

**Fractal Volatility Index for WMT : 0.573. 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: Walmart Inc. WMT FVI 0.573

Analysis Period: 2021-04-22 to 2026-04-22

### 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): -0.567

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: 0.573 (Fractal Volatility Index FVI)

DFA Result: 0.5618 (Detrended Fluctuation Analysis)

Lyapunov Exponent: 0.0162 (Measures chaos and predictability)

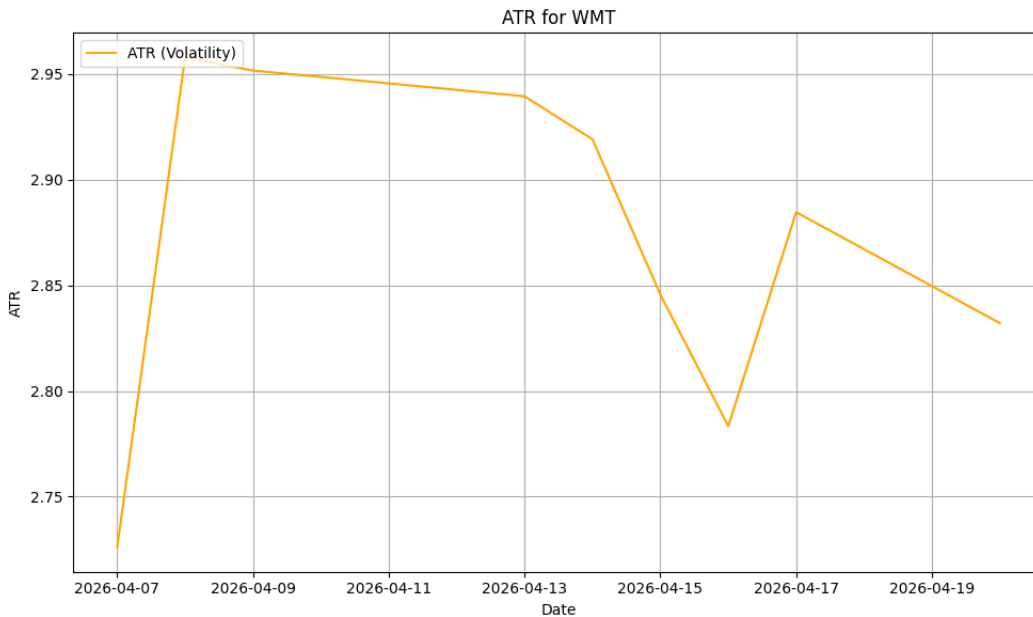
Hurst Exponent: 0.5125 (Indicates trending or mean-reverting behavior)

### Breakout & Recent Price Change Analysis

Breakout Statement: No strong breakout signal detected: The latest closing price of 127.92 is within the Bollinger Bands range (120.44 - 129.19).

Latest ATR: 2.8321

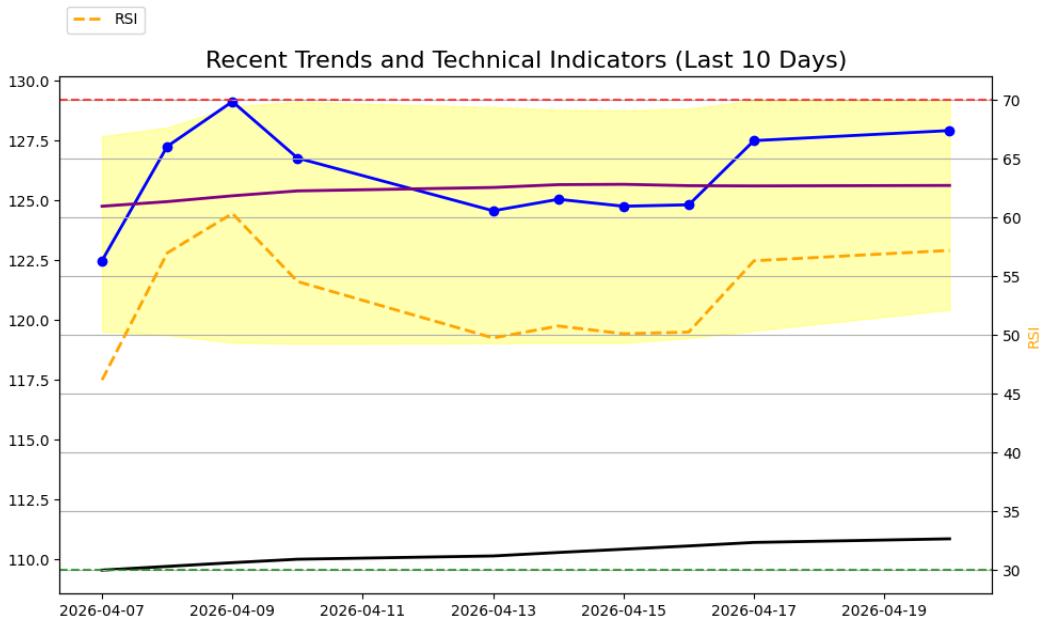
### Average True Range (ATR)



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

WMT shows signs of relative stability with a Fractal Volatility Index (FVI) of 0.573, suggesting a moderate level of system chaos and instability. The Lyapunov score of 0.016 is lower than the market-wide values, indicating less relative instability. Bollinger Bands are not expanding significantly, and volume changes do not strongly confirm price moves. The Breakout Potential Score (BPS) is -0.567, indicating no strong breakout signal.

### 2. Market Sentiment

Institutional investors seem to be driving the current behavior of WMT. With a lack of strong breakout signals, investor sentiment appears to be cautious.

