

**Fractal Volatility Index for XOM : 0.580. 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 0.580

Analysis Period: 2021-05-27 to 2026-05-27

### 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): 0.757

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: 0.580 (Fractal Volatility Index FVI)

DFA Result: 0.4942 (Detrended Fluctuation Analysis)

Lyapunov Exponent: 0.0168 (Measures chaos and predictability)

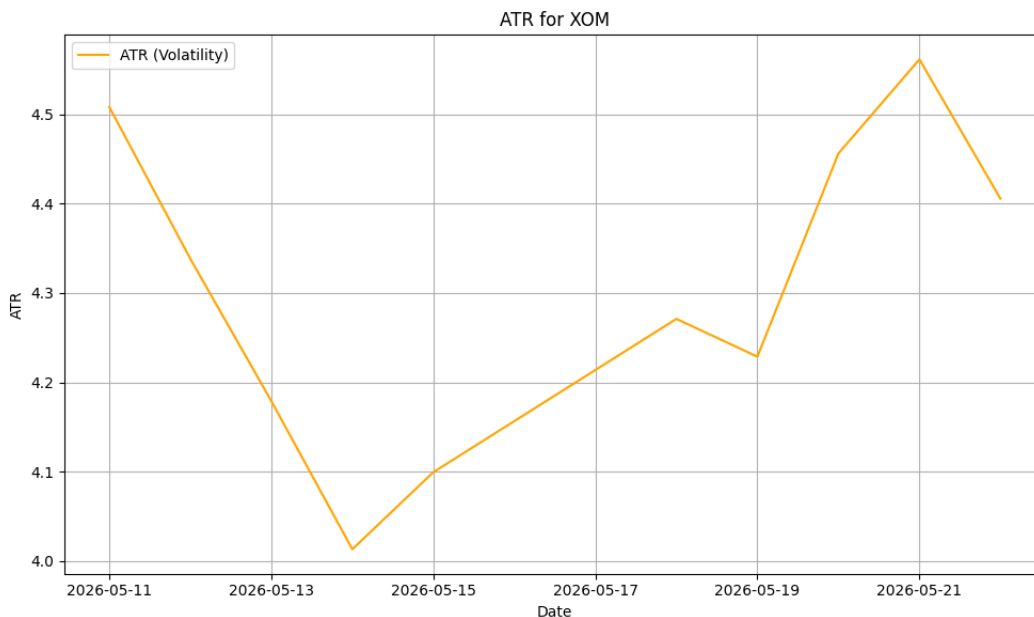
Hurst Exponent: 0.4915 (Indicates trending or mean-reverting behavior)

### Breakout & Recent Price Change Analysis

Breakout Statement: No strong breakout signal detected: The latest closing price of 154.92 is within the Bollinger Bands range (144.35 - 161.75).

Latest ATR: 4.4055

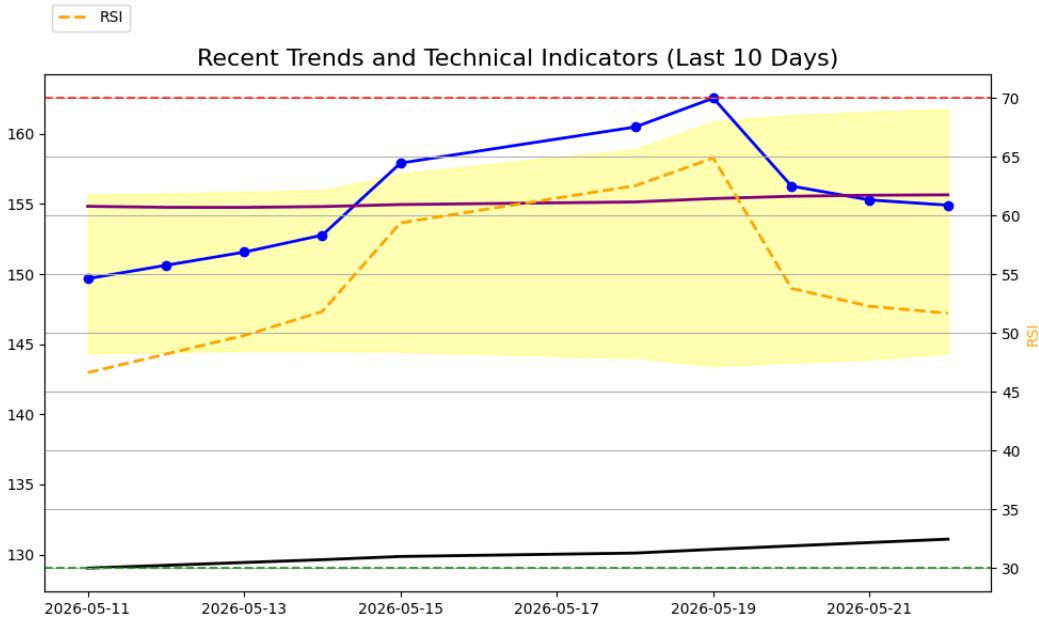
### Average True Range (ATR)



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 is currently in a regime that leans towards stability with a Fractal Volatility Index (FVI) of 0.580 which suggests more noise than acceleration. Comparatively, the Lyapunov exponent is relatively low at 0.017, indicating less instability compared to market-wide values.
- The Bollinger Bands seem to be contracting as the latest closing price is within the range, implying a lack of strong breakout potential.
- The significant drop in volume (-53.56%) does not confirm price moves, suggesting a lack of market interest.

