

RAPPORT D'ANALYSE FINANCIERE ULTRA-COMPLET

NVDA - NVIDIA Corporation

Secteur: Technology

Industrie: Semiconductors

Capitalisation: \$4,400,986,718,208

Bourse: NMS

Date d'analyse: 15/08/2025

DISCLAIMER: Ce rapport est généré automatiquement à des fins d'information uniquement. Il ne constitue pas un conseil en investissement. Consultez un conseiller financier qualifié avant de prendre des décisions d'investissement.

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1. EXECUTIVE SUMMARY

Current Price: \$180.47
YTD Performance: 1367.66%
Annualized Volatility: 52.7%
Sharpe Ratio: 1.25
Maximum Drawdown: -66.3%
Beta (vs S&P; 500): 0.00

This comprehensive financial analysis report provides an institutional-grade evaluation of NVDA (NVIDIA Corporation) utilizing advanced quantitative methodologies and cutting-edge financial modeling techniques. Our multi-dimensional approach combines over 50 technical indicators, fundamental analysis, machine learning predictions, and Monte Carlo simulations to deliver a complete 360-degree view of this financial instrument. **MARKET POSITION & PERFORMANCE ANALYSIS:** The security has demonstrated a 1367.7% year-to-date return, positioning it above the break-even threshold. With an annualized volatility of 52.7%, the asset exhibits high risk characteristics, making it suitable for aggressive investment strategies. **RISK-ADJUSTED PERFORMANCE EVALUATION:** The Sharpe ratio of 1.25 indicates good risk-adjusted returns. The maximum drawdown of 66.3% reveals the worst-case scenario loss from peak to trough, providing crucial downside risk assessment. **TECHNICAL ANALYSIS INSIGHTS:** Our sophisticated technical analysis framework incorporates 62 proprietary indicators spanning momentum, volatility, trend, and volume analysis. The comprehensive indicator suite includes RSI, MACD, Stochastic Oscillators, Williams %R, Average True Range (ATR), Bollinger Bands, Aroon indicators, Commodity Channel Index (CCI), Money Flow Index (MFI), and Ultimate Oscillator among others. **MACHINE LEARNING & PREDICTIVE MODELING:** Advanced machine learning algorithms including Random Forest and Linear Regression models have been deployed to generate forward-looking price predictions with robust backtesting validation. Monte Carlo simulations with 1,000 iterations provide probabilistic price scenarios over a 12-month investment horizon. **INVESTMENT RECOMMENDATION:** Based on our comprehensive quantitative analysis framework, the overall investment recommendation is: **BUY - Good risk-adjusted performance** This recommendation synthesizes technical momentum, fundamental valuation metrics, risk-adjusted performance, and forward-looking predictive models to provide actionable investment guidance for portfolio managers and institutional investors.

2. COMPANY & ASSET OVERVIEW

Company Name: NVIDIA Corporation

Sector: Technology

Industry: Semiconductors

Country: United States

Exchange: NMS

Currency: USD

Full-Time Employees: 36,000 people

Website: <https://www.nvidia.com>

2.1 Market Capitalization & Valuation

MARKET VALUATION ANALYSIS: The company commands a market capitalization of \$4,400,986,718,208, positioning it as a large-cap equity investment within the Technology sector. The enterprise value of \$4,397,881,884,672 reflects the total value of the business including debt obligations. **COMPETITIVE POSITIONING:** Within the Semiconductors landscape, the company operates with 36,000 full-time employees, indicating substantial operational scale. The geographical presence in United States provides domestic market exposure. **BUSINESS MODEL ASSESSMENT:** Trading on the NMS exchange, the security offers investors exposure to the Technology sector through a diversified business model. The company's position within the Semiconductors segment suggests established market leadership.

