

Fractal Volatility Index for NVDA : 0.378. 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 0.378

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): 0.616

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: 0.378 (Fractal Volatility Index FVI)

DFA Result: 0.5474 (Detrended Fluctuation Analysis)

Lyapunov Exponent: 0.0137 (Measures chaos and predictability)

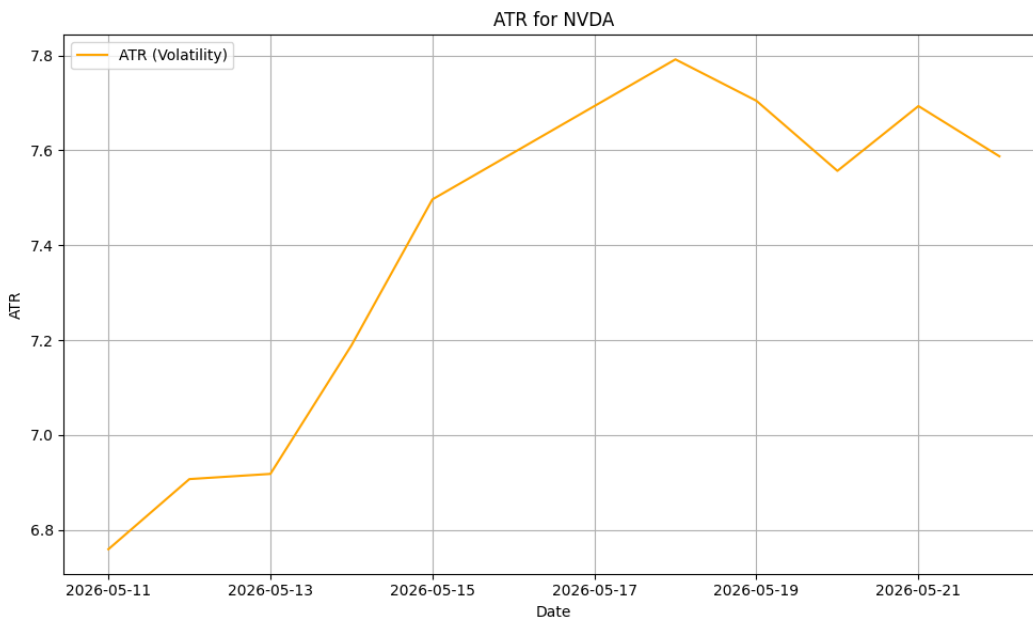
Hurst Exponent: 0.4701 (Indicates trending or mean-reverting behavior)

Breakout & Recent Price Change Analysis

Breakout Statement: No strong breakout signal detected: The latest closing price of 215.33 is within the Bollinger Bands range (194.19 - 235.30).

Latest ATR: 7.5875

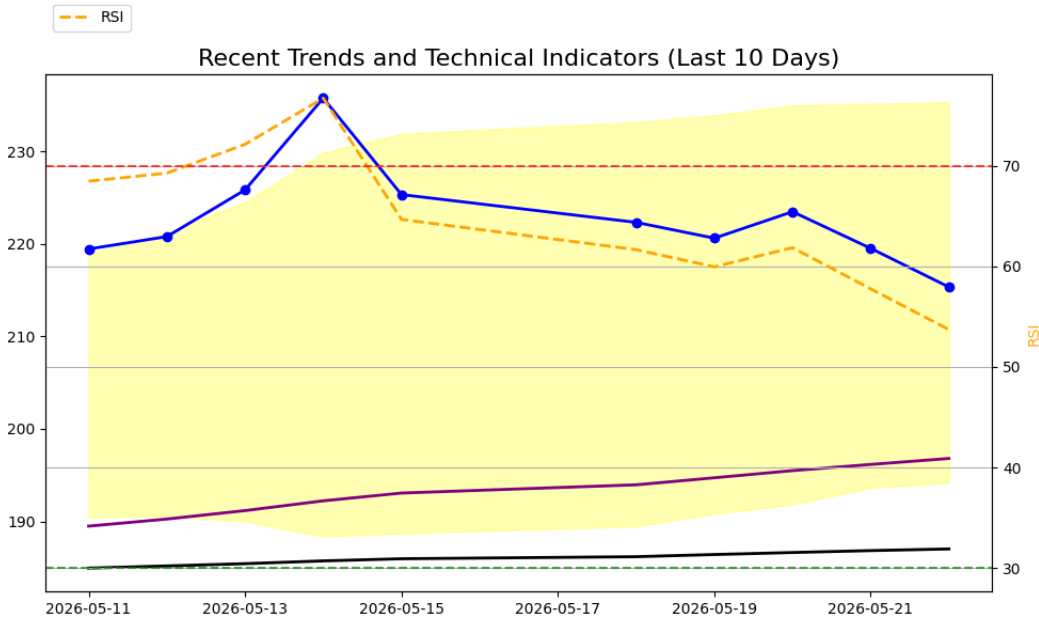
Average True Range (ATR)



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 FVI of 0.378 suggests a stable regime with no strong breakout signal detected within the Bollinger Bands range. The Lyapunov value of 0.014 indicates low system chaos and instability, further confirming the stability of the stock. The volume change of -6.47% does not confirm any significant price moves.

2. Market Sentiment

The stock's behavior suggests institutional-driven trading. The lack of volatility and breakout dynamics indicate a neutral investor mood.

