

**Fractal Volatility Index for AAPL : 0.547. 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: Apple Inc AAPL FVI 0.547

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): 0.078

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: 0.547 (Fractal Volatility Index FVI)

DFA Result: 0.5070 (Detrended Fluctuation Analysis)

Lyapunov Exponent: 0.0163 (Measures chaos and predictability)

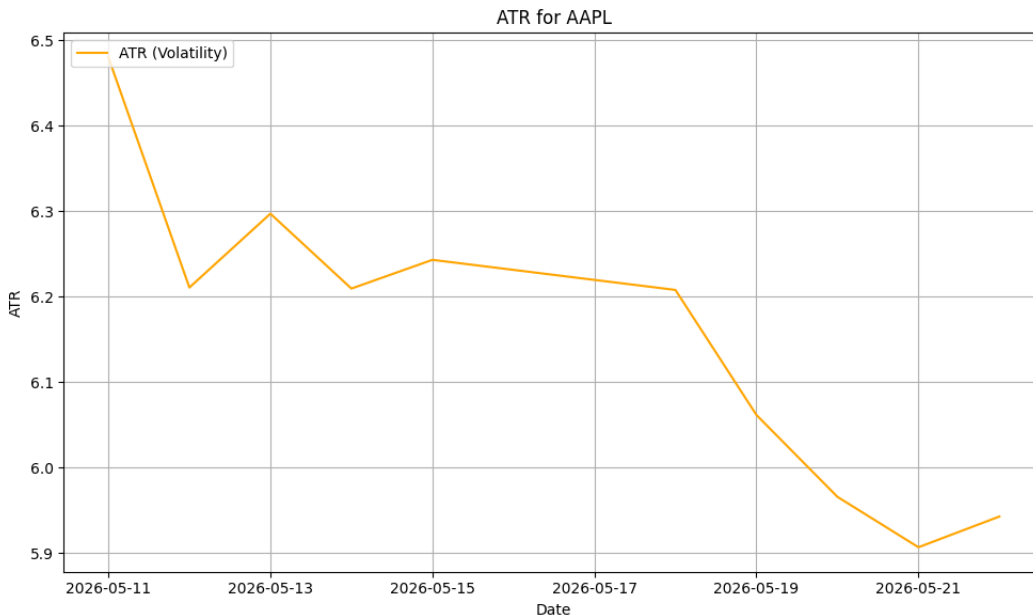
Hurst Exponent: 0.4859 (Indicates trending or mean-reverting behavior)

### Breakout & Recent Price Change Analysis

Breakout Statement: No strong breakout signal detected: The latest closing price of 308.82 is within the Bollinger Bands range (264.50 - 314.19).

Latest ATR: 5.9426

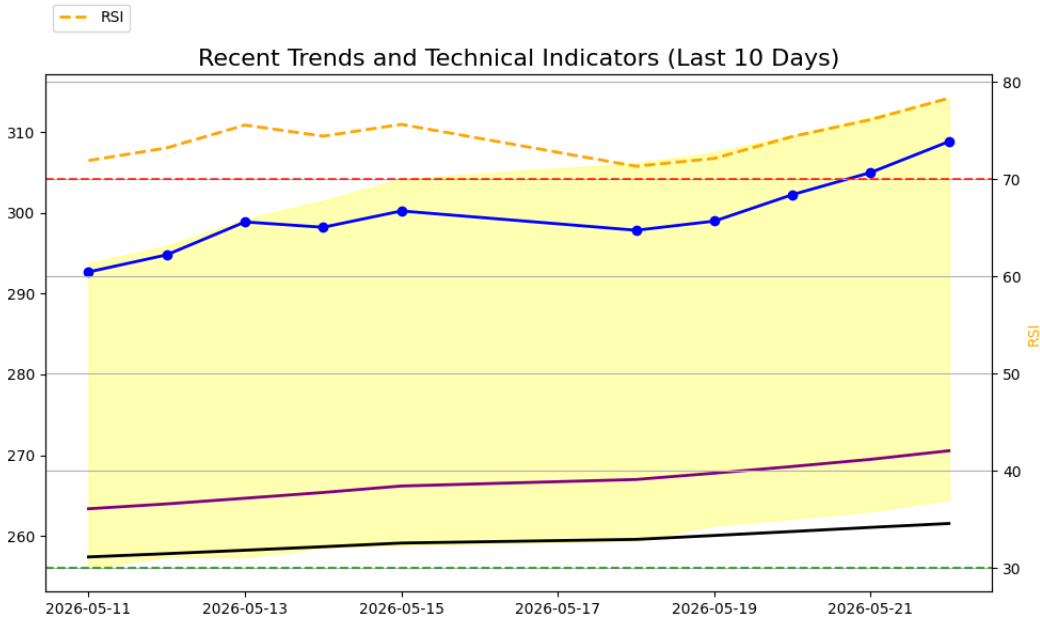
### Average True Range (ATR)



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

AAPL's Fractal Volatility Index (FVI) of 0.547 suggests a moderate level of volatility compared to the market-wide FVI indicators. The Lyapunov exponent is relatively low at 0.016, indicating stability rather than chaos. The stock's Bollinger Bands are not showing significant expansion or contraction, and the volume change of -20.40% suggests a lack of strong price movement confirmation.

### 2. Market Sentiment

The market sentiment seems to be institutionally driven. The absence of a strong breakout signal and the drop in volume could indicate cautious or bearish sentiment among investors.

