

Fractal Volatility Index for NVDA : 0.540. 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: NVIDIA Corporation NVDA FVI 0.540

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): 0.386

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: 0.540 (Fractal Volatility Index FVI)

DFA Result: 0.5854 (Detrended Fluctuation Analysis)

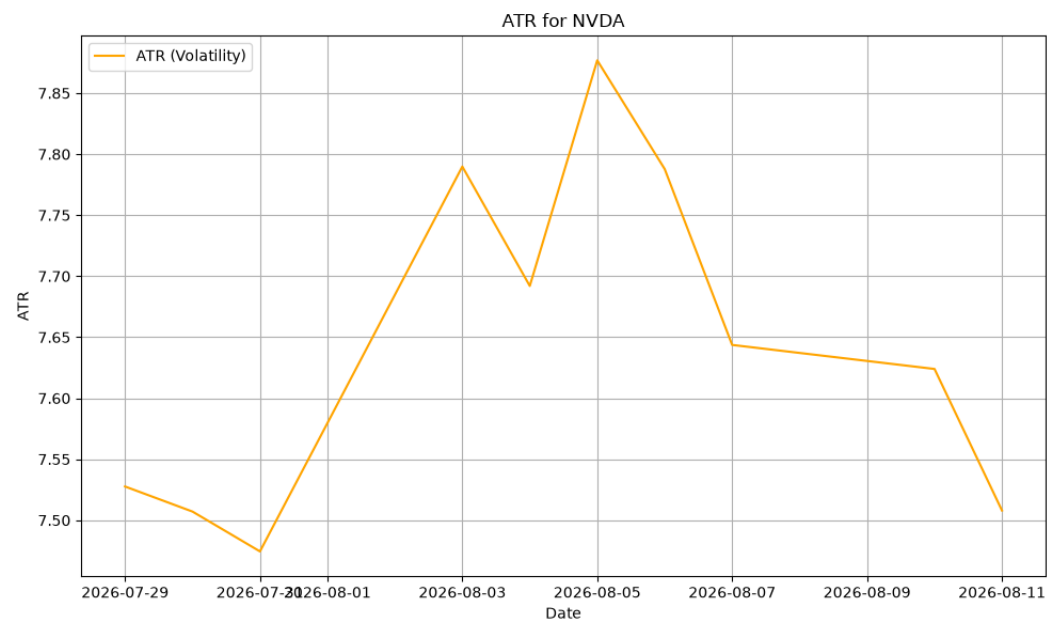
Lyapunov Exponent: 0.0155 (Measures chaos and predictability)

Hurst Exponent: 0.4658 (Indicates trending or mean-reverting behavior)

Breakout & Recent Price Change Analysis

Breakout Statement: No strong breakout signal detected: The latest closing price of 217.50 is within the Bollinger Bands range (190.00 - 225.61).
Latest ATR: 7.5080

Average True Range (ATR)



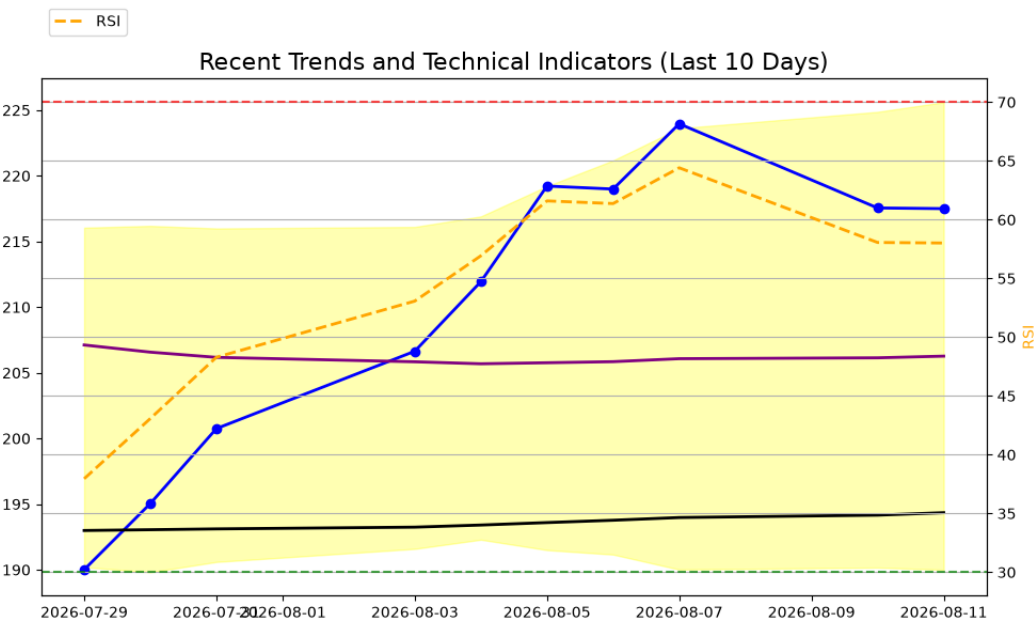
The ATR measures the recent price volatility of a stock, calculating the average range between its high and low prices over a given period (usually 14 days). A higher ATR indicates greater market volatility, and a lower ATR indicates less volatility.

