

Fractal Volatility Index for AAPL : 0.545. 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 0.545

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): 0.682

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: 0.545 (Fractal Volatility Index FVI)

DFA Result: 0.5064 (Detrended Fluctuation Analysis)

Lyapunov Exponent: 0.0162 (Measures chaos and predictability)

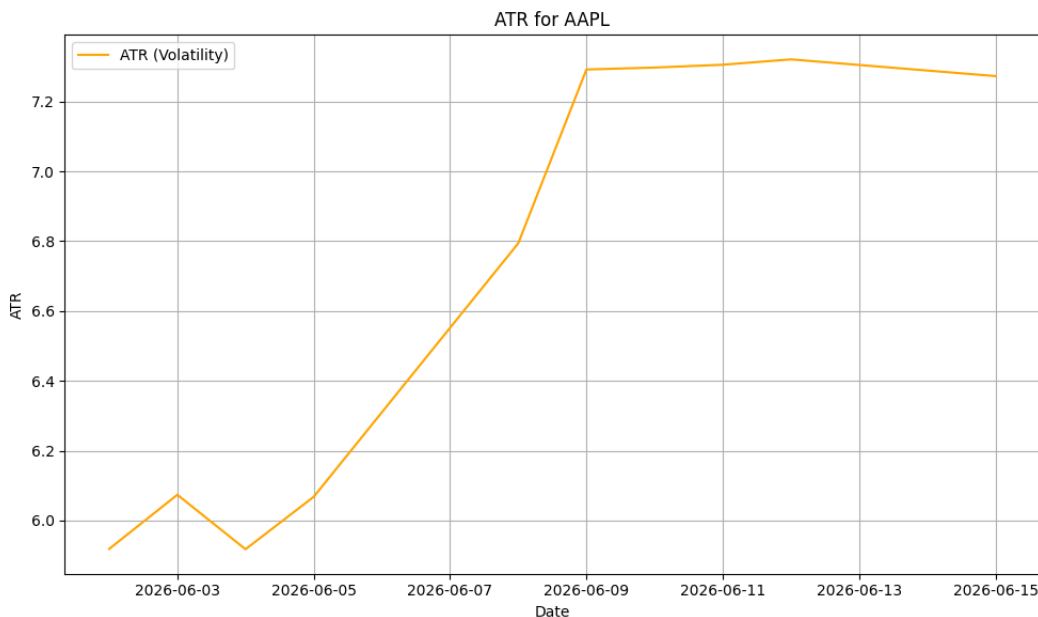
Hurst Exponent: 0.5206 (Indicates trending or mean-reverting behavior)

Breakout & Recent Price Change Analysis

Breakout Statement: No strong breakout signal detected: The latest closing price of 296.42 is within the Bollinger Bands range (288.46 - 318.92).

Latest ATR: 7.2727

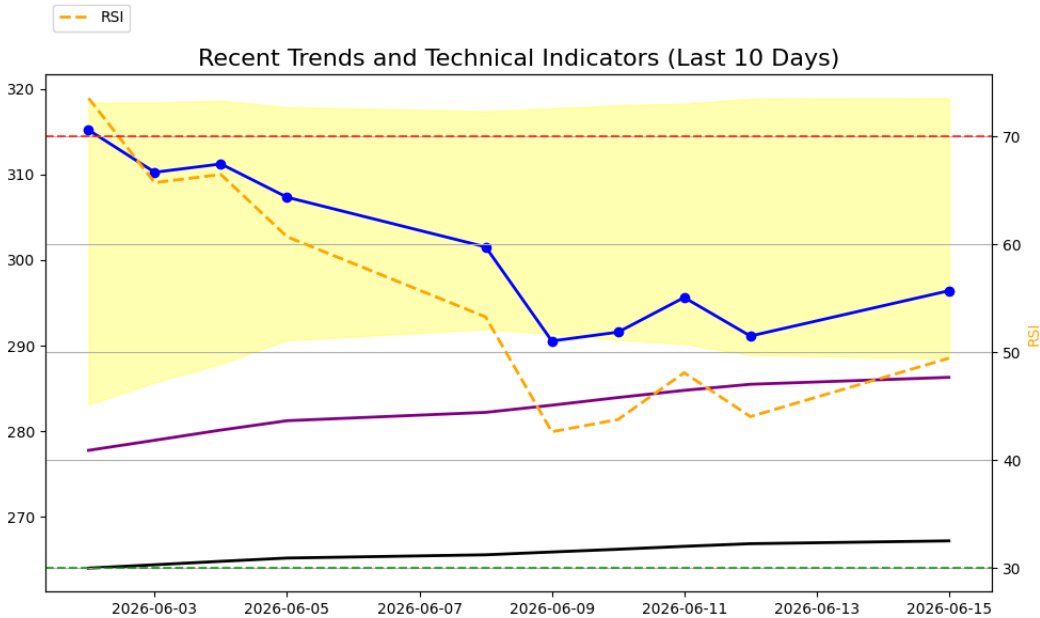
Average True Range (ATR)



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 AAPL stock appears to be in a regime of stability, with a Fractal Volatility Index (FVI) of 0.545 indicating a moderate level of volatility. The Lyapunov value of 0.016 suggests a low level of chaos and instability, and is relatively lower than market-wide values, indicating a lower relative instability. The Bollinger Bands range indicates no strong breakout signal, and the decrease in volume suggests a lack of confirmation for price moves.