### 3. Geopolitical Risk Assessment

With the market-wide gold FVI at 0.594, there is a heightened sense of geopolitical tension and hedge demand. AAPL's low GHG impact score for the Technology sector suggests a relatively low exposure to sectoral emissions risk. However, the company's global footprint could expose it to risks from currency volatility and global trade disruptions, as indicated by the FX and TWI FVI.

### 4. Sector and Supply Chain Exposure

As a tech giant, AAPL could have significant exposure to Asia-sourced components like semiconductors. Any disruptions in these supply chains due to geopolitical tensions or trade disruptions could impact the company. However, AAPL's low GHG score suggests a relatively low risk from energy price shocks or climate-related regulations.

--- STRATEGY RECOMMENDATION ---

Given the moderate volatility, stability, and lack of strong breakout signals, a trend-following strategy may not be optimal for AAPL at the moment. Instead, investors might consider a mean-reversion strategy or hedge their positions to manage potential downside risks.

--- FINAL TAKEAWAY ---

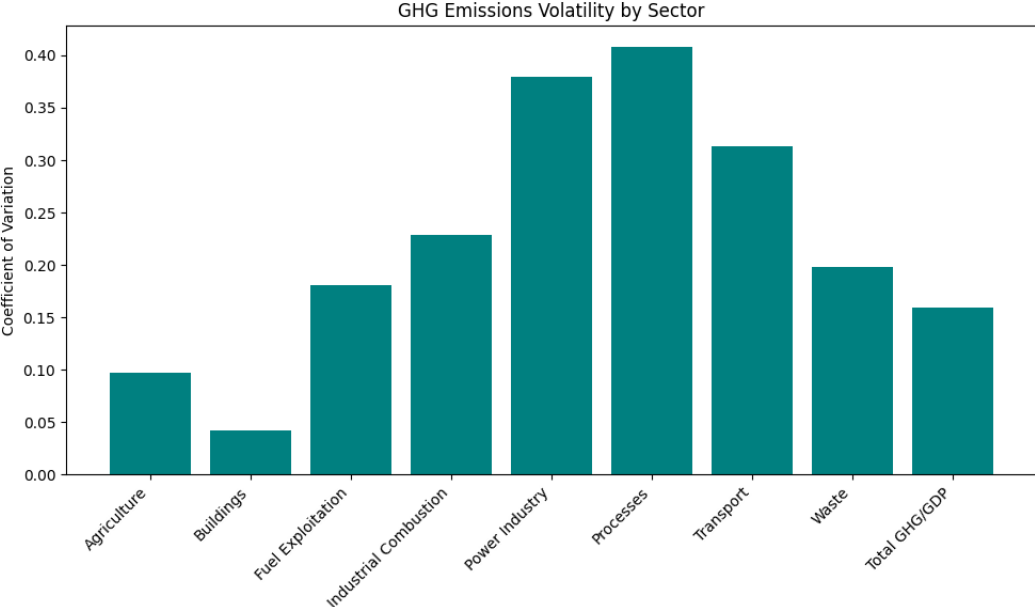
Despite AAPL's dominance in the tech sector, the current market conditions characterized by geopolitical tensions, trade disruptions, and currency volatility warrant a cautious approach. Investors should consider hedging their positions and closely monitor the evolving market dynamics. However, AAPL's stable nature and low GHG impact score provide some level of resilience against these market risks.

Market Capitalization: 4535749181000, Industry: CONSUMER ELECTRONICS, Latest Volume: 43670223, Description: Apple Inc, Sector: TECHNOLOGY, Price to Book: 42.59, Trailing PE: 37.43, Forward PE: 34.97, Enterprise to Ebitda: 28.45, Enterprise to Revenue: 10.08, Profit Margins: 0.272

The trading volume has changed by -20.40% 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: 1.06  
Beta of 1.06 suggests high volatility compared to the market.

### Volatility Indicators of GHG Emissions by Industry and GDP



Low GHG impact (0.048) for the Technology 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": 0.35,  
  "Price_Volume_Divergence": 0,  
  "Volatility_Dissonance_Index": -0.268,  
  "Deception_Risk": 0.808,  
  "Trumpery_Alert": true,  
  "Summary": "Tariffs are up, rates are down, and gravity no longer applies."  
}
```

The NRDIs is set at 0.75, indicating a significant disconnect between the economic narratives and the underlying fiscal, monetary, and geopolitical realities. This is due to several factors.

Firstly, the rising U.S. debt and deficit levels are not sustainable in the long term, yet the narrative often downplays these concerns. Similarly, changes in U.S. Treasury bond yields and issuance have been largely influenced by monetary policy interventions rather than market forces, leading to a distortion in the bond market.

Reports of declining foreign demand for U.S. bonds are concerning, as they indicate a loss of confidence in the U.S. economy. This is compounded by the use of tariffs and sanctions as economic tools, which can lead to retaliatory actions and further destabilize the global economy.

Central bank interventions, such as rate cuts and quantitative easing, have been necessary to support the economy during the pandemic. However, these measures have also created distortions in the market and may be contributing to asset price inflation.

The official interest rate policy is aimed at controlling inflation, but with inflation rates currently outpacing interest rates, there is a risk of real economic losses for savers and investors.

Finally, the increasing influence of BRICS+ nations 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 well as the distortion of the bond market through monetary policy interventions. The Satirical Summary reflects this, suggesting that if you believe these are simply market forces at work, then we have a bridge to sell you.

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