Fractal Volatility Index for AMD : 0.606. Market Wide FVI:0.478
(0 - 0.33: Stable, 0.33 - 0.66: Moderate Volatility, 0.66 - 1: High 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 0.606

Analysis Period: 2021-08-13 to 2026-08-13

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

Breakout Probability Score (BPS): -1.337
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

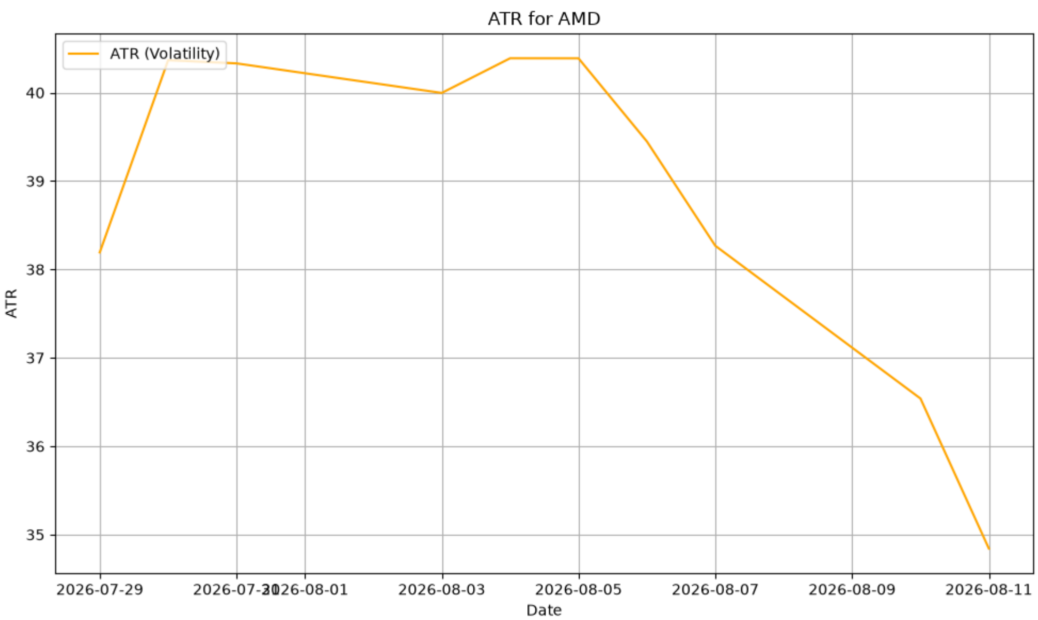
Fractal & Statistical Analysis

FVI Score: 0.606 (Fractal Volatility Index FVI)
DFA Result: 0.4446 (Detrended Fluctuation Analysis)
Lyapunov Exponent: 0.0175 (Measures chaos and predictability)
Hurst Exponent: 0.5056 (Indicates trending or mean-reverting behavior)

Breakout & Recent Price Change Analysis

Breakout Statement: No strong breakout signal detected: The latest closing price of 474.32 is within the Bollinger Bands range (436.32 - 556.71).
Latest ATR: 34.8423

Average True Range (ATR)

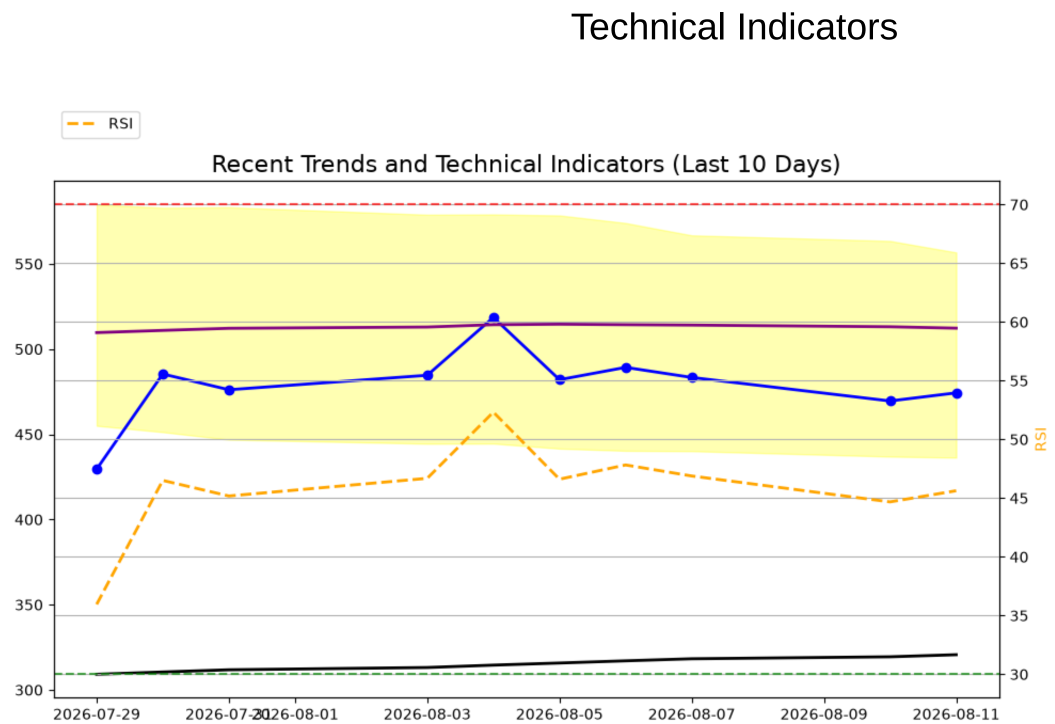


The ATR measures the recent price volatility of a stock, calculating the average range between its high and low prices over a given period (usually 14 days). A higher ATR indicates greater market volatility, and a lower ATR indicates less volatility.

