

Fractal Volatility Index for NVDA : 0.348. 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 0.348

Analysis Period: 2021-06-17 to 2026-06-17

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): -0.312

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: 0.348 (Fractal Volatility Index FVI)

DFA Result: 0.4912 (Detrended Fluctuation Analysis)

Lyapunov Exponent: 0.0138 (Measures chaos and predictability)

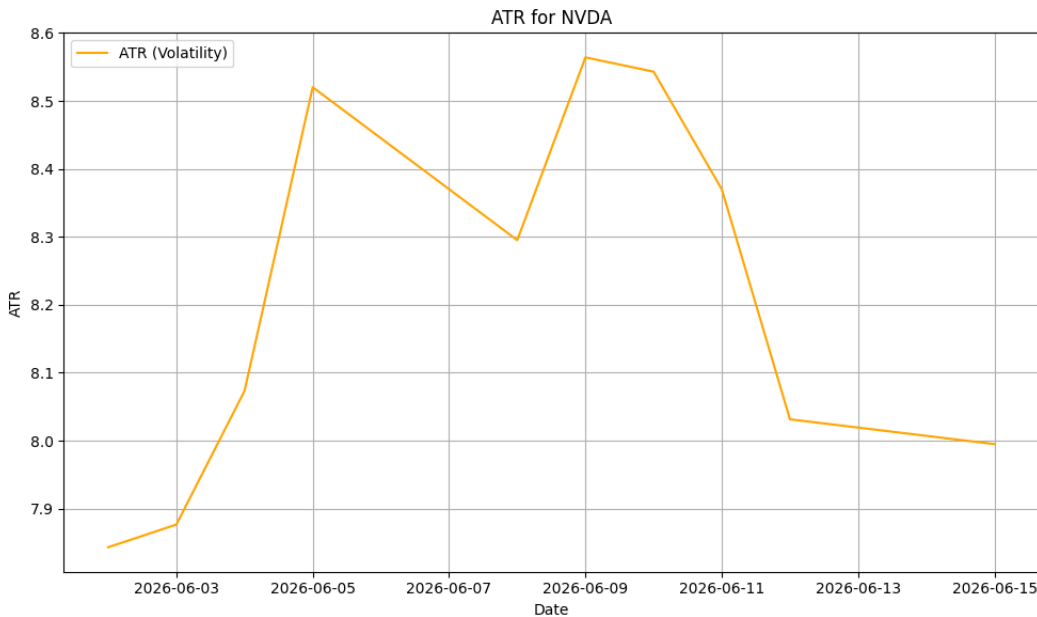
Hurst Exponent: 0.4661 (Indicates trending or mean-reverting behavior)

Breakout & Recent Price Change Analysis

Breakout Statement: No strong breakout signal detected: The latest closing price of 212.45 is within the Bollinger Bands range (200.25 - 227.71).

Latest ATR: 7.9951

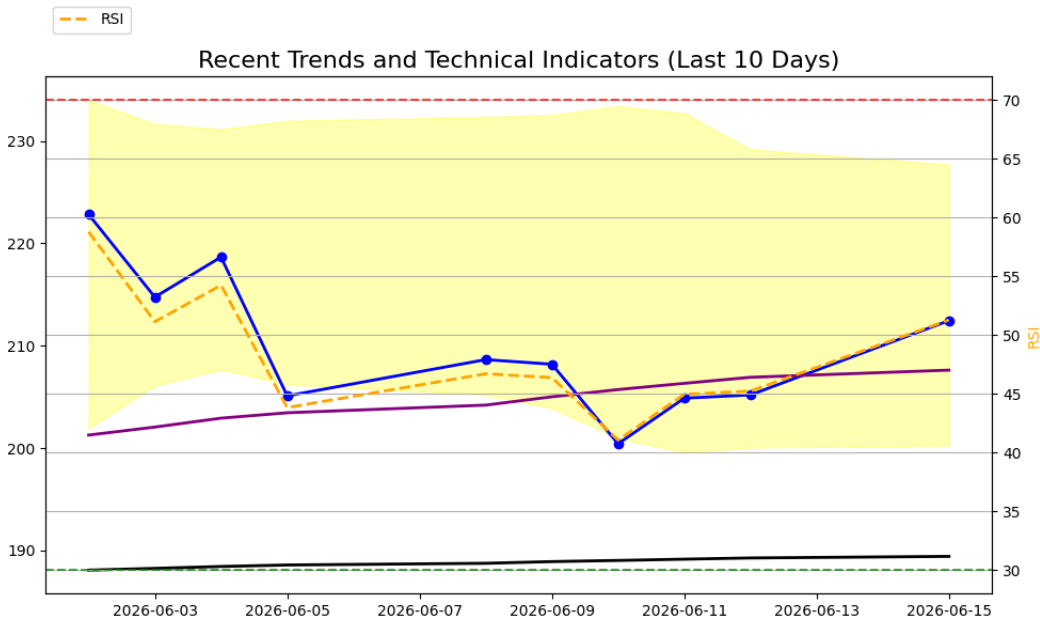
Average True Range (ATR)



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) of 0.348 suggests a moderate level of volatility, which indicates a balance between chaos and stability. The stock's Lyapunov measurement of 0.014 is relatively low, pointing towards stability. However, the Hurst exponent of 0.466 indicates a slight tendency towards mean-reversion, suggesting the stock may be experiencing some noise. The Breakout Potential Score of -0.312 and the lack of a strong breakout signal suggest that the stock is neither in a strong upward nor downward trend, and the volume change of 8.36% does not confirm any significant price moves.