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.

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 Executive Assessment

Investment Report:

--- INVESTMENT REPORT ---

1. Volatility & Breakout Potential

NVDA's FVI of 0.540 suggests the stock is experiencing moderate volatility, indicating an environment of potential instability. This is also reflected in the Lyapunov score of 0.015, which is relatively low compared to market-wide values, suggesting lower relative instability. The Bollinger Bands suggest the stock is not in a breakout phase as the latest closing price is within the bands range. The volume change of -24.94% does not confirm price moves, indicating a lack of market conviction.

2. Market Sentiment

The large volume of 5268067320000 suggests institutional-driven behavior, indicating a strong market presence. However, the lack of a strong breakout signal and the decrease in volume suggest a cautious investor mood.

3. Geopolitical Risk Assessment

The Gold FVI of 0.594, FX FVI of 0.434, and TWI FVI of 0.469 suggest there is a degree of global stress and potential trade disruptions. NVDA's low GHG impact score of 0.048 for the Technology sector suggests a low sectoral emissions risk exposure. The company may face some risk due to trade instability, particularly if it is highly globalized or supply-chain dependent.

4. Sector and Supply Chain Exposure

NVDA, being a tech company, may have some exposure to Asia-sourced components such as semiconductors. This could potentially expose the company to supply-side inflation risk tied to trade instability, especially in the context of the current global trade environment.

4. Strategy Recommendation

Given the current market signals, a conservative approach would be appropriate. The lack of a strong breakout signal, moderate volatility, and declining volume suggest that the stock is not in a breakout phase. The optimal strategy would be to monitor the stock for further signs of stability or breakout signals.

--- FINAL TAKEAWAY ---

NVDA is currently experiencing moderate volatility with no strong breakout signal. The declining volume and lack of price confirmation suggest a cautious investor sentiment. The company may face some geopolitical risk due to potential trade disruptions. A conservative approach would be recommended until further market signals suggest a clearer direction.

Stock Information

Market Capitalization: 5268067320000, Industry: SEMICONDUCTORS, Latest Volume: 101273148, Description: NVIDIA Corporation, Sector: TECHNOLOGY, Price to Book: 26.96, Trailing PE: 33.36, Forward PE: 24.81, Enterprise to Ebitda: 26.95, Enterprise to Revenue: 20.52, Profit Margins: 0.63

The trading volume has changed by -24.94% 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: 2.21

Beta of 2.21 suggests high volatility compared to the market.

Stock Investment Character Report

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

Investment Character: Emerging Growth Candidate

Resilience: 64%

Momentum: 35%

Structural Stress: 18%

Narrative Dependence: 40%

Confidence: 61%

Calculated Metrics:

- Price-Volume Divergence: 0.000

- Volatility Dissonance Index: -0.449

Evidence:

- Breakout Probability Score 0.3859 and statement: no strong breakout; price 217.50 within Bollinger Bands (190.00 - 225.61)

- Fractal Volatility Index 0.540 vs market-wide 0.478; Beta 2.215; ATR 7.51 on price 217.50

- Profit margin 0.63; Trailing P/E 33.36; Forward P/E 24.81; EV/Revenue 20.52; Price-to-book 26.96

- Recent volume change -24.94% on current volume 101,273,148; Hurst Exponent 0.466; Lyapunov Exponent 0.0155; DFA 0.5854

Assessment:

The stock presents as a high-quality, growth-oriented operator with exceptional profitability but elevated valuation and above-market volatility. Current signals indicate consolidation rather than a fresh momentum breakout, with softer volume and a mildly mean-reverting Hurst profile. Strong margins support operational resilience, while high multiples imply some dependence on continued execution and favorable liquidity conditions rather than pure narrative. Overall, it looks like an emerging growth candidate pausing after prior advances.

Medium-Term Fit:

May suit an independent thesis focused on sustained demand for advanced semiconductors and AI infrastructure, where the investor accepts valuation sensitivity and higher beta, expects periodic consolidations instead of continuous breakouts, and views macro-liquidity shifts or policy intervention as secondary but material risk factors..