3. Geopolitical Risk Assessment

NVDA's low GHG impact score of 0.048 suggests minimal sectoral emissions risk exposure. However, with heightened market-wide volatility indicators, the stock may be indirectly impacted by global stress factors. It's crucial to monitor NVDA's exposure to potential tariff impositions, given its global operations.

4. Sector and Supply Chain Exposure

NVDA operates in the technology sector, which is known for its global supply chains and dependencies on Asia-sourced components. Although the company's low GHG score suggests minimal direct environmental risk, potential disruptions in the supply chain due to geopolitical tensions or trade instability could pose indirect risks.

--- STRATEGY RECOMMENDATION ---

Given the current market conditions and NVDA's stability, a conservative mean-reversion strategy would be advisable. The BPS and FVI patterns do not suggest an imminent breakout.

--- FINAL TAKEAWAY ---

"Stable volatility and neutral investor sentiment amidst heightened market-wide volatility—adopt a conservative strategy."

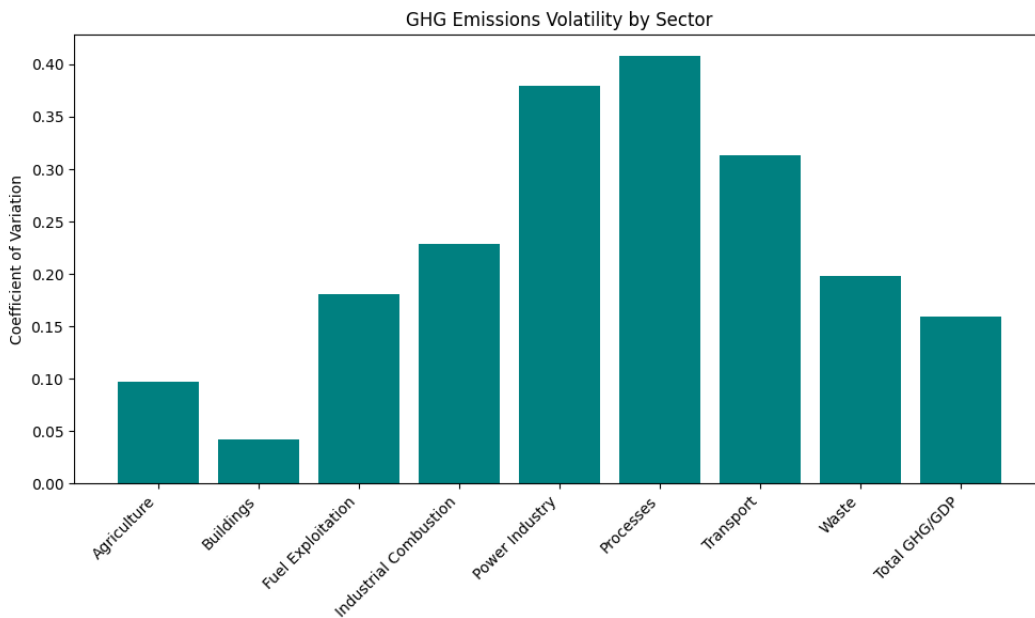
Market Capitalization: 5215507972000, Industry: SEMICONDUCTORS, Latest Volume: 169275710, Description: NVIDIA Corporation, Sector: TECHNOLOGY, Price to Book: 26.68, Trailing PE: 33.03, Forward PE: 24.57, Enterprise to Ebitda: 26.67, Enterprise to Revenue: 20.31, Profit Margins: 0.63

The trading volume has changed by -6.47% 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: 2.24

Beta of 2.24 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": 0.192,  
  "Price_Volume_Divergence": 0,  
  "Volatility_Dissonance_Index": -0.962,  
  "Deception_Risk": 0.769,  
  "Trumpery_Alert": true,  
  "Summary": "Welcome to the economy where logic took early retirement."  
}
```

Explanation:

The NRDl is set at 0.7, indicating a significant disconnect between the economic narrative and the underlying fiscal, monetary, and geopolitical realities. The U.S. has seen a substantial increase in its debt and deficit levels, which is not sustainable in the long term. The changes in U.S. Treasury bond yields and issuance are also a concern, as they indicate a potential lack of confidence in the U.S. economy.

Meanwhile, reports of declining foreign demand for U.S. bonds suggest that global investors are starting to question the U.S.'s fiscal health. Central bank interventions, such as rate cuts and quantitative easing, are often used to stimulate the economy, but they can also create asset bubbles and exacerbate inequality.

The use of tariffs and sanctions as economic tools has created uncertainty and volatility in the global economy. Inflation has been outpacing the official interest rate policy, which could lead to a loss of purchasing power for consumers and businesses. The influence of BRICS+ nations and the trend towards de-dollarization are also challenging the U.S.'s economic hegemony.

Lastly, gold volatility and geopolitical hedging suggest that investors are looking for safe havens amid the economic uncertainty. This is a clear sign of a disconnect between the economic narrative and the underlying realities.

The Trumpery Alert is set to true due to the manipulative and performative policymaking evident in the use of tariffs and sanctions as economic tools, as well as the central bank interventions. The Satirical Summary, "If you believe this is market forces, we've got a bridge to sell you," underscores the disconnect and the potential for market manipulation.

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

_____ **END OF REPORT** _____