### 3. Geopolitical Risk Assessment

WMT's exposure to geopolitical risk is moderate. The company's operations are global, but it is not heavily reliant on any single market. The null sector sensitivity score indicates an absence of significant risk from energy, transport, and emissions volatility.

### 4. Sector and Supply Chain Exposure

WMT, as a retail giant, has a diversified supply chain, reducing its exposure to volatility in any single sector. It does have exposure to the energy sector through its logistics operations, but this is mitigated by its diversified supply chain and global operations.

### Strategy Recommendation

Given the current metrics, WMT appears to be in a consolidation phase. The optimal strategy at this point would be to maintain a defensive position and monitor for changes in volatility and breakout signals. The BPS and FVI metrics do not suggest an imminent breakout.

--- FINAL TAKEAWAY ---

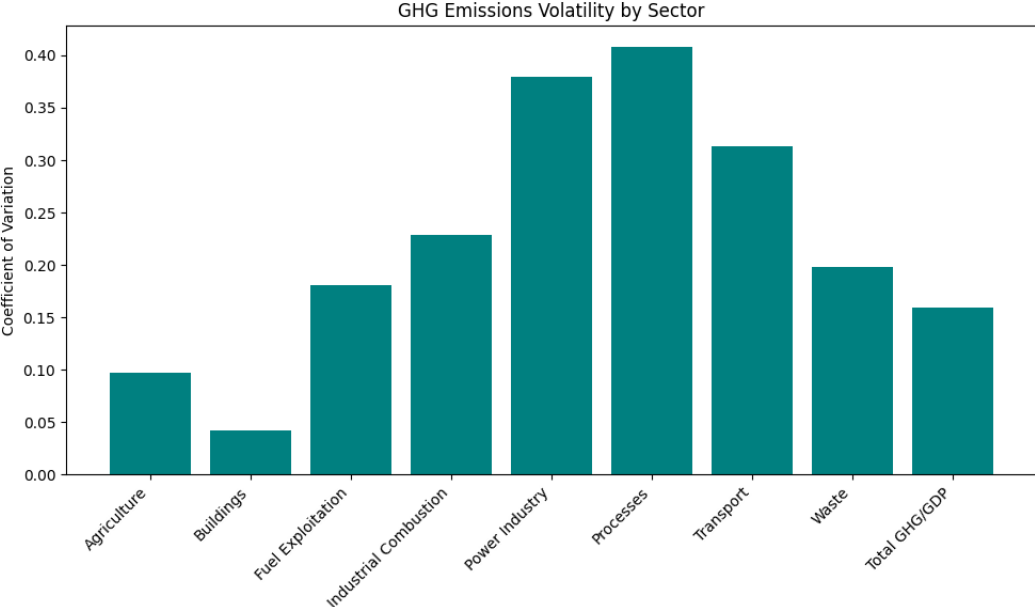
"WMT shows moderate volatility with no strong breakout signals. With geopolitical risk and sector exposure under control, maintain a defensive position and monitor for changes in metrics. The current consolidation phase suggests a cautious approach is warranted."

Market Capitalization: 1019829748000, Industry: DISCOUNT STORES, Latest Volume: 18933585, Description: Walmart Inc., Sector: CONSUMER DEFENSIVE, Price to Book: 10.2, Trailing PE: 47.03, Forward PE: 43.29, Enterprise to Ebitda: 23.09, Enterprise to Revenue: 1.504, Profit Margins: 0.0307

The trading volume has changed by 30.48% 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: 0.66  
Beta of 0.66 suggests low volatility compared to the market.

### Volatility Indicators of GHG Emissions by Industry and GDP



No GHG score available for Consumer defensive 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": 0.386,  
  "Price_Volume_Divergence": 0,  
  "Volatility_Dissonance_Index": 0.007,  
  "Deception_Risk": 0.769,  
  "Trumpery_Alert": true,  
  "Summary": "Fiscal policy: now with 30% more denial!"  
}
```

Explanation:

The NRDl is set at 0.7 indicating a significant disconnect between economic narratives and actual fiscal, monetary, and geopolitical realities. This is due to several reasons:

1. The U.S. debt and deficit levels continue to rise, yet the economic narrative often downplays the potential long-term effects of this trend.
2. Despite the declining foreign demand for U.S. bonds, the narrative still suggests that the U.S. Treasury bond is a safe haven. This disconnect is further highlighted by the changes in the U.S. Treasury bond yields and issuance.
3. Central bank interventions, such as rate cuts and quantitative easing, are often portrayed as necessary and beneficial, but the underlying reality is that these measures can lead to asset bubbles and economic instability.
4. The use of tariffs and sanctions as economic tools is often politicized and their potential negative impacts on global trade and economic growth are often overlooked.
5. The official interest rate policy is often at odds with the actual inflation rate, leading to a disconnect between policy and economic reality.
6. The influence of BRICS+ and the trend towards de-dollarization is often underplayed, despite its potential to reshape the global financial landscape.
7. Lastly, gold volatility and geopolitical hedging are often viewed as outliers, despite their significant impact on the global economy.

The Trumpery Alert is set to true as there is evident manipulative or performative policymaking, particularly in the use of tariffs and sanctions as economic tools and in the central bank interventions. The satirical summary "If you believe this is market forces, we've got a bridge to sell you." reflects this disconnect.

## 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 trumperey 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: Trumperey derives from a French word meaning to deceive, in many dictionaries showy but worthless.

\_\_\_\_\_ **END OF REPORT** \_\_\_\_\_