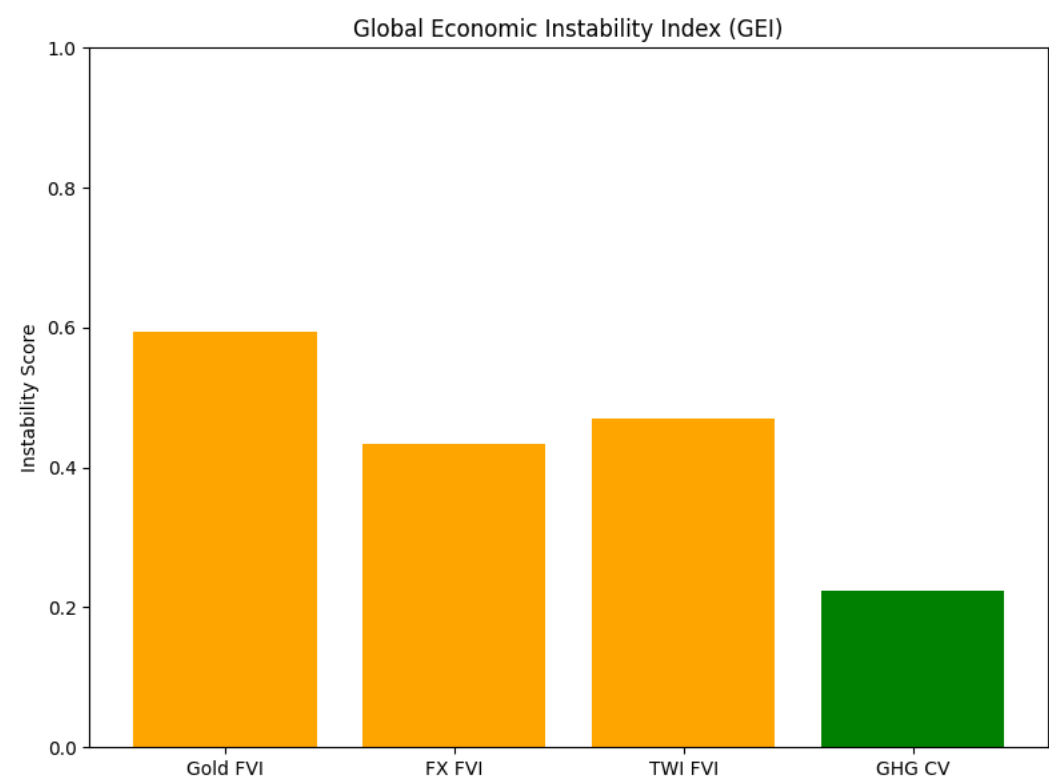
Fractal Volatility Indices

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

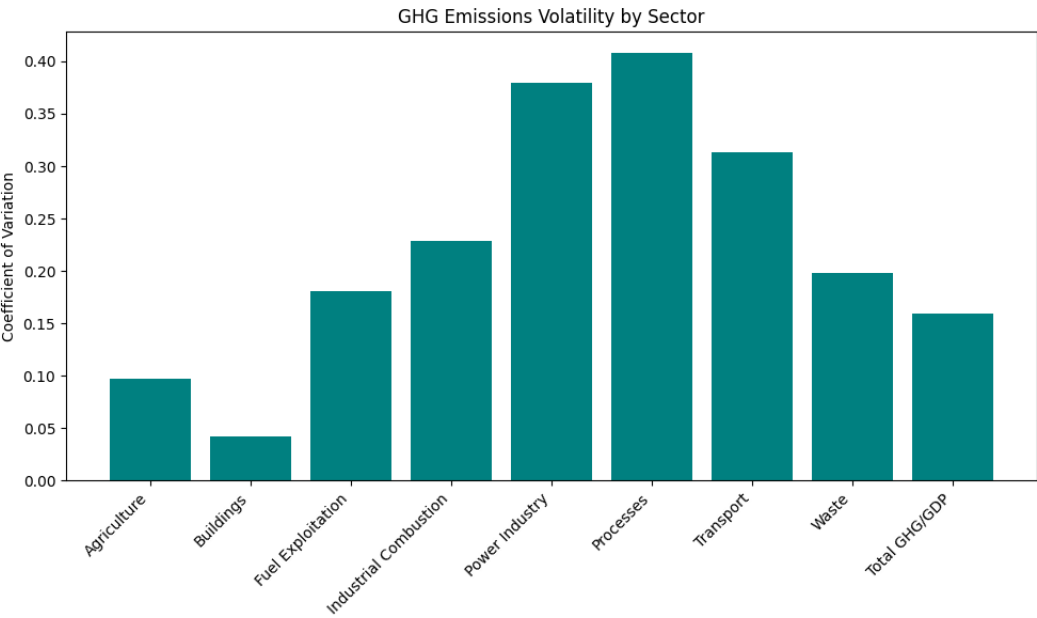
FVI_GOLD: 0.593608 => Moderate gold volatility indicates increased investor caution
FVI_FX: 0.434301 => Low FX volatility indicates relatively stable currency markets
FVI_TWI: 0.469352 => Moderate trade-weighted volatility indicates some external-sector adjustment
GHG_CV: 0.223036 => Moderate GHG sector 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_____