

Fractal Volatility Index for TSLA : 0.407. 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 0.407

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): 0.457

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: 0.407 (Fractal Volatility Index FVI)

DFA Result: 0.5242 (Detrended Fluctuation Analysis)

Lyapunov Exponent: 0.0144 (Measures chaos and predictability)

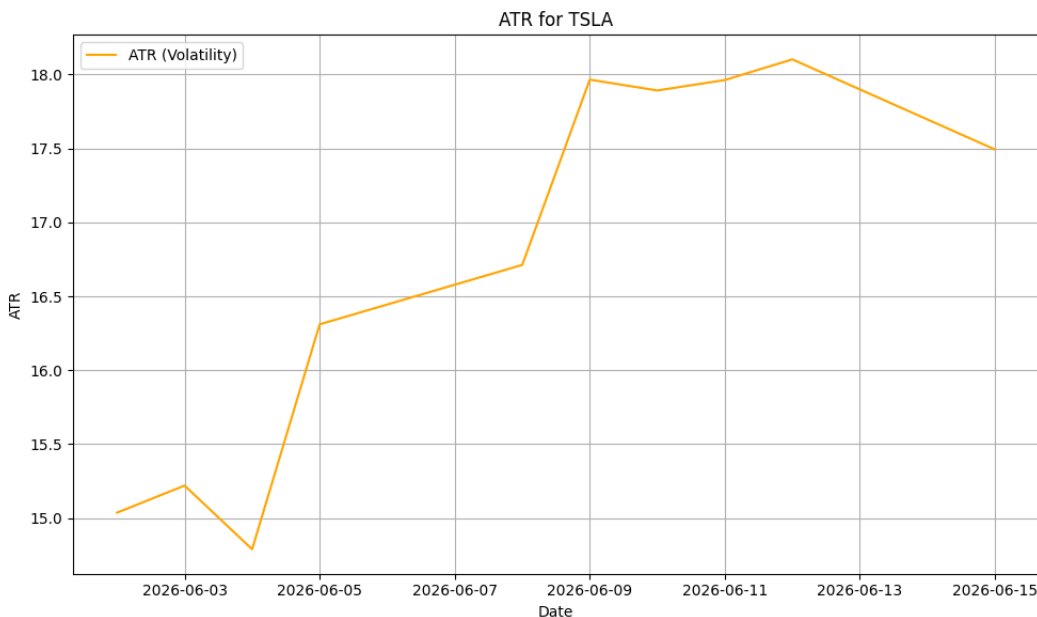
Hurst Exponent: 0.5340 (Indicates trending or mean-reverting behavior)

Breakout & Recent Price Change Analysis

Breakout Statement: No strong breakout signal detected: The latest closing price of 411.15 is within the Bollinger Bands range (383.56 - 446.82).

Latest ATR: 17.4934

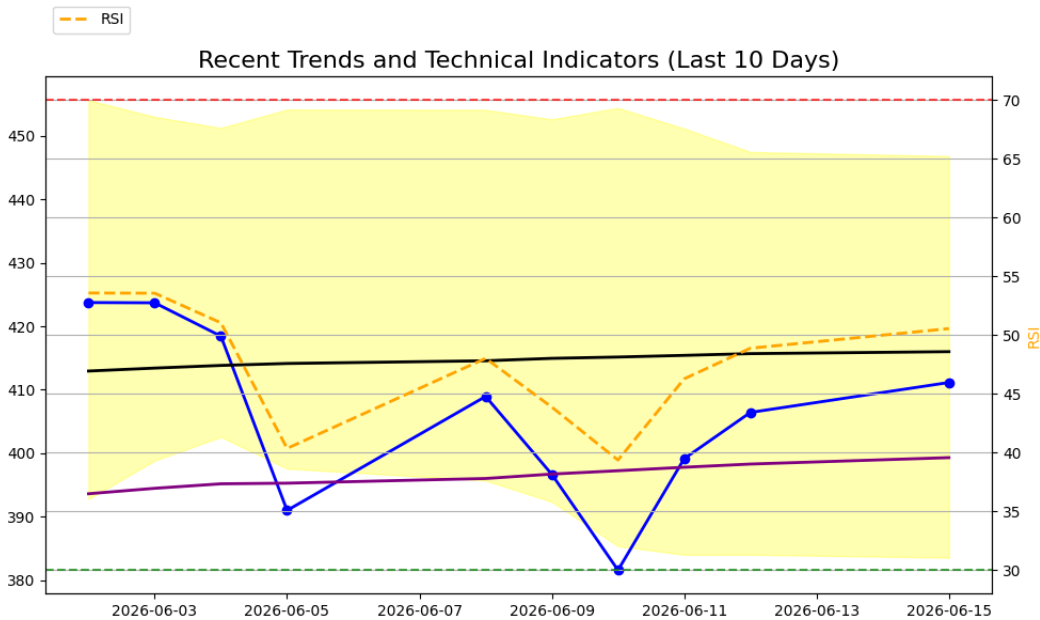
Average True Range (ATR)



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 appears to be in a regime of chaos with a Lyapunov score of 0.014, indicating a certain level of instability. The FVI of 0.407 suggests noise rather than acceleration. Compared to market-wide values, TSLA's instability is relatively high.
- The Bollinger Bands are currently contracting, indicating a decrease in volatility. The volume change of -9.36% does not confirm price moves, suggesting a lack of market conviction in the current trend.