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

Technical Indicators

Technical indicators are based on historical price and volume data used in technical analysis to forecast financial market direction. They help identify trends, momentum, volatility, and potential entry and exit points in the market.



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 Executive Assessment

Investment Report:

Based on the fractal volatility and market trend metrics from 2021-08-13 to 2026-08-13, here is the investment report for AMD:

1. Volatility & Breakout Potential:
AMD's FVI of 0.606 suggests a relatively stable regime compared to the market-wide indicators. The Lyapunov measure of 0.017 indicates less chaos and instability than the market average. The Bollinger Bands seem to be stable, with no significant expansion or contraction. However, the substantial decrease in volume (-62.75%) is concerning and doesn't validate the price moves.

2. Market Sentiment:
The high number of 774315573000 suggests a strong institutional influence on the stock. The lack of a strong breakout signal along with the decreased volume could indicate a cautious or bearish mood among investors.

3. Geopolitical Risk Assessment:
The high Gold FVI of 0.594 suggests a high level of geopolitical tension and potential hedge demand. The FX FVI of 0.434 indicates some currency volatility and capital flows. The stock has a low GHG impact, which means it has less exposure to environmental risks.

4. Sector and Supply Chain Exposure:
AMD, being a tech company, may have exposure to Asia-sourced components like semiconductors. Any disruptions in the supply chain due to geopolitical tensions or trade wars could impact the company.

Strategy Recommendation:
Given the lack of strong breakout signals, the decreased volume, and the geopolitical risks, it might be advisable to adopt a defensive position for AMD. The current phase seems to be more of a consolidation rather than a breakout or correction.

Final Takeaway:
"AMD is showing signs of stability amidst market-wide volatility. However, decreased volume and potential supply chain risks warrant a defensive position."

Stock Information

Market Capitalization: 774315573000, Industry: SEMICONDUCTORS, Latest Volume: 18052466, Description: Advanced Micro Devices Inc, Sector: TECHNOLOGY, Price to Book: 11.4, Trailing PE: 120.39, Forward PE: 63.29, Enterprise to Ebitda: 70.7, Enterprise to Revenue: 18.34, Profit Margins: 0.156

The trading volume has changed by -62.75% 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: 2.49
Beta of 2.49 suggests high volatility compared to the market.

Stock Investment Character Report

Analysis in view of stock characteristics and current global macroeconomic information.

Investment Character: Narrative-Driven

Resilience: 45%
Momentum: 28%
Structural Stress: 20%
Narrative Dependence: 66%
Confidence: 58%

Calculated Metrics:
- Price-Volume Divergence: 0.000
- Volatility Dissonance Index: 0.658

Evidence:
- Fractal Volatility Index 0.606 vs market-wide 0.478 indicates above-market volatility
- Beta 2.489 and ATR 34.84 signal high sensitivity and large price swings
- Breakout Probability Score -1.337 and statement shows no strong breakout; price within Bollinger Bands (436.32 - 556.71)
- Recent volume change -62.75% indicates waning near-term trading momentum
- Valuation is elevated: trailing P/E 120.39, forward P/E 63.29, EV/EBITDA 70.7, EV/Revenue 18.34
- Positive profit margin 0.156 suggests operations are profitable despite high multiples

Assessment:
AMD currently presents as a high-valuation, high-beta name with above-market volatility and no confirmed breakout, implying price action driven more by expectations than by steady momentum. Profitability offers some operational underpinning, but the combination of rich multiples and fading near-term volume points to sentiment and narrative playing a significant role in sustaining the valuation.

