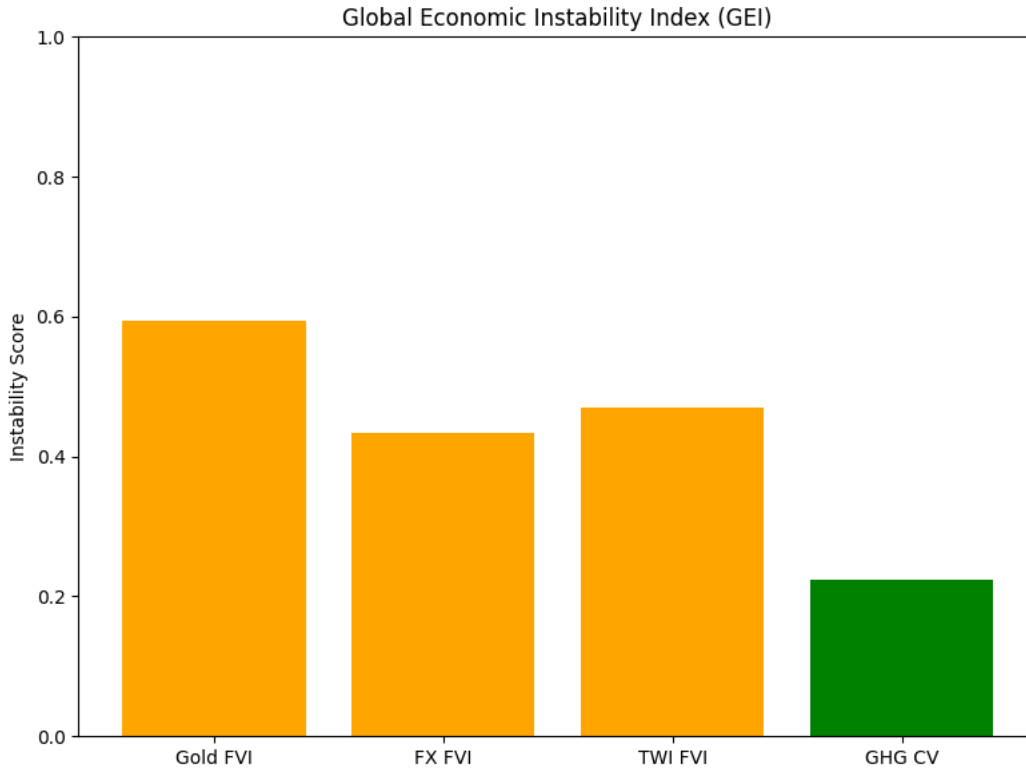


**Fractal Volatility Index for XOM : 0.589. Market Wide FVI:0.478**  
(0 - 0.33: Stable, 0.33 - 0.66: Moderate Volatility, 0.66 - 1: High Volatility)



## 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 0.589

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): 2.028

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: 0.589 (Fractal Volatility Index FVI)

DFA Result: 0.4942 (Detrended Fluctuation Analysis)

Lyapunov Exponent: 0.0168 (Measures chaos and predictability)

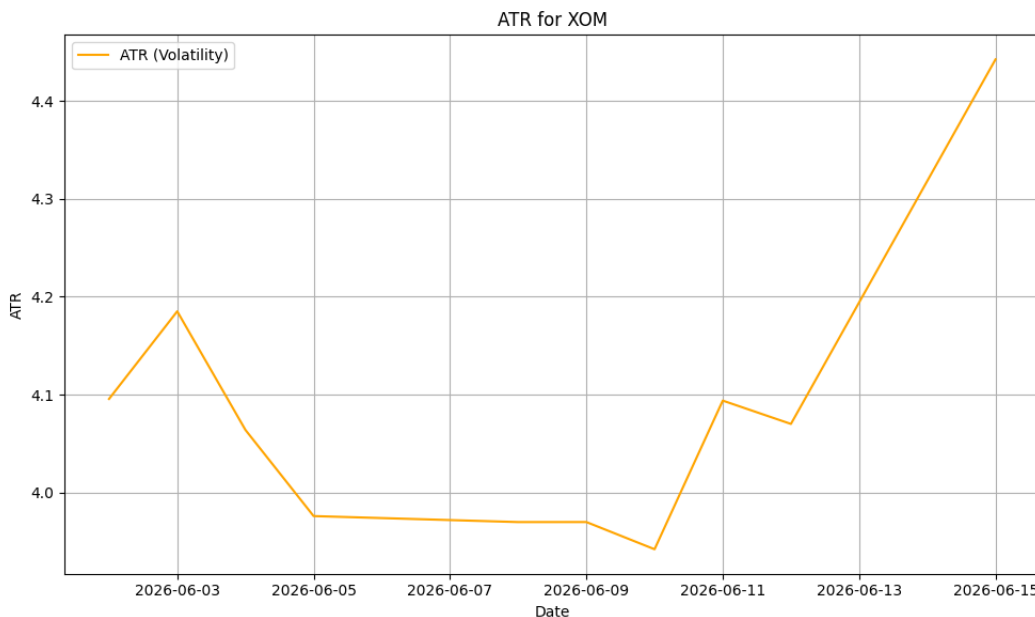
Hurst Exponent: 0.4920 (Indicates trending or mean-reverting behavior)

