

Fractal Volatility Index for NVDA : 0.412. 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: NVIDIA Corporation NVDA FVI 0.412

Analysis Period: 2021-04-29 to 2026-04-29

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): 1.281

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: 0.412 (Fractal Volatility Index FVI)

DFA Result: 0.5141 (Detrended Fluctuation Analysis)

Lyapunov Exponent: 0.0143 (Measures chaos and predictability)

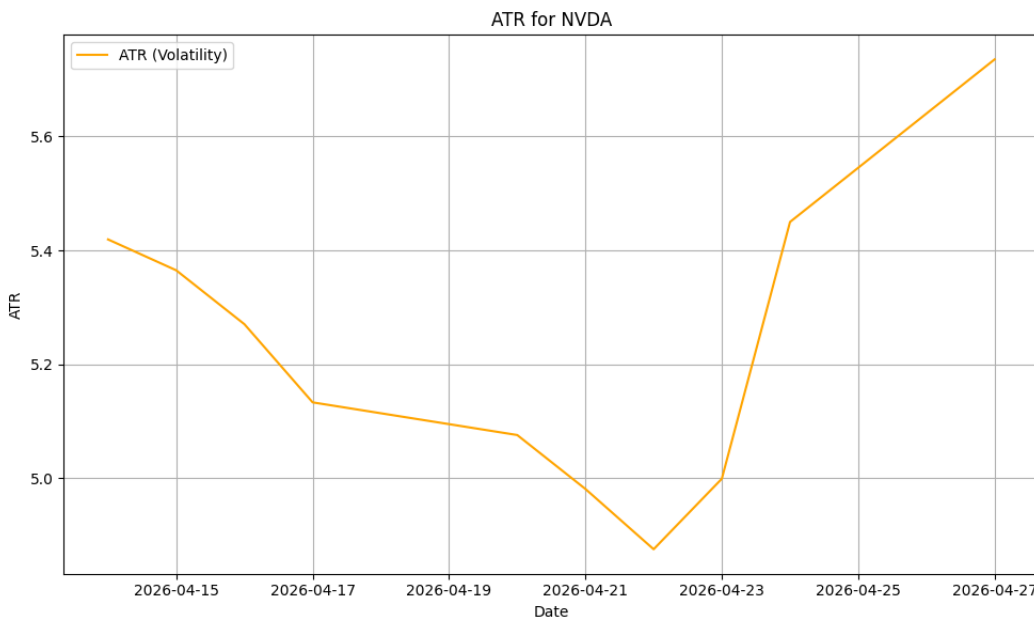
Hurst Exponent: 0.4463 (Indicates trending or mean-reverting behavior)

Breakout & Recent Price Change Analysis

Breakout Statement: No strong breakout signal detected: The latest closing price of 216.61 is within the Bollinger Bands range (164.51 - 217.17).

Latest ATR: 5.7352

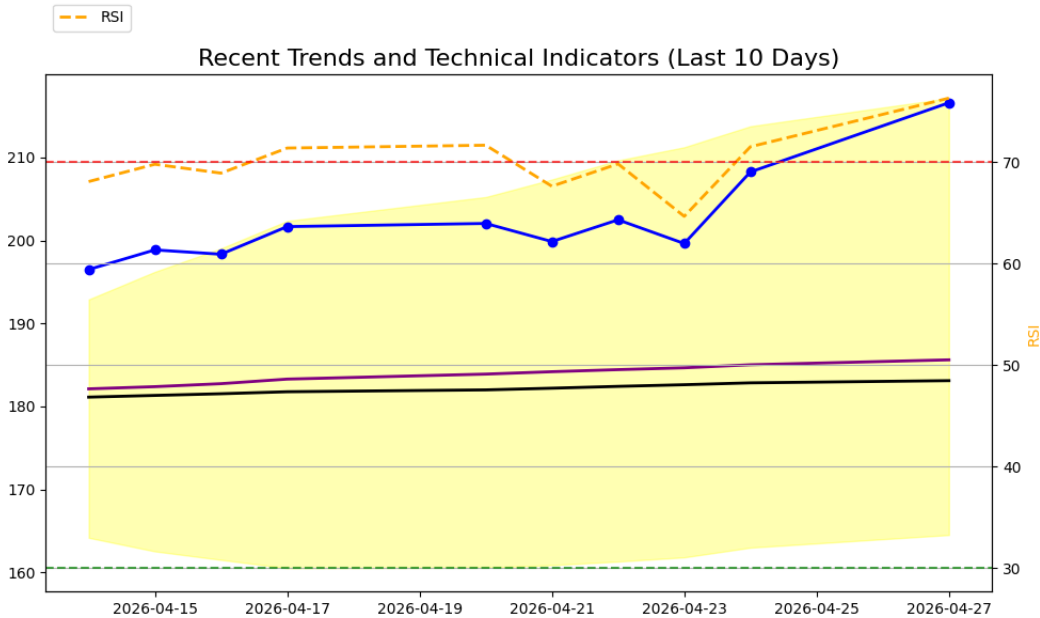
Average True Range (ATR)



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

NVDA's Fractal Volatility Index (FVI) is at 0.412, which is less than the market-wide Gold FVI of 0.594, suggesting that NVDA is relatively stable compared to the overall market. Its Lyapunov exponent is also low at 0.014, further indicating a more stable regime. The Bollinger Bands are currently within a narrow range, and the stock volume change of 56.79% does not confirm any significant price moves. Overall, NVDA appears to be in a state of stability, with no strong breakout signals detected.

