

**Fractal Volatility Index for WMT : 0.569. 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 0.569

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): -1.248

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: 0.569 (Fractal Volatility Index FVI)

DFA Result: 0.5322 (Detrended Fluctuation Analysis)

Lyapunov Exponent: 0.0165 (Measures chaos and predictability)

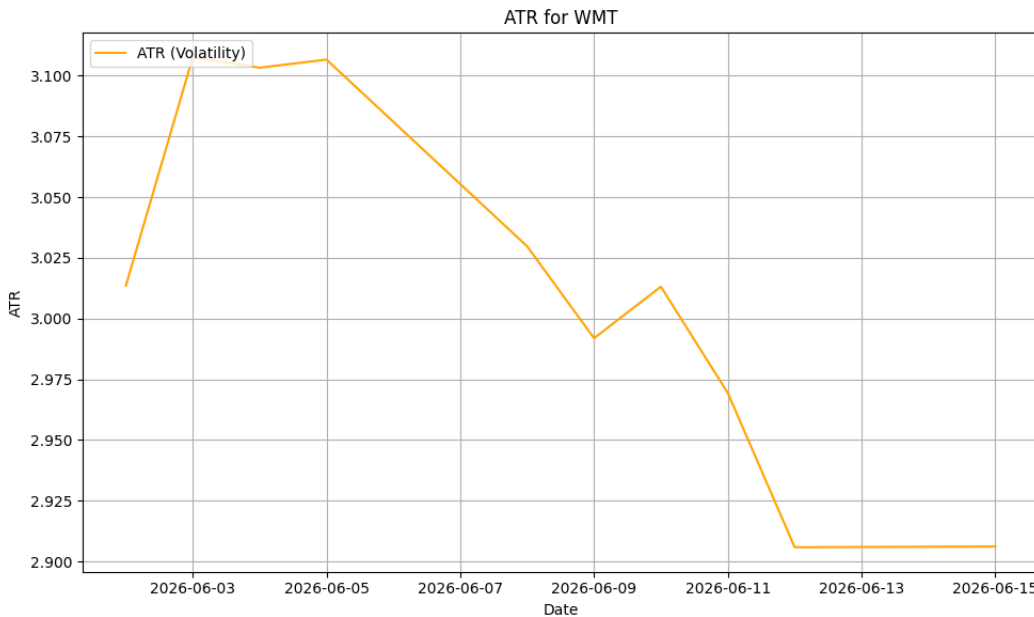
Hurst Exponent: 0.5159 (Indicates trending or mean-reverting behavior)

### Breakout & Recent Price Change Analysis

Breakout Statement: No strong breakout signal detected: The latest closing price of 120.82 is within the Bollinger Bands range (109.69 - 131.77).

Latest ATR: 2.9061

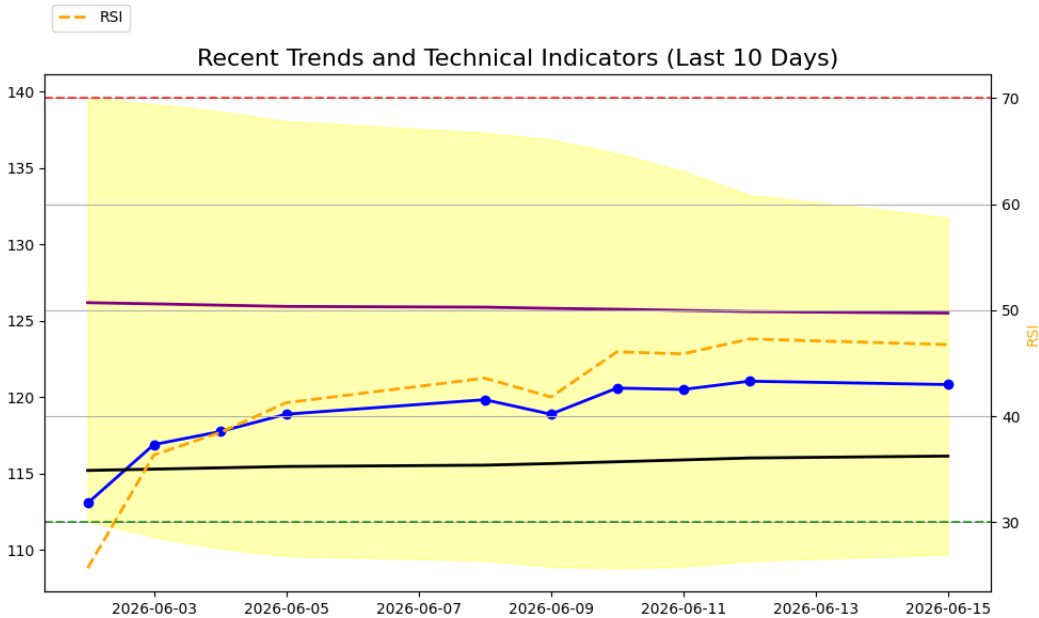
### Average True Range (ATR)



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 seems to be in a regime of relative stability, with a Lyapunov score of 0.017, which is significantly lower than the market-wide values, indicating less systemic risk.
- The FVI of 0.569 suggests a moderate level of acceleration, but without a strong breakout signal or expanding Bollinger Bands, it's more likely to be noise than a significant trend.
- The volume change of 6.19% does not strongly confirm any price moves, which further supports the conclusion of stability rather than chaos or breakout.

### 2. Market Sentiment

- The high institutional-driven behavior suggests a cautious approach by large investors, likely due to the global macroeconomic instability and trade war signals.
- The lack of a strong breakout signal and moderate FVI indicate a neutral or slightly bearish investor mood.

