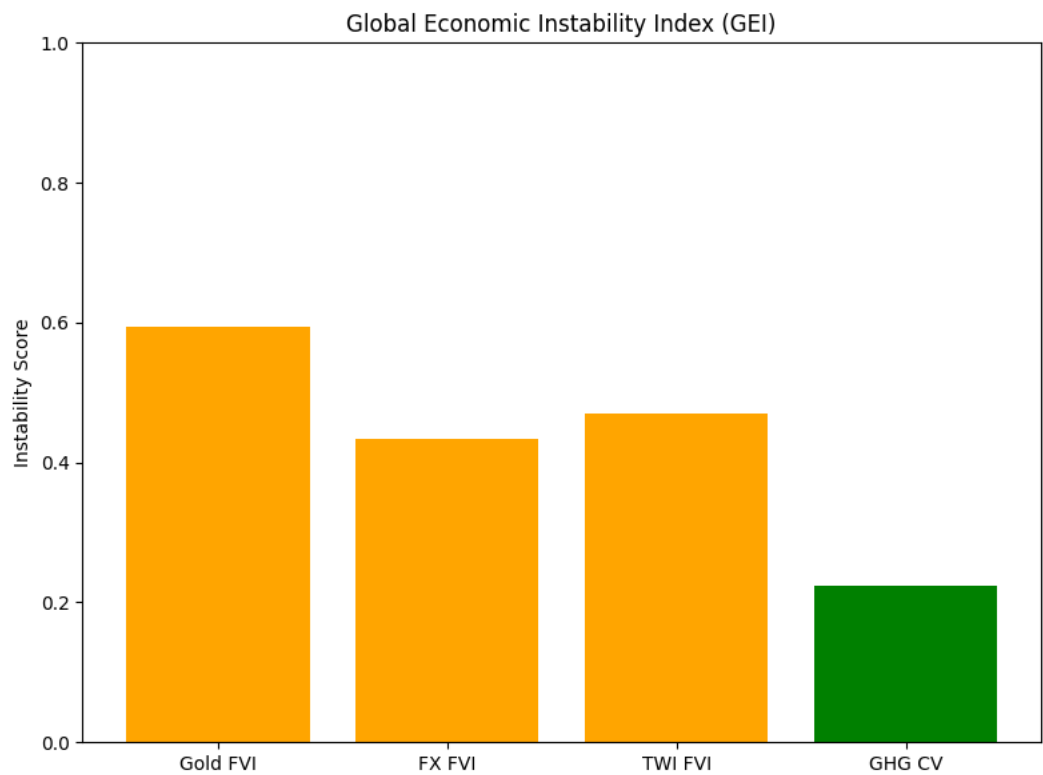


Fractal Volatility Index for WMT : 0.585. Market Wide FVI:0.478
(0 - 0.33: Stable, 0.33 - 0.66: Moderate Volatility, 0.66 - 1: High Volatility)