2. Market Sentiment

The market sentiment appears to be driven by institutional investors, which could lead to more stability in the stock price. However, the lack of a strong breakout signal and the moderate FVI might indicate a cautious mood among investors.

3. Geopolitical Risk Assessment

NVDA is within the technology sector, which has a low GHG impact score of 0.048, indicating low exposure to risks related to emissions. However, the elevated market-wide FVI indicators suggest a bearish or fragile regime, which could impact NVDA. The company might also be affected by global stress indicators, such as gold, FX, and TWI FVI.

4. Sector and Supply Chain Exposure

As a technology company, NVDA could be exposed to risks related to Asia-sourced components such as semiconductors. The company might also be vulnerable to potential disruptions in the supply chain due to geopolitical risks or trade wars.

--- STRATEGY RECOMMENDATION ---

Given the current market conditions and NVDA's metrics, the optimal strategy might be to adopt a cautious approach and focus on downside risk. There is no strong breakout signal, and the risk of a false breakout is high due to the moderate FVI and the lack of volume confirmation.

--- FINAL TAKEAWAY ---

"NVDA shows moderate volatility and stability with a slight tendency towards mean-reversion. The lack of a strong breakout signal and the cautious market sentiment suggest a potential risk of a false breakout. Given the current geopolitical pressure and market-wide volatility, it is recommended to adopt a defensive position."

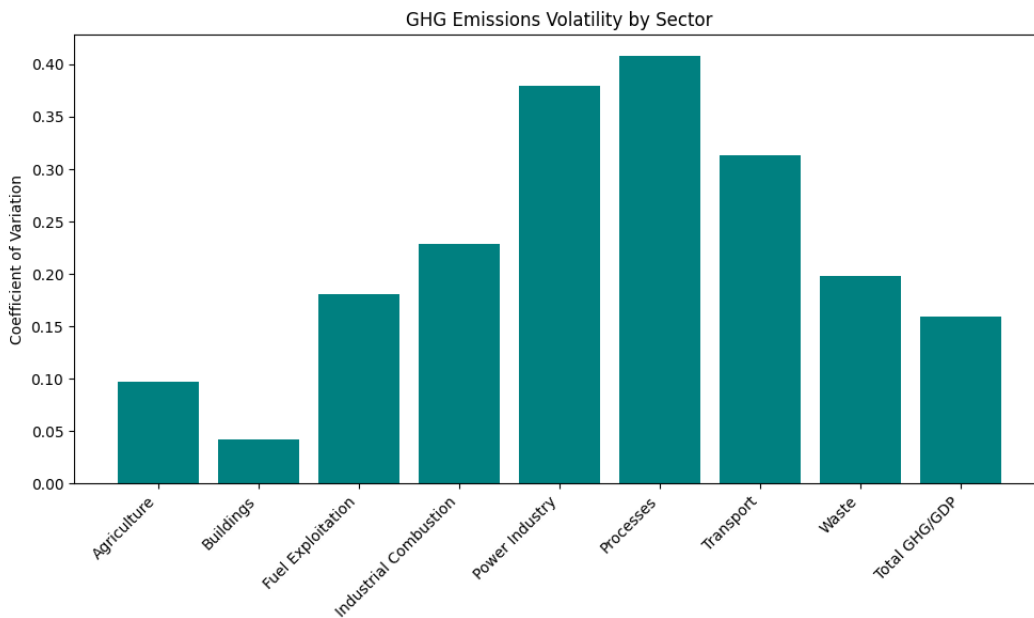
Market Capitalization: 4969906831000, Industry: SEMICONDUCTORS, Latest Volume: 149936688, Description: NVIDIA Corporation, Sector: TECHNOLOGY, Price to Book: 25.42, Trailing PE: 31.42, Forward PE: 23.42, Enterprise to Ebitda: 25.4, Enterprise to Revenue: 19.34, Profit Margins: 0.63

The trading volume has changed by 8.36% 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: 2.20

Beta of 2.20 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": 0.188,  
  "Price_Volume_Divergence": 0,  
  "Volatility_Dissonance_Index": -0.985,  
  "Deception_Risk": 0.769,  
  "Trumpery_Alert": true,  
  "Summary": "Tariffs are up, rates are down, and gravity no longer applies."  
}
```

Reasoning:

The U.S. debt and deficit levels are rising, which could signal potential trouble ahead, especially if interest rates rise or if there is a sudden need for increased spending. The changes in U.S. Treasury bond yields and issuance also suggest that the market is expecting some form of economic slowdown or recession.

The reported decline in foreign demand for U.S. bonds could be a signal of decreasing confidence in the U.S. economy. Central bank interventions such as rate cuts and quantitative easing (QE) are often seen as measures to stimulate the economy, but they can also lead to distortions in the market and potentially inflate asset bubbles.

The use of tariffs and sanctions as economic tools can have significant impacts on the global economy and can lead to retaliation from other countries. Inflation versus official interest rate policy is another area where there may be a disconnect. If inflation is rising but interest rates are not, this could lead to a situation where real interest rates are negative, which could have a variety of negative economic effects.

The influence of BRICS+ and de-dollarization trends are also important to consider. If other countries start moving away from the U.S. dollar, this could potentially weaken the dollar and lead to economic instability.

Finally, gold volatility and geopolitical hedging are indicators of uncertainty in the market. If these indicators are high, it suggests that investors are uncertain about the future and are looking for safe havens to protect their wealth.

Given all these factors, it appears that there is a significant disconnect between economic narratives and underlying fiscal, monetary, and geopolitical realities. The Trumpery Alert is triggered due to the manipulative or performative policymaking evident in the use of tariffs and sanctions as economic tools.

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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** _____