### Breakout & Recent Price Change Analysis

Breakout Statement: Potential negative breakout: The latest closing price of 140.92 is below the Bollinger Lower Band 140.97. This may indicate bearish momentum.

Latest ATR: 4.4428

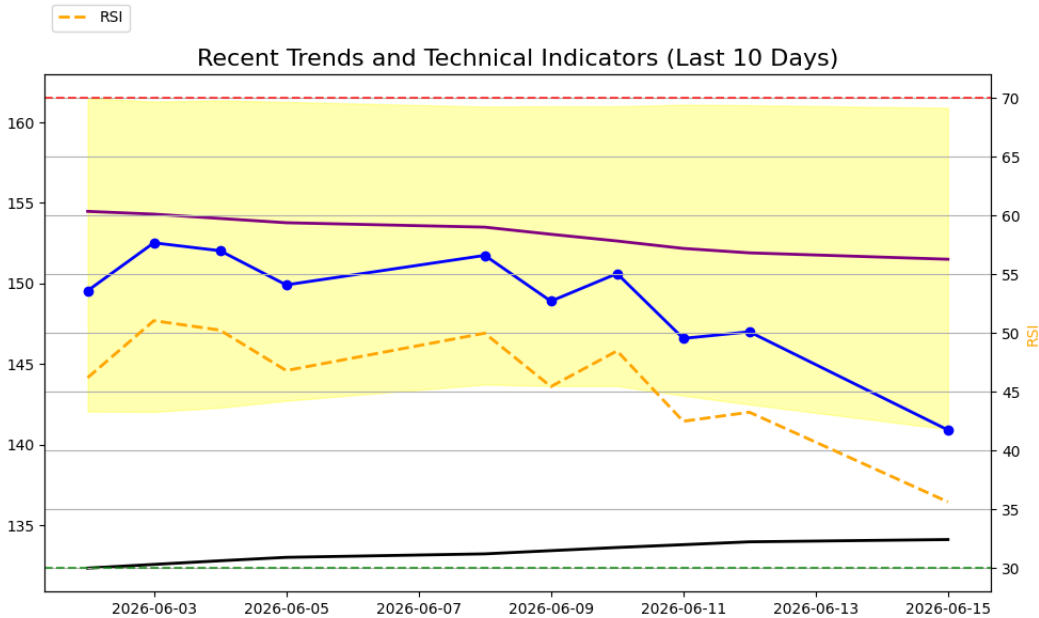
### Average True Range (ATR)



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

- The XOM stock appears to be in a regime of chaos, as indicated by a high Lyapunov value of 0.017, suggesting instability.
- The FVI of 0.589 indicates potential acceleration, but with the latest closing price below the Bollinger Lower Band, there's a potential negative breakout, indicating bearish momentum.
- The expanding Bollinger Bands and a significant volume change of 70.37% suggest that the price moves are being confirmed by volume.

### 2. Market Sentiment

- The large volume suggests institutional-driven behavior, which may indicate a bearish sentiment given the potential negative breakout and high volatility.

### 3. Geopolitical Risk Assessment

- The high Gold, FX, and TWI FVI values indicate high global stress levels, which may affect XOM, especially given its sector sensitivity score of 0.041606.
- The company's position in the energy sector makes it vulnerable to energy price shocks and trade disruptions, potentially affecting its performance.

### 4. Sector and Supply Chain Exposure

- XOM, being in the energy sector, is prone to fuel cost surges and geopolitical transport risk.
- Without detailed supply chain data, it can be inferred that XOM has some level of exposure to Asia or U.S. risk factors due to its sector.