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 0.585

Analysis Period: 2021-07-15 to 2026-07-15

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): -0.310

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

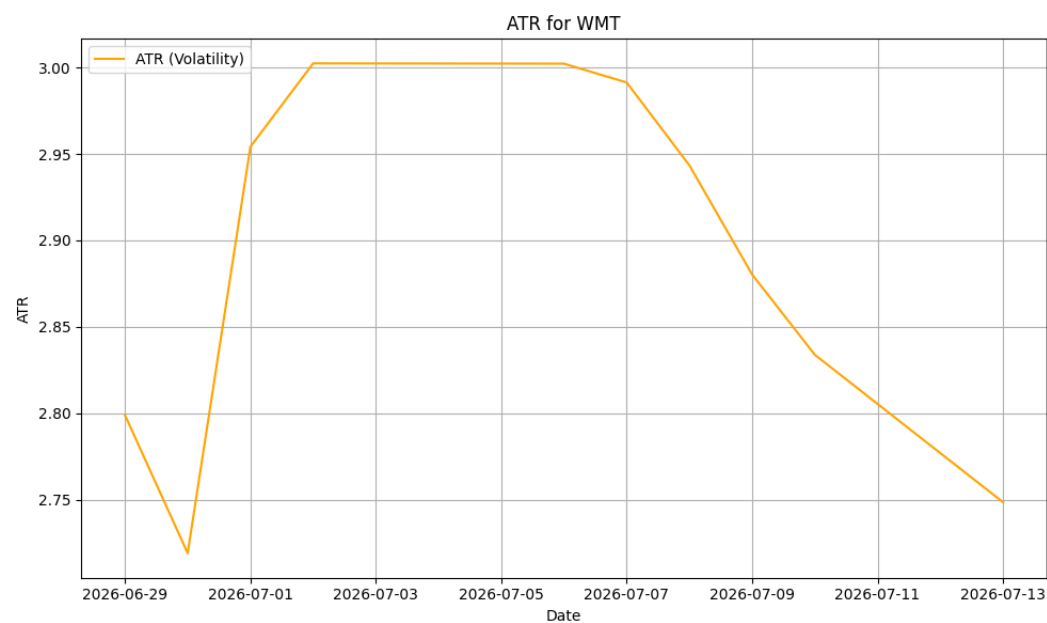
Fractal & Statistical Analysis

FVI Score: 0.585 (Fractal Volatility Index FVI)
DFA Result: 0.5618 (Detrended Fluctuation Analysis)
Lyapunov Exponent: 0.0164 (Measures chaos and predictability)
Hurst Exponent: 0.5385 (Indicates trending or mean-reverting behavior)

Breakout & Recent Price Change Analysis

Breakout Statement: No strong breakout signal detected: The latest closing price of 114.78 is within the Bollinger Bands range (108.39 - 122.61).
Latest ATR: 2.7486

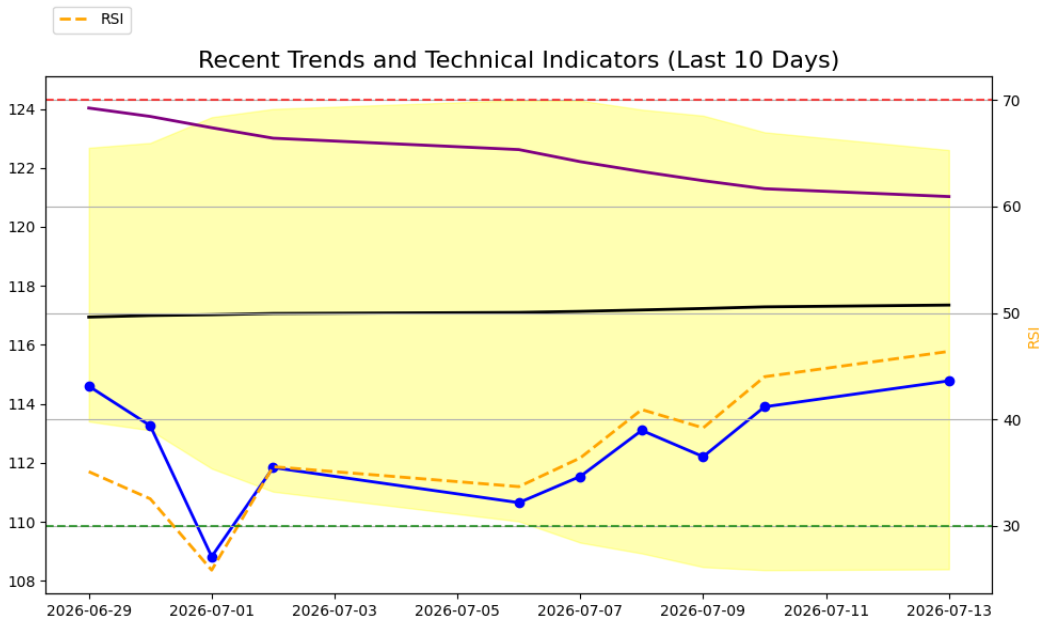
Average True Range (ATR)



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's Fractal Volatility Index (FVI) of 0.585 suggests a moderate level of price volatility, while the Lyapunov value of 0.016 indicates a relatively stable system. The negative Breakout Potential Score (-0.310) and the decrease in volume (-42.27%) suggest that the stock is not in a breakout phase and the price movements are not being confirmed by volume. The stock's closing price is within the Bollinger Bands range, indicating no strong breakout signal.

2. Market Sentiment

The stock's DFA score of 0.562 suggests a long-term correlation strength, which along with the Hurst value of 0.539, indicates a trend-following behavior. The high volume figure of 906425205000 suggests institutional-driven behavior, which can be an indication of the overall market sentiment towards the stock.

3. Geopolitical Risk Assessment

The elevated market-wide FVI indicators, particularly Gold FVI (0.594) and TWI FVI (0.469), suggest a heightened level of geopolitical tension and global trade disruptions. As WMT is a multinational retail corporation, it may be exposed to these global stress indicators. However, no specific sector sensitivity score is available for the Consumer defensive sector in terms of GHG emissions risk exposure.

4. Sector and Supply Chain Exposure

Being in the retail sector, WMT could face potential risks related to energy price shocks, trade disruptions, and supply-side inflation. The company's dependence on various suppliers, including those from Asia, could expose it to potential trade and tariff risks.

--- STRATEGY RECOMMENDATION ---

Given the current market conditions, the optimal strategy for WMT would be a defensive one. The stock is currently not in a breakout phase and the trend-following behavior is not being confirmed by volume. Therefore, the risk of a false breakout is high. Investors should exercise caution and prioritize downside risk.