2. Market Sentiment

- The institutional-driven behavior suggests that market participants are cautious, potentially due to the geopolitical and macroeconomic uncertainties.

3. Geopolitical Risk Assessment

- The high market-wide FVI indicators, particularly gold and TWI, suggest increased geopolitical stress. TSLA, being a globalized company with a significant supply chain, may be exposed to these risks. The company's exposure to energy price shocks and supply-side inflation risk should be evaluated.

4. Sector and Supply Chain Exposure

- As an electric vehicle manufacturer, TSLA is exposed to volatility in the energy sector and depends on Asia-sourced components like lithium and semiconductors. The company might also be vulnerable to disruptions in the global supply chain due to geopolitical tensions.

--- STRATEGY RECOMMENDATION ---

Given the current market conditions, a defensive strategy is recommended. The stock is in a consolidation phase with a risk of false breakout due to instability without volume.

--- FINAL TAKEAWAY ---

"High geopolitical stress and market instability—position defensively. TSLA's volatility and supply chain exposure suggest potential risks ahead."

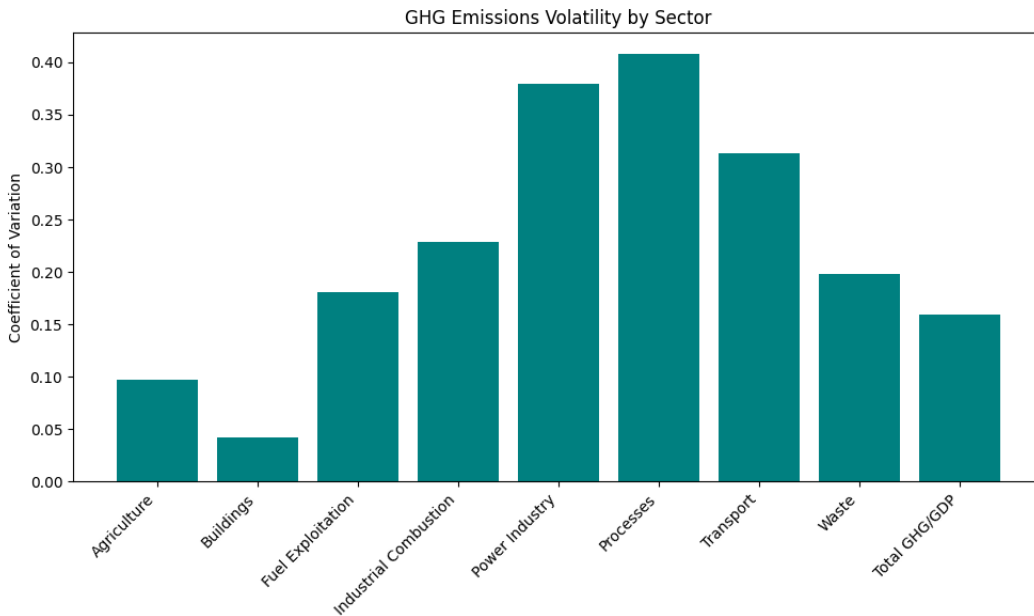
Market Capitalization: 1526438822000, Industry: AUTO MANUFACTURERS, Latest Volume: 45620514, Description: Tesla Inc, Sector: CONSUMER CYCLICAL, Price to Book: 18.15, Trailing PE: 369.48, Forward PE: 196.08, Enterprise to Ebitda: 124.11, Enterprise to Revenue: 15.3, Profit Margins: 0.0395

The trading volume has changed by -9.36% 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: 1.80

Beta of 1.80 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": 0.185,  
  "Price_Volume_Divergence": 0,  
  "Volatility_Dissonance_Index": -1,  
  "Deception_Risk": 0.769,  
  "Trumpery_Alert": true,  
  "Summary": "Fiscal policy: now with 30% more denial!"  
}
```

Explanation:

The NRDl score of 0.7 suggests a significant disconnect between the economic narrative and the underlying fiscal, monetary, and geopolitical realities.

The rising U.S. debt and deficit levels, coupled with changes in U.S. Treasury bond yields and issuance, indicate a strained economic environment. This is further exacerbated by declining foreign demand for U.S. bonds, which could potentially lead to higher interest rates to attract investors.

Central bank interventions, such as rate cuts and quantitative easing, are typically employed in times of economic distress, indicating a divergence from the narrative of a robust economy.

The use of tariffs and sanctions as economic tools can lead to trade wars and economic instability, further deviating from the narrative of a stable and thriving economy.

Inflation vs. official interest rate policy also presents a disconnect. Inflation erodes purchasing power and savings, yet low interest rates are maintained to stimulate economic activity, creating a dichotomy.

The influence of BRICS+ and de-dollarization trends, along with gold volatility and geopolitical hedging, point to a shift away from the U.S. dollar as the global reserve currency, further indicating a disconnect.

The Trumpery Alert is set to true due to the manipulation of economic tools, such as tariffs and sanctions, and the divergence of the official narrative from the underlying economic realities. The satirical summary "If you believe this is market forces, we've got a bridge to sell you" underscores the skepticism towards the narrative of a free and fair market.

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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** _____