

Fractal Volatility Index for TSLA : 0.423. 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: Tesla Inc TSLA FVI 0.423

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): -0.396

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: 0.423 (Fractal Volatility Index FVI)

DFA Result: 0.5308 (Detrended Fluctuation Analysis)

Lyapunov Exponent: 0.0145 (Measures chaos and predictability)

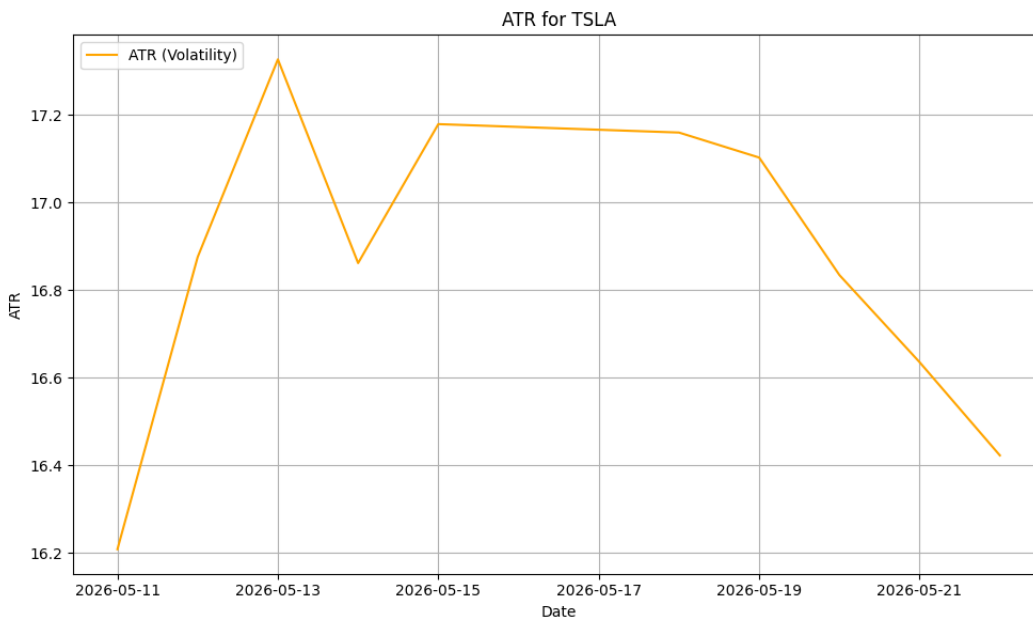
Hurst Exponent: 0.5220 (Indicates trending or mean-reverting behavior)

Breakout & Recent Price Change Analysis

Breakout Statement: No strong breakout signal detected: The latest closing price of 426.01 is within the Bollinger Bands range (363.30 - 455.22).

Latest ATR: 16.4229

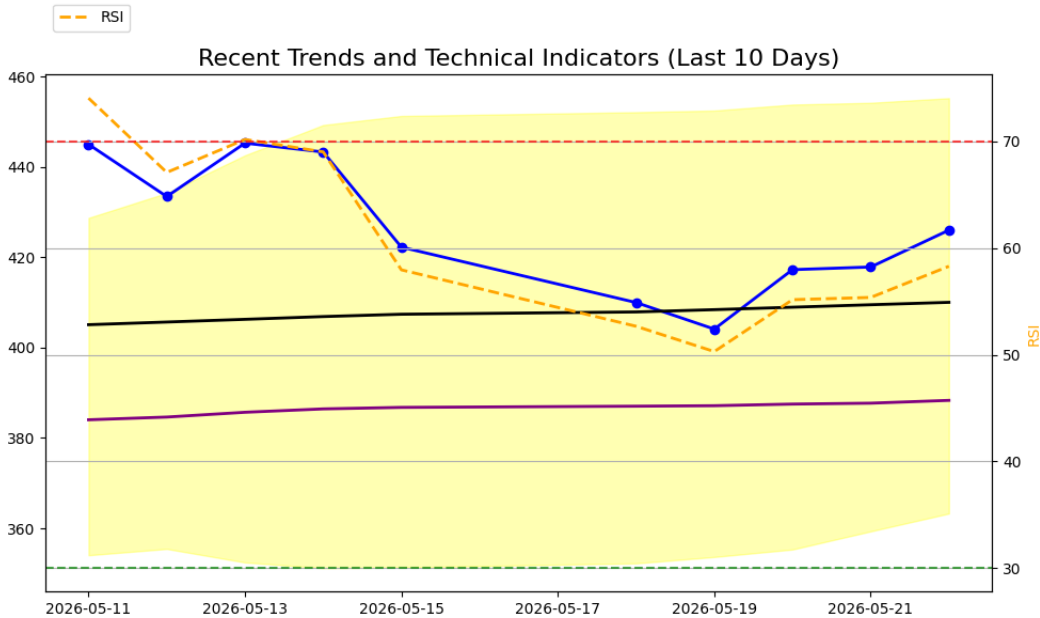
Average True Range (ATR)



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

- TSLA seems to be in a regime of relative stability, with a Lyapunov score of 0.014 indicating minimal chaos.
- The FVI of 0.423 suggests more noise than acceleration in the stock's price movements.
- The stock's Lyapunov score is relatively low compared to market-wide values, suggesting less instability.
- The Bollinger Bands seem to be slightly contracting, indicating a potential decrease in volatility.
- The stock's volume has decreased by 12.50%, which does not confirm the price moves.