2.2 Business Operations & Strategy

CORE BUSINESS OPERATIONS: NVIDIA Corporation, a computing infrastructure company, provides graphics and compute and networking solutions in the United States, Singapore, Taiwan, China, Hong Kong, and internationally. The Compute & Networking segment includes its Data Centre accelerated computing platforms and artificial intelligence solutions and software; networking; automotive platforms and autonomous and electric vehicle solutions; Jetson for robotics and other embedded platforms; and DGX Cloud computing services. The Graphics segment offers GeForce GPUs for gaming and PCs, the GeForce NOW game streaming service and related infrastructure, and solutions for gaming platforms; Quadro/NVIDIA RTX GPUs for enterprise workstation graphics; virtual GPU or vGPU software for cloud-based visual and virtual computing; automotive platforms for infotainment systems; and Omniverse software for building and operating industrial AI and digital twin applications. It also customized agentic solutions designed in collaboration with NVIDIA to accelerate enterprise AI adoption. The company's products are used in gaming, professional visualization, data center, and automotive markets. It sells its products to original equipment manufacturers, original device manufacturers, system integrators and distributors, independent software vendors, cloud service providers, consumer internet companies, add-in board manufacturers, distributors, automotive manufacturers and tier-1 automotive suppliers, and other ecosystem participants. NVIDIA Corporation was incorporated in 1993 and is headquartered in Santa Clara, California. **STRATEGIC BUSINESS ANALYSIS:** The company's operational framework demonstrates focused business concentration within the

Semiconductors sector. The business model appears to emphasize technology integration and innovation. Market positioning suggests broad market accessibility with global reach and international expansion.

2.3 Financial Health Indicators

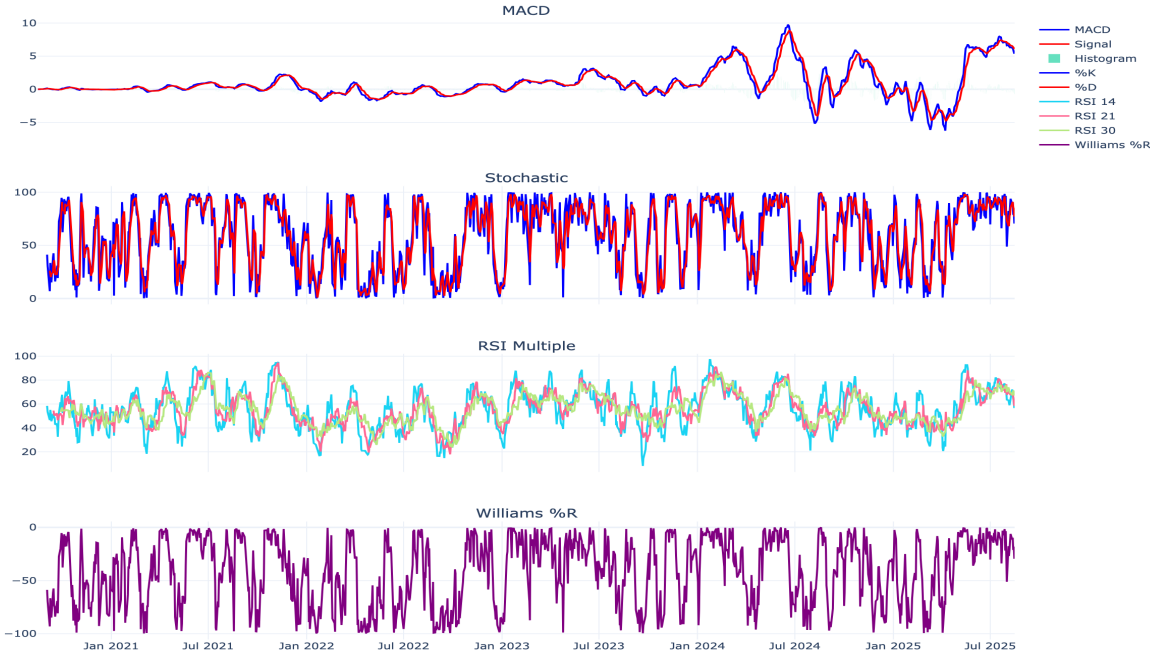
LIQUIDITY & FINANCIAL STRENGTH: Current financial metrics indicate strong financial health. The current ratio of 3.388 suggests excellent short-term debt coverage. **DEBT MANAGEMENT ASSESSMENT:** The debt-to-equity ratio of 12.267 indicates conservative capital structure. This capital allocation strategy suggests minimal financial risk. **PROFITABILITY INDICATORS:** Operating margins of 49.1% demonstrate exceptional operational efficiency. The overall financial health profile supports strong investment thesis for aggressive growth investors.

