

Fractal Volatility Index for XOM : 0.555. 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: Exxon Mobil Corp XOM FVI 0.555

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): 0.704

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: 0.555 (Fractal Volatility Index FVI)

DFA Result: 0.4919 (Detrended Fluctuation Analysis)

Lyapunov Exponent: 0.0167 (Measures chaos and predictability)

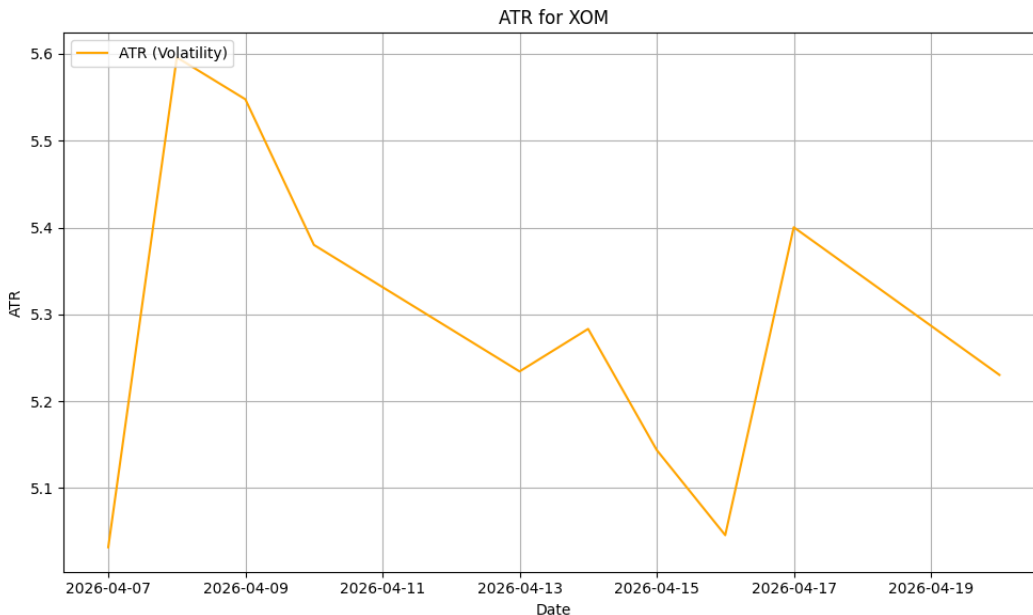
Hurst Exponent: 0.4693 (Indicates trending or mean-reverting behavior)

Breakout & Recent Price Change Analysis

Breakout Statement: No strong breakout signal detected: The latest closing price of 147.68 is within the Bollinger Bands range (143.33 - 174.35).

Latest ATR: 5.2303

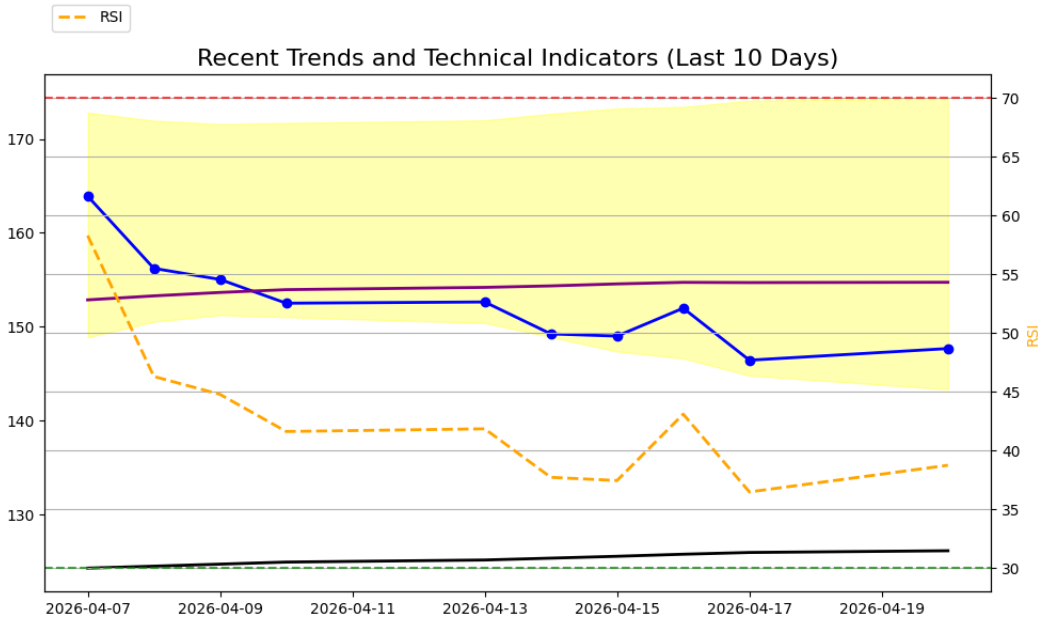
Average True Range (ATR)



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

XOM shows mixed signals in terms of volatility and breakout potential. Its FVI of 0.555 suggests a moderate level of volatility, indicating a balance between chaos and stability. The Lyapunov value of 0.017, compared to market-wide values, suggests relative stability. However, the negative volume change of -12.48% does not confirm recent price moves, indicating a lack of strong market conviction.

2. Market Sentiment

With a BPS of 0.704, there is some potential for XOM to breakout, but the lack of strong volume confirmation tempers this outlook. The large institutional behavior suggests a cautious sentiment, possibly due to the broader market volatility and uncertainties.