2. Market Sentiment

The large volume of 4275929874000 suggests institutional-driven behavior, indicating a strong investor sentiment. However, the lack of strong breakout signals and decrease in volume might suggest a cautious mood among investors.

3. Geopolitical Risk Assessment

The stock's FVI, along with the market-wide Gold, FX, and TWI FVI, suggest a moderate level of geopolitical stress. The low Sector Sensitivity Score of 0.04825 suggests a low exposure to energy, transport, and emissions volatility. However, as a tech company, AAPL might be highly globalized and supply-chain dependent, and thus sensitive to tariff exposure.

4. Sector and Supply Chain Exposure

As a tech company, AAPL is likely to have dependencies on Asia-sourced components like semiconductors, making it vulnerable to trade disruptions. However, the low GHG score suggests a relatively low environmental risk exposure.

4. Strategy Recommendation

Given the current market signals, the optimal strategy for AAPL appears to be trend-following, as indicated by the Hurst value of 0.521. However, the lack of volume confirmation for price moves suggests caution.

--- FINAL TAKEAWAY ---

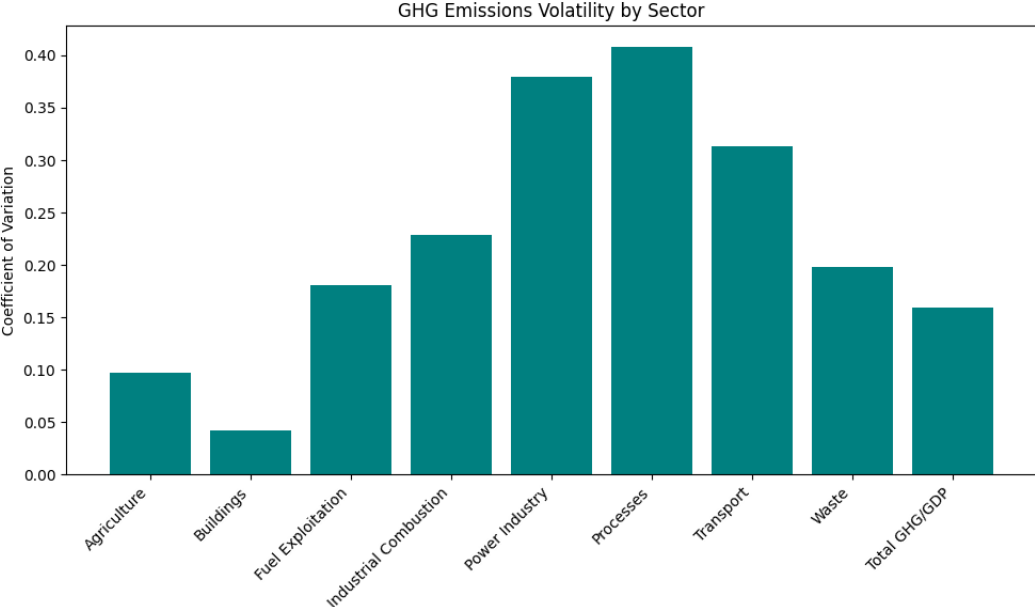
Given the moderate volatility, low breakout potential, and potential supply chain risks, investors should adopt a cautious, trend-following strategy for AAPL. The geopolitical stress indicators warrant a close watch on global trade developments that could impact the company's supply chain and overall market performance.

Market Capitalization: 4275929874000, Industry: CONSUMER ELECTRONICS, Latest Volume: 45732573, Description: Apple Inc, Sector: TECHNOLOGY, Price to Book: 40.15, Trailing PE: 35.2, Forward PE: 30.58, Enterprise to Ebitda: 26.83, Enterprise to Revenue: 9.51, Profit Margins: 0.272

The trading volume has changed by -41.33% 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: 1.09
Beta of 1.09 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": 0.306,  
  "Price_Volume_Divergence": 0,  
  "Volatility_Dissonance_Index": -0.393,  
  "Deception_Risk": 0.769,  
  "Trumpery_Alert": true,  
  "Summary": "Tariffs are up, rates are down, and gravity no longer applies."  
}
```

Explanation:

The NRDl score of 0.7 indicates a significant disconnect between the economic narrative and underlying fiscal, monetary, and geopolitical realities. Rising U.S. debt and deficit levels, coupled with declining foreign demand for U.S. bonds, suggest that the financial strength of the U.S. is not as robust as some narratives might suggest.

Changes in U.S. Treasury bond yields and issuance, along with central bank interventions such as rate cuts and quantitative easing, further underscore this disconnect. These measures often indicate a struggling economy, contradicting the narrative of economic strength and resilience.

The use of tariffs and sanctions as economic tools, while effective in the short term, can lead to long-term damage to international relationships and economic stability. This is another area where the narrative of strong economic policy diverges from the reality of potential negative outcomes.

Inflation versus official interest rate policy also presents a disconnect. While inflation remains relatively low, the Federal Reserve has kept interest rates near zero, indicating a concern for economic growth despite the narrative of a strong economy.

The influence of BRICS+ and de-dollarization trends, along with gold volatility and geopolitical hedging, further indicate a shifting global economic landscape that challenges the dominant narrative of U.S. economic supremacy.

The Trumpery Alert is set to true due to the manipulative and performative policymaking evident in the use of tariffs, sanctions, and central bank interventions. The Satirical Summary "If you believe this is market forces, we've got a bridge to sell you." highlights the disconnect between the presented economic narrative and the underlying realities.

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** _____