--- FINAL TAKEAWAY ---

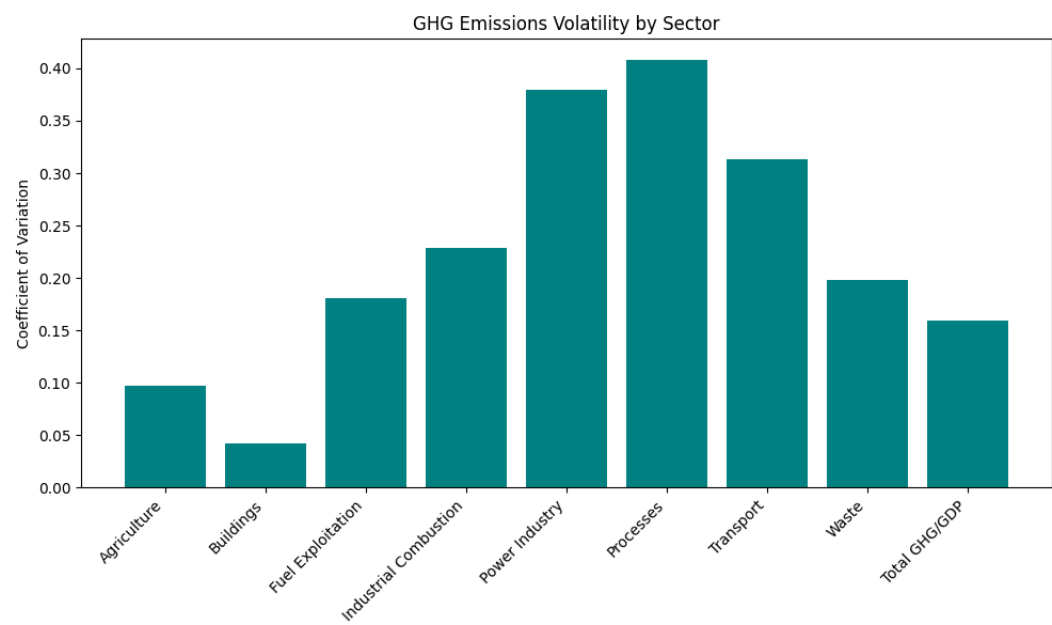
WMT is in a phase of relative stability amidst a market regime characterized by heightened geopolitical tension and global trade disruptions. The stock exhibits trend-following behavior, but with no strong breakout signals and declining volume, the risk of a false breakout is high. Given its exposure to global stress indicators and potential supply chain risks, a defensive position is recommended.

Market Capitalization: 906425205000, Industry: DISCOUNT STORES, Latest Volume: 17043419, Description: Walmart Inc., Sector: CONSUMER DEFENSIVE, Price to Book: 9.61, Trailing PE: 40.11, Forward PE: 39.06, Enterprise to Ebitda: 20.15, Enterprise to Revenue: 1.337, Profit Margins: 0.0314

The trading volume has changed by -42.27% 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": 0.385,  
  "Price_Volume_Divergence": 0,  
  "Volatility_Dissonance_Index": 0.004,  
  "Deception_Risk": 0.769,  
  "Trumpery_Alert": true,  
  "Summary": "New export: Confidence! Made fresh daily from hot air."  
}
```

Explanation:

The NRDI is set at 0.7, indicating a significant disconnect between the economic narratives and the underlying realities. This is primarily due to the rising U.S. debt and deficit levels, which are not sustainable in the long run. Despite the economic narratives suggesting a recovery, the fiscal realities show a different picture.

The changes in U.S. Treasury bond yields and issuance, coupled with reports of declining foreign demand for U.S. bonds, further underline this disconnect. These trends indicate a lack of confidence in the U.S. economy's ability to sustain its debt load, which is contrary to the narrative of economic strength.

Central bank interventions such as rate cuts and quantitative easing (QE) are also indicative of an economic environment that is not as robust as the narrative suggests. These interventions are typically used in times of economic difficulty, not during periods of strength.

The use of tariffs and sanctions as economic tools, while perhaps effective in the short term, can lead to long-term economic instability. The impact of these measures on global trade and economic growth is not fully reflected in the current economic narrative.

Inflation vs. official interest rate policy is another area of disconnect. Despite low interest rates, inflation remains stubbornly low, suggesting that the economy is not as robust as the narrative suggests.

The influence of BRICS+ and de-dollarization trends are undermining the U.S.'s economic dominance, which is not fully acknowledged in the economic narrative.

Finally, gold volatility and geopolitical hedging suggest a level of economic uncertainty that is not reflected in the narrative.

The Trumpery Alert is set to true, indicating the presence of manipulative or performative policymaking. The Satirical Summary reflects this, suggesting that if you believe the current economic narrative, we have a bridge to sell you.

.

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** _____