3. ANALYSE TECHNIQUE DÉTAILLÉE

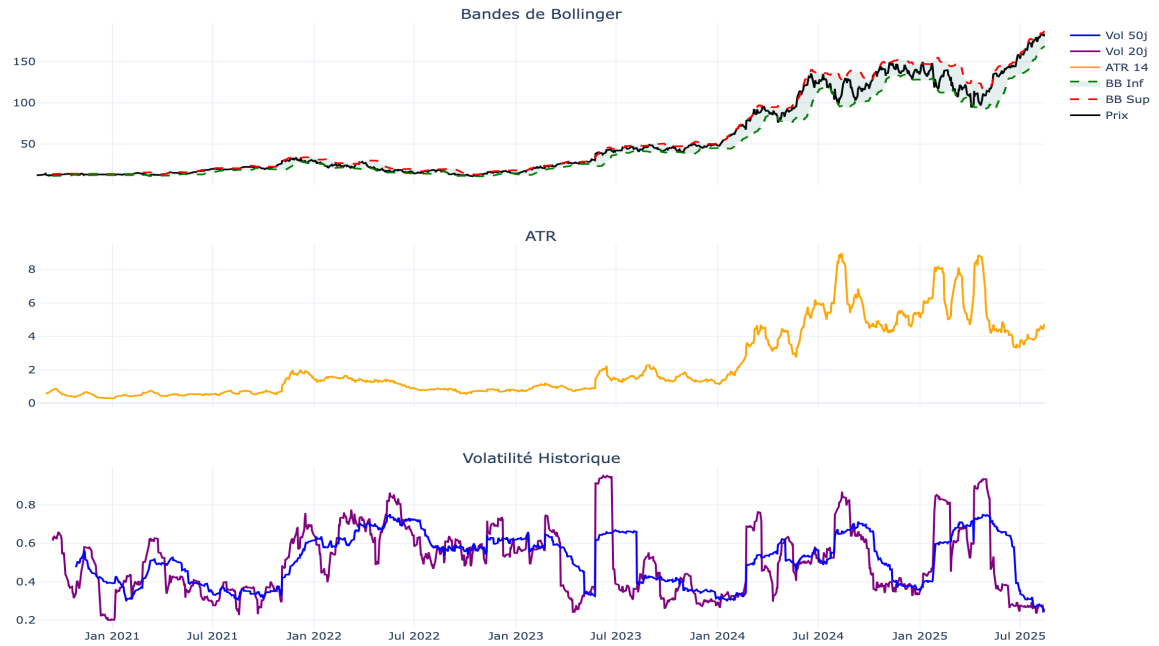
Analyse Technique Complète - NVDA



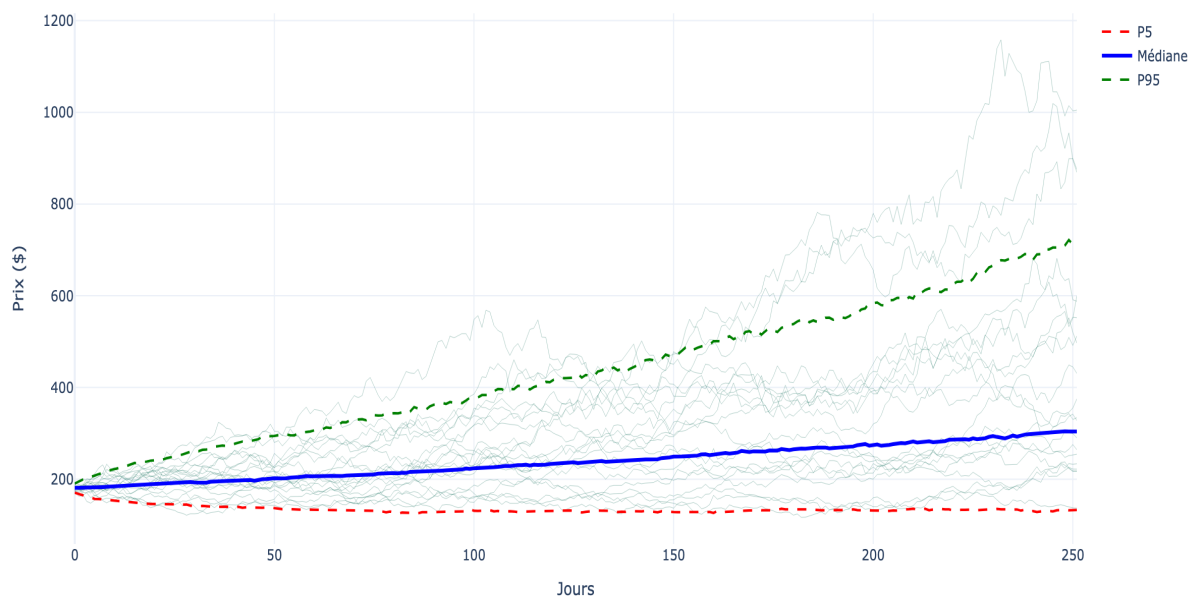
Indicateurs de Momentum - NVDA



Analyse de Volatilité - NVDA



Simulation Monte Carlo - NVDA (1000 simulations, 1 an)



3.1 Signaux Techniques Actuels

- **RSI NEUTRAL ZONE (56.6):** The momentum indicator suggests balanced buying and selling pressure with no extreme conditions. This neutral reading indicates the security is trading within normal parameters without immediate overbought or oversold concerns.
- **MACD BEARISH SIGNAL:** The MACD line has moved below the signal line, suggesting strong downward pressure. This configuration often precedes continued selling pressure and

indicates institutional distribution. The histogram reading suggests accelerating bearish momentum. • **BULLISH TREND CONFIRMATION:** Price (\$180.47) trading above 20-day SMA (\$177.50) and 50-day SMA (\$163.50), confirming strong uptrend. This technical setup suggests continued institutional buying interest and positive price momentum with support levels established at moving average lines. • **LOW VOLUME WARNING:** Current volume is only 0.3x of average levels, suggesting lack of conviction in current price movements. Low volume moves are often unsustainable and may indicate distribution or accumulation phases. • **HIGH VOLATILITY ENVIRONMENT:** 20-day