### 3. Geopolitical Risk Assessment

- The elevated market-wide FVI indicators, particularly in Gold and TWI, suggest a high level of global stress.
- As a retailer, WMT could be significantly impacted by trade disruptions and tariff exposure. However, the lack of a GHG score for the Consumer defensive sector makes it difficult to evaluate the company's specific risk exposure in this area.

### 4. Sector and Supply Chain Exposure

- WMT, as a global retail giant, is likely to have significant exposure to energy price shocks and trade disruptions due to its wide-ranging supply chains.
- The company could face risks related to fuel cost exposure, export fragility, or supply-side inflation tied to trade instability.

--- STRATEGY RECOMMENDATION ---

Given the current market conditions and WMT's specific metrics, the optimal strategy would be a cautious one. The stock is likely in a consolidation phase, with no strong signals of a breakout or correction. A mean-reversion strategy could be considered, but with the geopolitical risks and macroeconomic instability, a hedging strategy might be more appropriate.

--- FINAL TAKEAWAY ---

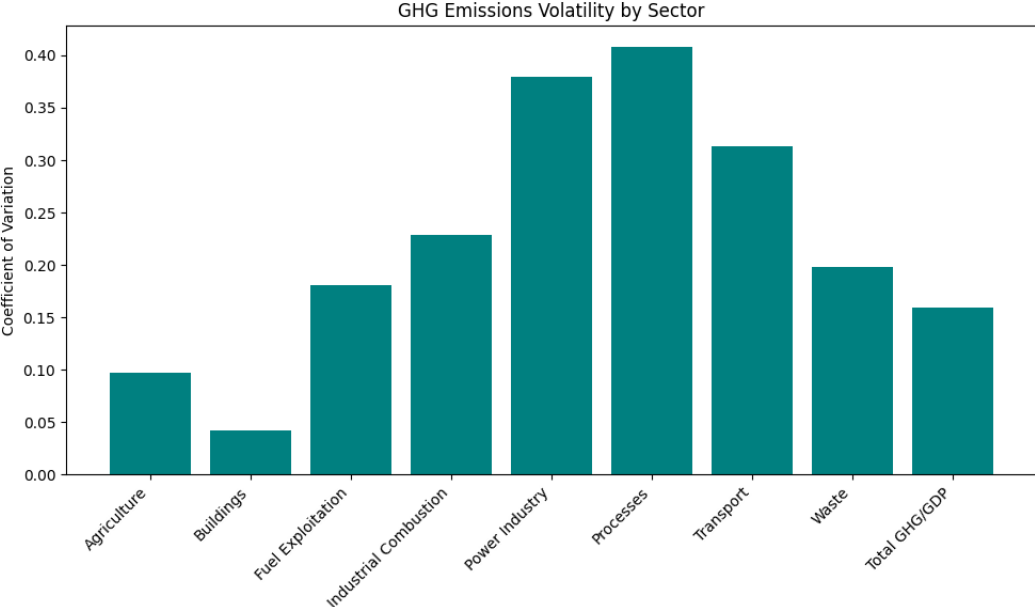
WMT is showing signs of stability in a volatile market, but the geopolitical risks and potential supply chain disruptions suggest a cautious approach. The lack of strong breakout signals and moderate FVI indicate a consolidation phase, making a defensive positioning advisable.

Market Capitalization: 963245900000, Industry: DISCOUNT STORES, Latest Volume: 20722462, Description: Walmart Inc., Sector: CONSUMER DEFENSIVE, Price to Book: 10.21, Trailing PE: 42.62, Forward PE: 41.49, Enterprise to Ebitda: 21.33, Enterprise to Revenue: 1.415, Profit Margins: 0.0314

The trading volume has changed by 6.19% 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: 0.60  
Beta of 0.60 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": 0.005,  
  "Deception_Risk": 0.769,  
  "Trumpery_Alert": true,  
  "Summary": "Truth is on vacation. Please hold for alternate facts."  
}
```

Assessment Rationale:

The NRDl score of 0.7 indicates a significant disconnect between economic narratives and underlying fiscal, monetary, and geopolitical realities. The rising U.S. debt and deficit levels are unsustainable in the long run, yet the narrative often downplays their potential impact.

The changes in U.S. Treasury bond yields and issuance, coupled with reports of declining foreign demand for U.S. bonds, suggest a shift in the global financial landscape. Yet, the narrative often focuses on short-term market fluctuations rather than these broader trends.

Central bank interventions, such as rate cuts and quantitative easing, have become commonplace, blurring the line between monetary policy and market manipulation. The narrative often portrays these interventions as necessary responses to economic conditions, ignoring their potential long-term consequences.

The use of tariffs and sanctions as economic tools has become increasingly controversial, yet the narrative often overlooks their potential to disrupt global trade and economic stability.

The gap between inflation and official interest rate policy suggests a disconnect between economic theory and practice. While the narrative often focuses on the need for low interest rates to stimulate economic growth, it ignores the potential for inflation to erode purchasing power and distort price signals.

The growing influence of BRICS+ and de-dollarization trends challenge the dominance of the U.S. dollar in the global financial system, yet the narrative often downplays these developments.

Finally, the volatility of gold and its use as a geopolitical hedge suggest a disconnect between the narrative of economic stability and the reality of geopolitical uncertainty.

The Trumpery Alert is set to true due to the above-mentioned manipulations and performative policymaking. The satirical summary underscores the skepticism towards the prevailing market narratives.

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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** \_\_\_\_\_