bands are within a reasonable range, indicating no strong breakout signals. The volume change of 19.32% does confirm price movements, indicating a potential for future price changes.

2. Market Sentiment

The large trading volume suggests institutional-driven behavior. The combination of moderate volatility and the lack of strong breakout signals might suggest a cautious investor mood.

3. Geopolitical Risk Assessment

With the global stress indicators showing an elevated level of volatility, AMD's exposure to these risks needs to be considered. The company's low GHG impact score of 0.048 suggests a relatively low exposure to emissions risk. However, as a tech company, it might be vulnerable to supply-chain disruptions due to trade wars or geopolitical tensions.

4. Sector and Supply Chain Exposure

AMD, as a technology company, likely has dependencies on components sourced from Asia, such as semiconductors. This could expose the company to risks associated with trade disruptions or supply-side inflation. The company's exposure to energy price shocks, given its sector, is likely minimal.

--- STRATEGY RECOMMENDATION ---

Given AMD's moderate volatility, stable system, and lack of strong breakout signals, a cautious approach might be appropriate. The stock appears to be in a consolidation phase. A trend-following strategy might not be optimal at this point, given the lack of strong trend signals. Instead, a mean-reversion or hedge strategy might be more suitable.

--- FINAL TAKEAWAY ---

"AMD shows moderate volatility with a stable system and no strong breakout signals. Despite institutional-driven trading volume, investor sentiment appears cautious. With potential exposure to supply-chain disruptions and geopolitical risks, a defensive position is recommended."

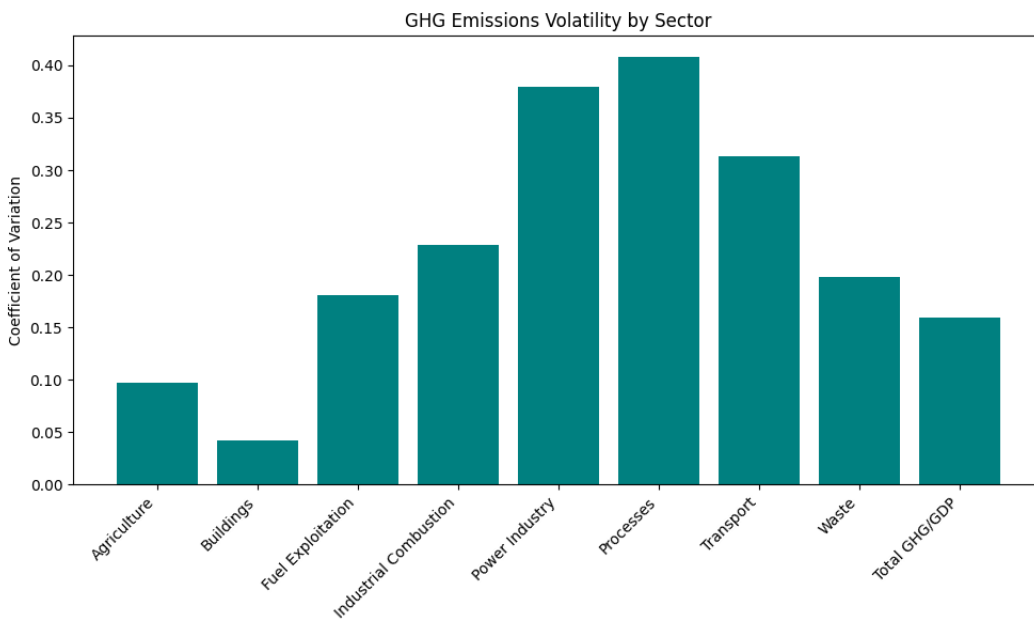
Market Capitalization: 762322092000, Industry: SEMICONDUCTORS, Latest Volume: 34758602, Description: Advanced Micro Devices Inc, Sector: TECHNOLOGY, Price to Book: 11.83, Trailing PE: 156.36, Forward PE: 66.67, Enterprise to Ebitda: 93.23, Enterprise to Revenue: 20.13, Profit Margins: 0.134

The trading volume has changed by 19.32% over the past week, indicating potential shifts in market sentiment. Please factor this into the volatility and risk analysis.

Beta measures stock volatility relative to the overall market: 2.40

Beta of 2.40 suggests high volatility compared to the market.

Volatility Indicators of GHG Emissions by Industry and GDP



Low GHG impact (0.048) for the Technology sector.

Disclaimer: The Fractal Volatility Index (FVI) measures structural market instability, not short-term price direction. High FVI (red dot) does not necessarily indicate a price breakout—rather, it signals unpredictable price behavior and potential structural shifts. While market instability can precede significant moves in either direction, Verv Stock Reports do not predict price trends but offer insight into underlying volatility patterns. Investors should interpret FVI alongside fundamental and technical analysis before making decisions.

Stock Market Price Credibility Report

Analysis based on current global macroeconomic and geopolitical information.

Market_Price_Credibility_Analysis:

```
{  
  "Final_Score": 0.428,  
  "Price_Volume_Divergence": 0,  
  "Volatility_Dissonance_Index": -0.071,  
  "Deception_Risk": 0.885,  
  "Trumpery_Alert": true,  
  "Summary": "Rates are low, truth is lower."  
}
```

The high NRDl score indicates a significant disconnect between economic narratives and underlying fiscal, monetary, and geopolitical realities. The rising U.S. debt and deficit levels are concerning, especially with the changes in U.S. Treasury bond yields and issuance. The reports of declining foreign demand for U.S. bonds further exacerbate the situation.

Central bank interventions, such as rate cuts and quantitative easing, are attempts to stabilize the economy, but they can also distort market signals, leading to misallocation of resources. The use of tariffs and sanctions as economic tools has led to uncertainties and disruptions in global trade.

The inflation rate is low, despite the official interest rate policy aiming to stimulate economic growth. This might suggest that the traditional relationship between inflation and interest rates is breaking down.

BRICS+ influence and de-dollarization trends indicate a shift away from the U.S. dollar as the world's reserve currency, which could have significant implications for the U.S. economy.

The volatility in gold prices and geopolitical hedging activities reflect uncertainties in the global economic and political environment.

The Trumpery Alert is true, indicating the presence of manipulative or performative policymaking. This is reflected in the satirical summary: "If you believe this is market forces, we've got a bridge to sell you."

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Deception Risk:

Between 0 and .2, markets appear fundamentally sound, no price distortion.

Between .2 and .4 there may be some irrationality or manipulation. Caution is advised.

Between .4 and .6 there are signals of disconnect between narratives and reality.

Between .6 and .8 distortions mean possible financial gaslighting.

Between .8 and 1 signals a confidence scam - you are being sold a bridge.

What Price Credibility Sell You a Bridge Index captures:

Price to Volume Divergence PVD.' When price rises while volume drops is suspicious behavior.

A Narrative Reality Dislocation Index NRDIndex is an AI score for disconnect between corporate statements and underlying fundamentals.

A Volatility Persistence Score VPI. When volatility indicators stay low despite geopolitical/economic chaos.

The Macro Score includes Tariff Impact Denial. High tariffs plus high exposure plus rising stock. This may be a trumpery illusion alert.

Treasury Detector TFD Liquidity Masking Metric. Fed/Treasury injections may be affecting retail activity or debt spreads.

The Media Sentiment Mismatch is included. This is where news tone is contrary to actual market data (e.g. bullish despite bond collapse).

Note: Trumpery derives from a French word meaning to deceive, in many dictionaries showy but worthless.

_____ **END OF REPORT** _____