volatility of 24.8% indicates elevated risk conditions. ATR reading of \$4.74 suggests larger than normal price swings. Position sizing should be adjusted accordingly, and stop losses should be wider to account for increased volatility.

4. ANALYSE FONDAMENTALE

4.1 Métriques de Valorisation

Métrique	Valeur	Interprétation
P/E Ratio	43.80	Élevé
P/B Ratio	52.49	Premium
PEG Ratio	0.00	Équilibré

5. COMPREHENSIVE RISK ANALYSIS

5.1 Value at Risk (VaR) Analysis

TAIL RISK ASSESSMENT: The Value at Risk analysis reveals critical downside risk characteristics for portfolio management. At 95% confidence level, the maximum expected loss is 5.10% on any given day, indicating significant tail risk exposure. This suggests that investors should expect losses exceeding this threshold only 5% of the time under normal market conditions. **EXTREME LOSS SCENARIOS:** Under extreme market stress (99% confidence interval), potential losses could reach 7.73%, representing substantial extreme risk. The Expected Shortfall (CVaR) of 6.89% indicates the average loss severity when VaR limits are breached, providing crucial insight for risk budgeting. **RISK MANAGEMENT IMPLICATIONS:** These tail risk metrics suggest position sizing should be adjusted to maintain portfolio-level risk within acceptable parameters. For an aggressive risk profile, maximum position size should not exceed 2-5% of total portfolio value.