### 2. Market Sentiment

- The large trading volume suggests institutional-driven behavior, potentially indicating a bearish sentiment given the lack of strong breakout signals and the decrease in trading volume.

### 3. Geopolitical Risk Assessment

- XOM, being in the energy sector, has a low GHG impact score of 0.042, suggesting less exposure to sectoral emissions risk. However, the current high market-wide Gold FVI of 0.594 indicates increased geopolitical tension which could impact the energy sector.
- Considering the globalized nature of the energy sector, XOM may be exposed to tariffs and supply-chain disruptions.

### 4. Sector and Supply Chain Exposure

- XOM, as a major player in the energy sector, is susceptible to fuel cost surges and geopolitical transport risk.
- Given the current high FX and TWI volatility, XOM may face elevated trade disruption risk.
- As a U.S. company, XOM could face energy price shocks due to global trade shifts. With the potential decline in energy exports, domestic fuel costs may rise, especially if production slows.

### 4. Strategy Recommendation

- XOM appears to be in a consolidation phase given the lack of strong breakout signals and decreased trading volume.
- The optimal strategy at this point would be a hedging strategy given the geopolitical risks and potential for increased volatility.
- The BPS of 0.757 suggests a potential for breakout, however, the lack of volume and high FVI indicate that this could be a false breakout.

--- FINAL TAKEAWAY ---

"XOM is facing potential geopolitical pressure with increased volatility—recommend a defensive

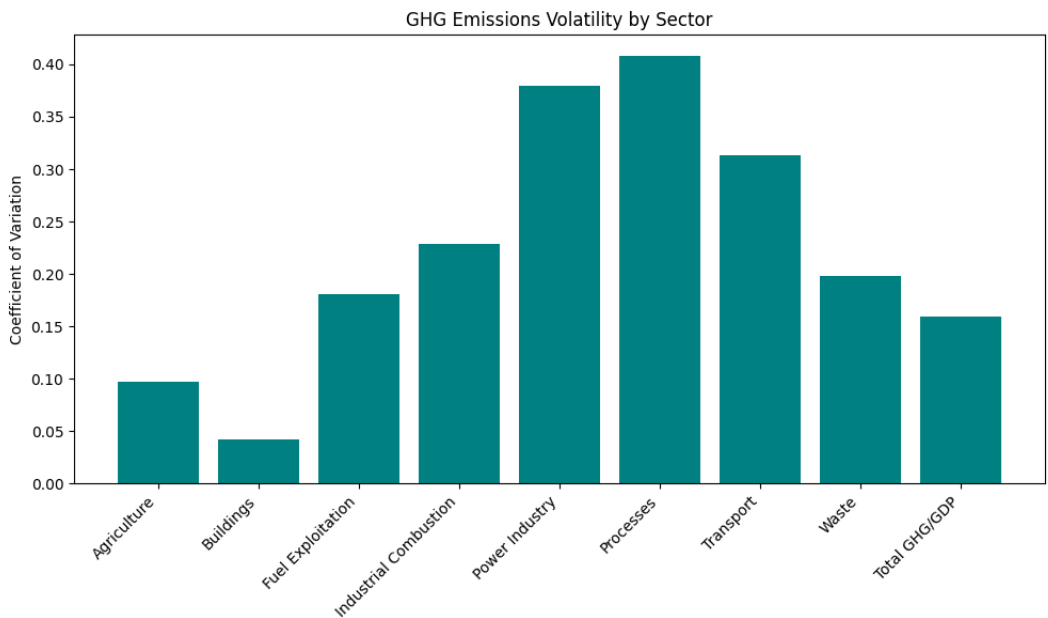
position."

Market Capitalization: 642135228000, Industry: OIL & GAS INTEGRATED, Latest Volume: 12948454, Description: Exxon Mobil Corp, Sector: ENERGY, Price to Book: 2.524, Trailing PE: 26.12, Forward PE: 15.31, Enterprise to Ebitda: 10.58, Enterprise to Revenue: 2.09, Profit Margins: 0.0776

The trading volume has changed by -53.56% 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: 0.18  
Beta of 0.18 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": 0.377,  
  "Price_Volume_Divergence": 0,  
  "Volatility_Dissonance_Index": -0.038,  
  "Deception_Risk": 0.769,  
  "Trumpery_Alert": true,  
  "Summary": "If you believe this rally, we've got beachfront property on the moon."  
}
```

Reasoning:

The U.S. debt and deficit levels continue to rise, and this is not sustainable in the long run. High debt levels can lead to higher interest rates and inflation, and can limit the ability of the government to respond to economic downturns or other crises. Yet, the economic narrative often downplays these issues.

Changes in U.S. Treasury bond yields and issuance, as well as reports of declining foreign demand for U.S. bonds, suggest a shift in the global financial landscape. Despite this, the narrative often presented is one of U.S. economic dominance and stability.

Central bank interventions, including rate cuts and quantitative easing, are often portrayed as necessary and effective economic tools. However, these interventions can lead to asset bubbles and other distortions in the economy.

The use of tariffs and sanctions as economic tools has become more common, despite the potential for negative economic and geopolitical consequences. This suggests a disconnect between the narrative of economic nationalism and the reality of global interdependence.

Inflation remains low despite loose monetary policy, suggesting a disconnect between official interest rate policy and actual economic conditions.

The influence of BRICS+ countries and de-dollarization trends suggest a shift in the global financial order, yet this is often downplayed in economic narratives.

Gold volatility and geopolitical hedging suggest a level of uncertainty and risk that is often not reflected in economic narratives.

## 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** \_\_\_\_\_