2. Market Sentiment

The stock's DFA of 0.514 indicates a balance between trend-following and mean-reversion behavior, suggesting a mixed investor sentiment. The lack of significant breakout signals and moderate volatility suggest cautious investor behavior.

3. Geopolitical Risk Assessment

NVDA's low GHG impact score of 0.048 suggests minimal sectoral emissions risk exposure. However, the company operates in the technology sector, which often depends on global inputs. Therefore, it may have some exposure to global stress indicators like Gold, FX, and TWI FVI.

4. Sector and Supply Chain Exposure

NVDA, as a technology company, may be dependent on Asia-sourced components like semiconductors. This exposes it to potential risks related to trade instability and supply chain disruptions.

--- STRATEGY RECOMMENDATION ---

Given the current market conditions and NVDA's stability, a mean-reversion strategy may be optimal. The lack of strong breakout signals and moderate volatility suggest that the stock is not in a consolidation or breakout phase.

--- FINAL TAKEAWAY ---

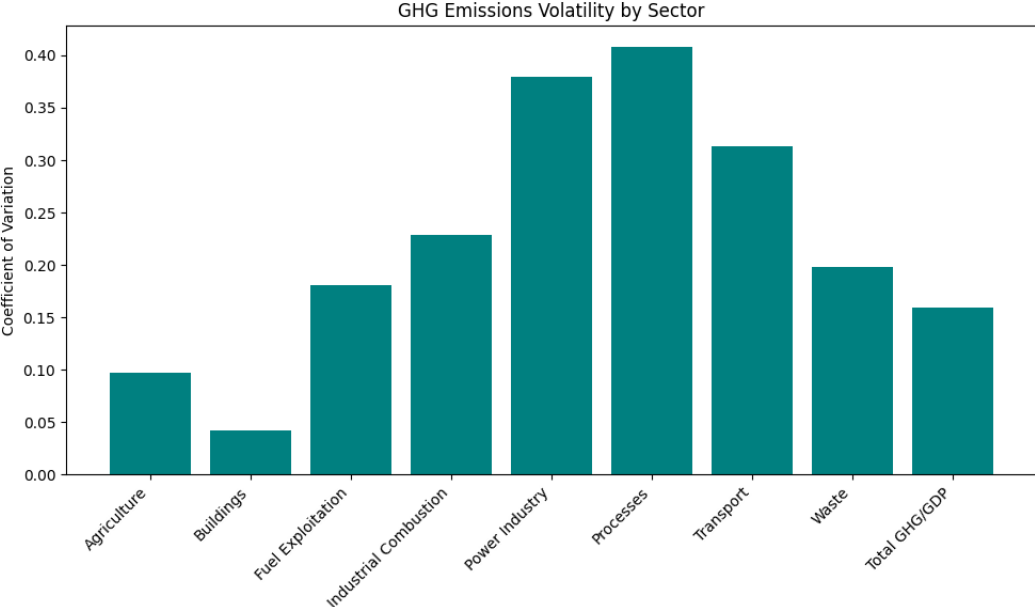
NVDA is demonstrating stability amidst a volatile market. However, its position in the technology sector exposes it to potential geopolitical and supply chain risks. Therefore, investors should adopt a cautious approach, focusing on a mean-reversion strategy until stronger breakout signals emerge.

Market Capitalization: 5061759468000, Industry: SEMICONDUCTORS, Latest Volume: 187172421, Description: NVIDIA Corporation, Sector: TECHNOLOGY, Price to Book: 32.18, Trailing PE: 42.59, Forward PE: 25.58, Enterprise to Ebitda: 34.66, Enterprise to Revenue: 23.2, Profit Margins: 0.556

The trading volume has changed by 56.79% 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: 2.33
Beta of 2.33 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": 0.233,  
  "Price_Volume_Divergence": 0,  
  "Volatility_Dissonance_Index": -0.759,  
  "Deception_Risk": 0.769,  
  "Trumpery_Alert": true,  
  "Summary": "New export: Confidence! Made fresh daily from hot air."  
}
```

The NRD value of 0.7 indicates a substantial disconnect between the economic narratives and the underlying fiscal, monetary, and geopolitical realities.

Rising U.S. debt and deficit levels, coupled with declining foreign demand for U.S. bonds, suggest a weakening confidence in the U.S. economy's ability to meet its future obligations. This is further exacerbated by changes in U.S. Treasury bond yields and issuance, which may indicate a shift in risk perception among investors.

The central bank's interventions, such as rate cuts and quantitative easing, are designed to stimulate the economy. However, they can also lead to inflationary pressures, which are not currently aligned with the official interest rate policy.

The use of tariffs and sanctions as economic tools can create uncertainty and volatility in the market, which may not be reflected in the economic narrative.

The influence of BRICS+ countries and the trend towards de-dollarization can potentially undermine the U.S. dollar's status as the global reserve currency, which is not commonly factored into the economic narrative.

Gold volatility and geopolitical hedging suggest that investors are seeking safe havens amid the current economic and geopolitical uncertainties. This is another factor that may not be fully reflected in the economic narrative.

The Trumpery Alert is set to true, indicating that manipulative or performative policymaking is evident. This is suggested by the use of tariffs and sanctions as economic tools, as well as the central bank's interventions. The satirical summary "If you believe this is market forces, we've got a bridge to sell you" is a humorous way of highlighting this disconnect.

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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** _____