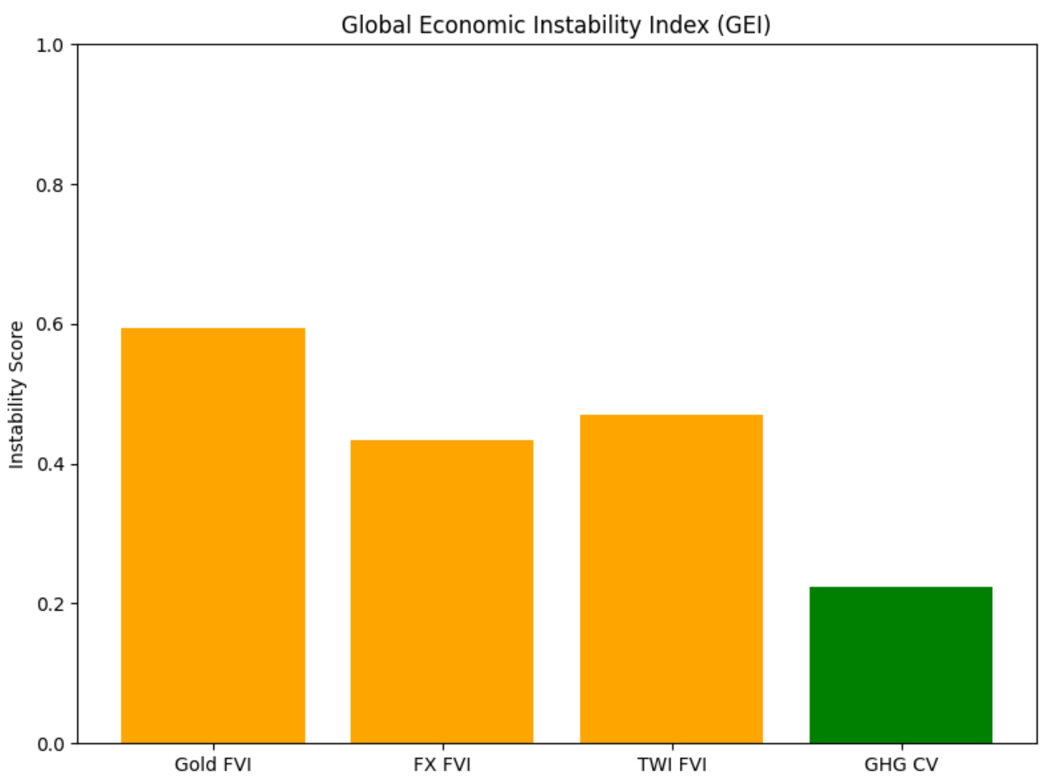
Medium-Term Fit:
May suit an independent thesis that anticipates sustained investor preference for premium, growth-expectation assets in semiconductors during consolidation phases, with tolerance for volatility and recognition that macro liquidity shifts or policy headlines can influence sentiment without clear breakout confirmation..

Fractal Volatility Indices

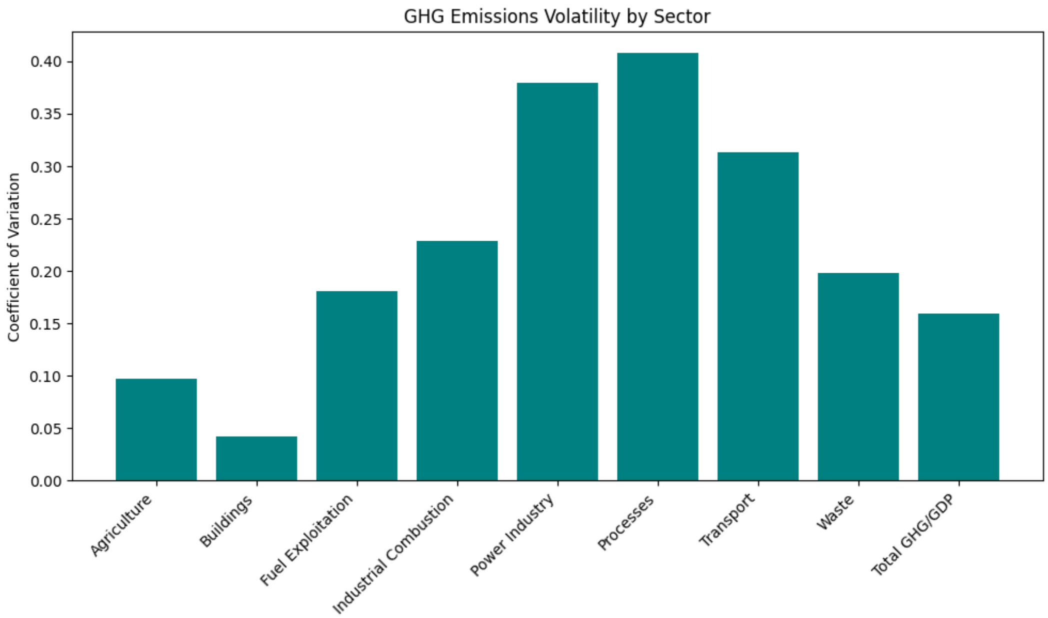
Global Geopolitical Fractal Volatility (Gold, Forex, TWI (Tariffs) and GHG Emissions)
FVI_GOLD: 0.593608 => Moderate gold volatility indicates increased investor caution
FVI_FX: 0.434301 => Low FX volatility indicates relatively stable currency markets
FVI_TWI: 0.469352 => Moderate trade-weighted volatility indicates some external-sector adjustment
GHG_CV: 0.223036 => Moderate GHG sector variability indicates some sector-level carbon-risk dispersion

Primary Risk Driver: Gold volatility is a good proxy for global geopolitical risk. 0.593608.

Global Geopolitical Volatility



Volatility Indicators of GHG Emissions by Industry and GDP



Low GHG impact (0.048) for theTechnology 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.

__________END OF REPORT__________