### 4. Strategy Recommendation

- The current trading phase appears to be a consolidation, given the high volatility and potential negative breakout.
- A defensive strategy may be optimal at this stage, with a focus on hedging due to the high volatility and geopolitical risks.

--- FINAL TAKEAWAY ---

"XOM is experiencing a volatility surge amidst high global stress levels and potential energy price shocks. With a potential negative breakout and high institutional-driven volume, a defensive position with a focus on hedging is recommended."

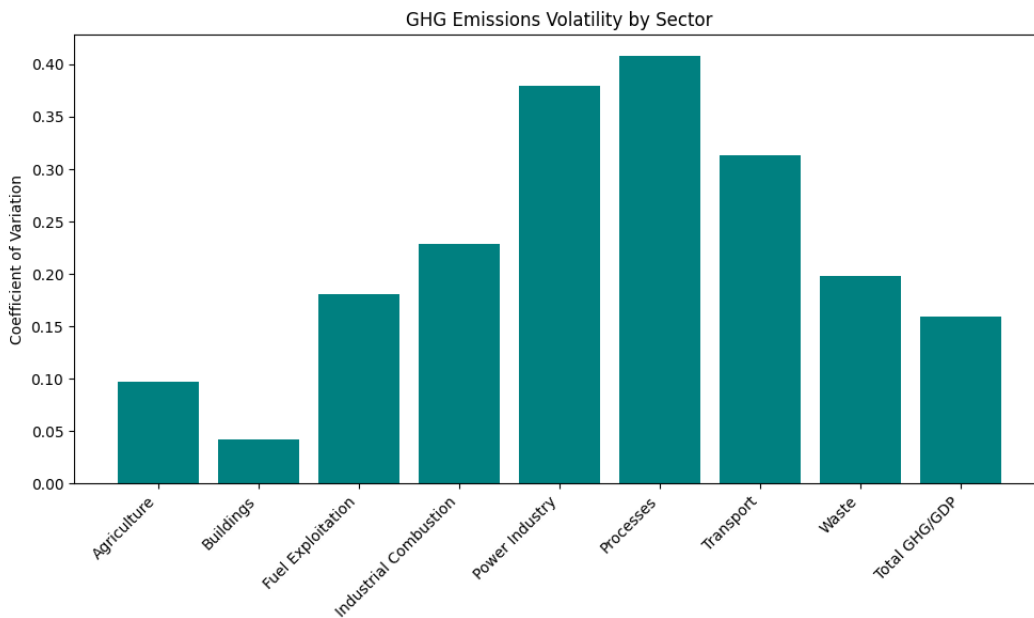
Market Capitalization: 609348682000, Industry: OIL & GAS INTEGRATED, Latest Volume: 23631398, Description: Exxon Mobil Corp, Sector: ENERGY, Price to Book: 2.395, Trailing PE: 24.75, Forward PE: 13.05, Enterprise to Ebitda: 10.07, Enterprise to Revenue: 1.989, Profit Margins: 0.0776

The trading volume has changed by 70.37% 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: 0.15

Beta of 0.15 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": 0.4,  
  "Price_Volume_Divergence": 0.061,  
  "Volatility_Dissonance_Index": -0.013,  
  "Deception_Risk": 0.769,  
  "Trumpery_Alert": true,  
  "Summary": "Rates are low, truth is lower."  
}
```

Explanation:

The NRDl is relatively high at 0.7, indicating a significant disconnect between economic narratives and underlying fiscal, monetary, and geopolitical realities.

The rising U.S. debt and deficit levels, along with the changes in U.S. Treasury bond yields and issuance, suggest a potential imbalance in the financial market. Furthermore, reports of declining foreign demand for U.S. bonds could indicate a shift in global confidence towards the U.S. economy.

Central bank interventions, including rate cuts and quantitative easing, are often seen as necessary measures to stimulate economic growth. However, these interventions can distort market signals and create an artificial boost, leading to potential misinterpretations of the economic health.

The use of tariffs and sanctions as economic tools can have significant impacts on global trade and economic stability. The inflation vs. official interest rate policy also signals potential misalignment between monetary policy and real economic conditions.

The influence of BRICS+ and de-dollarization trends could pose challenges to the U.S. dollar's global dominance. Gold volatility and geopolitical hedging also suggest a heightened level of uncertainty and risk in the global market.

The Trumpery Alert is activated due to the potential manipulative or performative policymaking evident in the current financial landscape. This is reflected in the satirical summary, which humorously suggests that if one believes this is purely the result of market forces, they might be easily fooled.

.

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