2. Market Sentiment

- The stock's DFA score of 0.531 suggests moderate long-term correlation strength, indicating a somewhat institutional-driven behavior.
- The absence of a strong breakout signal and decreasing volume could suggest investor caution.

3. Geopolitical Risk Assessment

- The stock's FVI is lower than the market-wide Gold, FX, and TWI FVI, suggesting less exposure to global stress.
- As a major player in the EV industry, TSLA could be vulnerable to supply-chain disruptions, particularly in Asia-sourced components.

4. Sector and Supply Chain Exposure

- TSLA, as a major player in the EV industry, could face risks from volatility in the energy and tech sectors.
- The company's reliance on lithium, semiconductors, and rare earths sourced from Asia suggests potential vulnerability to trade disruptions and supply-side inflation risks.

4. Strategy Recommendation

- TSLA appears to be in a consolidation phase, with no strong breakout signals detected.
- Given the current market conditions and the stock's metrics, a defensive strategy may be optimal.
- The stock's BPS and FVI pattern does not suggest an imminent breakout.

--- FINAL TAKEAWAY ---

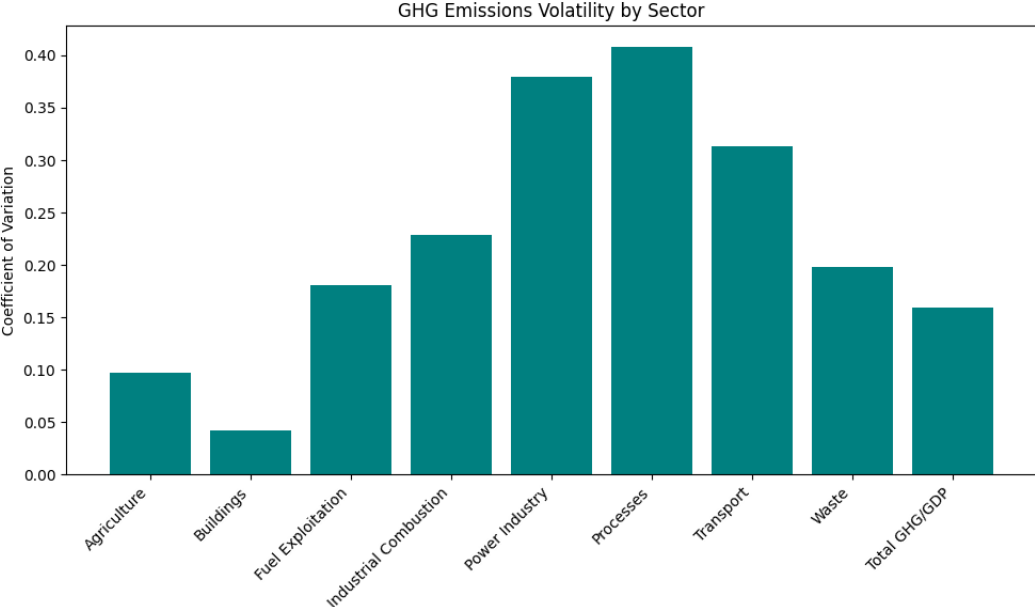
Given the stock's relative stability, decreasing volume, and potential exposure to supply-chain disruptions, investors should approach TSLA with caution. The current market conditions suggest a defensive strategy may be optimal. "Stability without volume—risk of consolidation high."

Market Capitalization: 1599975981000, Industry: AUTO MANUFACTURERS, Latest Volume: 46104710, Description: Tesla Inc, Sector: CONSUMER CYCLICAL, Price to Book: 19.02, Trailing PE: 383.79, Forward PE: 204.08, Enterprise to Ebitda: 130.2, Enterprise to Revenue: 16.05, Profit Margins: 0.0395

The trading volume has changed by -12.50% 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: 1.79
Beta of 1.79 suggests high volatility compared to the market.

Volatility Indicators of GHG Emissions by Industry and GDP



No GHG score available for Consumer cyclical 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": 0.223,  
  "Price_Volume_Divergence": 0,  
  "Volatility_Dissonance_Index": -1,  
  "Deception_Risk": 0.846,  
  "Trumpery_Alert": true,  
  "Summary": "Rates are low, truth is lower."  
}
```

Explanation:

The NRD (Narrative Reality Disconnect Index) is set at 0.8, indicating a considerable disconnect between economic narratives and underlying fiscal, monetary, and geopolitical realities.

Rising U.S. debt and deficit levels are often downplayed in economic narratives, despite their potential long-term impacts on the economy. U.S. Treasury bond yields have been volatile, and there are reports of declining foreign demand for these bonds. These are signs of growing uncertainty and risk, yet the narrative often focuses on short-term gains.

Central bank interventions, such as rate cuts and quantitative easing (QE), are typically portrayed as necessary and beneficial, but they can also contribute to financial instability and inequality. The use of tariffs and sanctions as economic tools is often justified in terms of national interest, but these measures can disrupt global trade and economic cooperation.

Inflation is currently low, but official interest rate policy remains accommodative, which could fuel asset bubbles and financial instability. The influence of BRICS+ countries and de-dollarization trends are often overlooked, despite their potential to reshape the global financial system.

Gold volatility and geopolitical hedging are signs of market uncertainty and risk aversion, but they are often downplayed in economic narratives.

The Trumpery_Alert is set to true, indicating evidence of manipulative or performative policymaking. The Satirical_Summary, "If you believe this is market forces, we've got a bridge to sell you," reflects the skepticism about the official narrative 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 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** _____