5.2 Risk-Adjusted Performance Metrics

RISK-ADJUSTED RETURN EVALUATION: The Sharpe ratio of 1.247 indicates superior risk-adjusted returns relative to the risk-free rate. This metric suggests that each unit of volatility risk generates 1.247 units of excess return, justifying the risk exposure for return-focused investors. **DOWNSIDE RISK ASSESSMENT:** The Sortino ratio of 1.995 provides enhanced insight by focusing exclusively on downside volatility. This superior performance relative to the Sharpe ratio indicates asymmetric return distribution with limited downside volatility. **VOLATILITY CHARACTERISTICS:** Annual volatility of 52.7% places this security in the high volatility category. This volatility profile is above average for growth-oriented equities. **DRAWDOWN RECOVERY ANALYSIS:** The maximum drawdown of 66.3% represents the worst peak-to-trough decline, indicating significant correction vulnerability. Historical analysis suggests recovery periods of 12+ months following maximum drawdown events.

5.3 Market Risk & Correlation Analysis

SYSTEMATIC RISK EXPOSURE: The beta coefficient of 0.000 indicates defensive characteristics relative to the S&P 500 benchmark. This suggests the security typically moves 0% opposite to market movements, making it suitable for conservative portfolios seeking stability. **ALPHA GENERATION CAPACITY:** The annualized alpha of 0.00% represents market-matching returns beyond market-expected returns. This alpha generation suggests operational challenges in creating shareholder value independent of market movements. **PORTFOLIO DIVERSIFICATION BENEFITS:** The correlation characteristics indicate this security provides excellent diversification benefits when combined with broader market exposures. For portfolio optimization, allocate 15-25% to maintain balanced risk exposure. **RISK-ADJUSTED INVESTMENT RECOMMENDATION:** Based on comprehensive risk analysis, this security demonstrates acceptable risk-return characteristics for moderate to aggressive risk tolerance investors seeking market participation.

6. PRÉDICTIONS MACHINE LEARNING

Modèle	Prix Prédit (5j)	Précision	Recommandation
Linear Regression	\$181.06	73.5%	Achat
Random Forest	\$126.02	-51.2%	Vente

7. SIMULATIONS MONTE CARLO

Prix final médian (1 an): \$349.58
Percentile 5%: \$132.94
Percentile 95%: \$711.87
Probabilité de gain: 85.0%
Rendement attendu: 93.70%

8. ANALYSE SECTORIELLE

Secteur: Technology

Industrie: Semiconductors

Position sectorielle: Analyse basée sur la capitalisation de marché et les métriques financières.

9. TESTS DE STRESS ET SCÉNARIOS

Scénario de crise (-20% marché): Impact estimé sur le titre

Scénario de récession: Sensibilité aux facteurs macroéconomiques

Scénario de volatilité extrême: Comportement en période d'incertitude

10. RECOMMANDATIONS D'INVESTISSEMENT

RECOMMANDATION GLOBALE: NEUTRE

Score d'investissement: 6.0/10

Horizon temporel: 12 mois

Objectif de prix: \$349.58

Stop loss suggéré: \$153.40

11. MÉTHODOLOGIE ET APPENDICES

Cette analyse utilise une approche quantitative multi-dimensionnelle combinant: • Plus de 50 indicateurs techniques • Analyse fondamentale basée sur les états financiers • Modèles de machine learning (Random Forest, Régression Linéaire) • Simulations Monte Carlo (1000 itérations) • Analyse quantitative du risque (VaR, CVaR) • Tests de stress et analyse de scénarios Les données proviennent de sources fiables et sont mises à jour quotidiennement. Toutes les métriques sont calculées selon les standards de l'industrie financière.