3. Geopolitical Risk Assessment

XOM, being in the energy sector, is exposed to global stress indicators such as Gold, FX, and TWI FVI. The low GHG impact score of 0.042 suggests it is less exposed to sectoral emissions risk. However, as a globalized company, it may be sensitive to trade disruptions and tariff exposure.

4. Sector and Supply Chain Exposure

XOM's sector sensitivity score of 0.041606 indicates some exposure to volatility in the energy, transport, and emissions sectors. Given its dependency on global trade, the company may face risks related to fuel cost exposure, export fragility, or supply-side inflation due to trade instability.

--- STRATEGY RECOMMENDATION ---

Given the mixed signals from the fractal volatility and market trend metrics, a cautious approach is recommended. While there is some potential for a breakout, the lack of volume confirmation and the broader market volatility suggest a possible fakeout. Therefore, a trend-following strategy may not be optimal at this stage. Instead, investors might consider a hedging strategy to mitigate potential downside risks.

--- FINAL TAKEAWAY ---

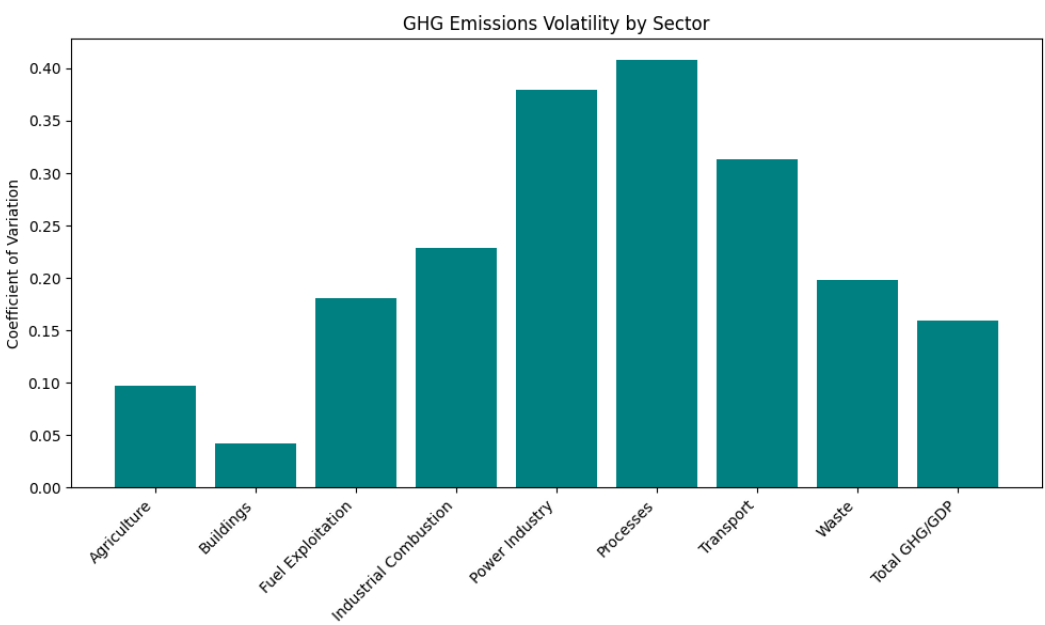
"Moderate volatility with potential geopolitical risks and uncertain market sentiment—position cautiously and consider hedging strategies."

Market Capitalization: 613840650000, Industry: OIL & GAS INTEGRATED, Latest Volume: 16354430, Description: Exxon Mobil Corp, Sector: ENERGY, Price to Book: 2.347, Trailing PE: 21.85, Forward PE: 14.37, Enterprise to Ebitda: 9.45, Enterprise to Revenue: 1.981, Profit Margins: 0.089

The trading volume has changed by -12.48% 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: 0.29
Beta of 0.29 suggests low volatility compared to the market.

Volatility Indicators of GHG Emissions by Industry and GDP



Low GHG impact (0.042) for the Energy 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": 0.351,  
  "Price_Volume_Divergence": 0,  
  "Volatility_Dissonance_Index": -0.171,  
  "Deception_Risk": 0.769,  
  "Trumpery_Alert": true,  
  "Summary": "It's not inflation—it's patriotic price liberation."  
}
```

Reasoning:

The NRDl is high, indicating a significant disconnect between economic narratives and underlying realities. This is due to a number of factors.

Firstly, rising U.S. debt and deficit levels are a cause for concern, especially as they are not being offset by equivalent economic growth. This is not sustainable in the long term and could lead to a debt crisis.

Secondly, changes in U.S. Treasury bond yields and issuance, coupled with reports of declining foreign demand for U.S. bonds, suggest that confidence in the U.S. economy is wavering.

Thirdly, central bank interventions such as rate cuts and quantitative easing are artificially propping up the economy, which could lead to a bubble and subsequent crash.

Fourthly, the use of tariffs and sanctions as economic tools is creating uncertainty and volatility in the global economy, which is not reflected in economic narratives.

Fifthly, the gap between inflation and official interest rate policy suggests that the economy is not as strong as it appears.

Finally, the influence of BRICS+ and de-dollarization trends, along with gold volatility and geopolitical hedging, indicate a shift away from the U.S. dollar as the world's reserve currency.

The Trumpery Alert is set to true due to the manipulative and performative policymaking evident in the use of tariffs and sanctions as economic tools, as well as central bank interventions. The Satirical Summary reflects this, suggesting that the current economic situation is not the result of market forces but of manipulation.

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 trumperry 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: Trumperry derives from a French word meaning to deceive, in many dictionaries showy but worthless.

_____ **END OF REPORT** _____