Fractal Volatility Index for AAPL : 0.598. Market Wide FVI:0.478
(0 - 0.33: Stable, 0.33 - 0.66: Moderate Volatility, 0.66 - 1: High Volatility)

Red: High Risk FVI zone,Orange: Medium Risk FVI zone, Green: Low Risk FVI zone

Verv Stock Analysis Report: Apple Inc. AAPL FVI 0.598

Analysis Period: 2021-08-13 to 2026-08-13

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

Breakout Probability Score (BPS): 0.629
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

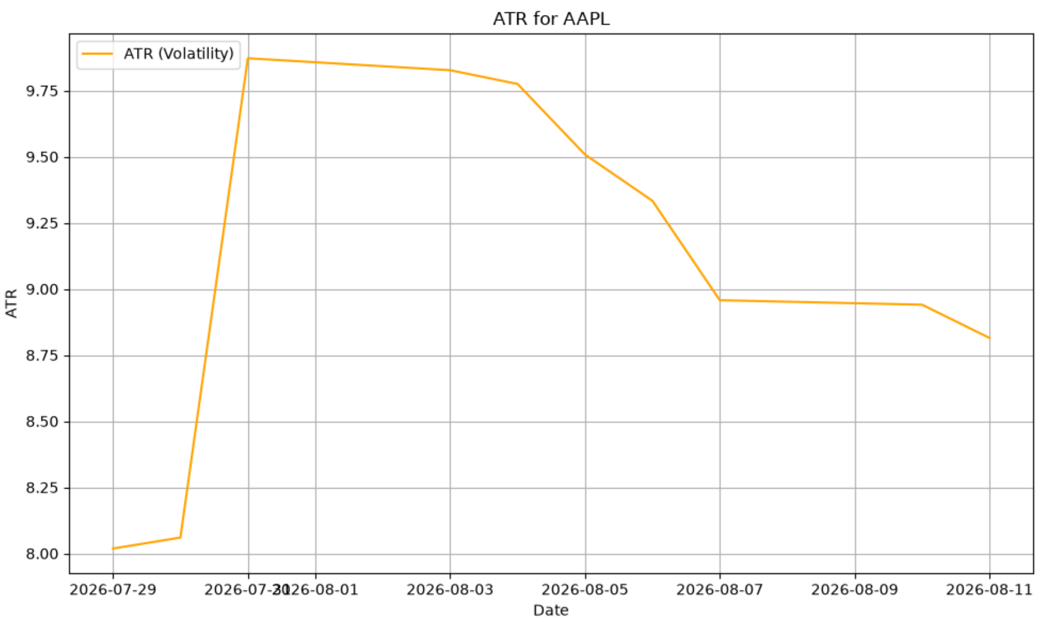
Fractal & Statistical Analysis

FVI Score: 0.598 (Fractal Volatility Index FVI)
DFA Result: 0.5028 (Detrended Fluctuation Analysis)
Lyapunov Exponent: 0.0169 (Measures chaos and predictability)
Hurst Exponent: 0.5100 (Indicates trending or mean-reverting behavior)

Breakout & Recent Price Change Analysis

Breakout Statement: No strong breakout signal detected: The latest closing price of 304.91 is within the Bollinger Bands range (298.53 - 346.43).
Latest ATR: 8.8147

Average True Range (ATR)

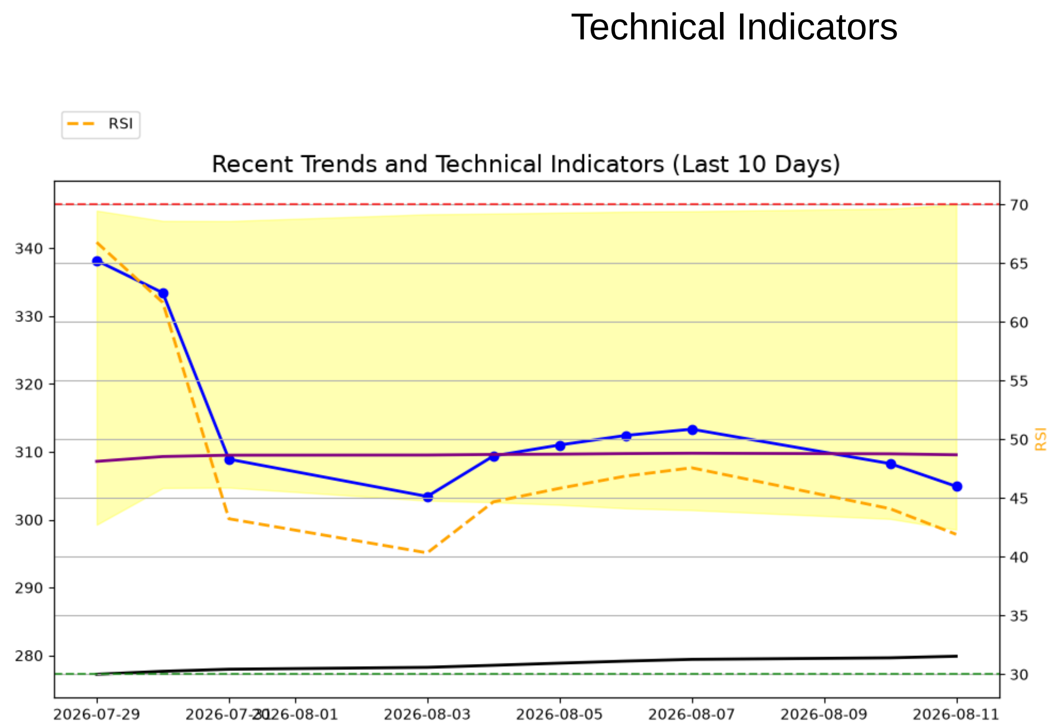


The ATR measures the recent price volatility of a stock, calculating the average range between its high and low prices over a given period (usually 14 days). A higher ATR indicates greater market volatility, and a lower ATR indicates less volatility.

Low ATR (below 2): Stable stock, Moderate ATR (2-5): Mild volatility, High ATR (above 5): Highly volatile stock

Technical Indicators

Technical indicators are based on historical price and volume data used in technical analysis to forecast financial market direction. They help identify trends, momentum, volatility, and potential entry and exit points in the market.



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 Executive Assessment

Investment Report:

--- INVESTMENT REPORT ---

1. Volatility & Breakout Potential
The AAPL stock appears to be in a regime of relative stability with a Fractal Volatility Index (FVI) of 0.598, which is slightly higher than the market-wide Gold FVI of 0.594. This suggests some acceleration but no significant chaos. The Lyapunov measure of 0.017 indicates relatively low systemic instability compared to market-wide values. The Bollinger Bands are currently within range, and there is no strong breakout signal detected. The volume change of -44.89% does not confirm price moves and suggests caution.

2. Market Sentiment
The large volume suggests that institutional investors are driving the stock's performance. The lack of a strong breakout signal combined with the decrease in volume may indicate a bearish sentiment.

3. Geopolitical Risk Assessment
The sector sensitivity score of 0.04825 suggests a low exposure to energy, transport, and emissions volatility. However, with global stress indicators such as Gold, FX, and TWI FVI all elevated, global stress could impact AAPL's performance. As a tech company, AAPL could be exposed to potential tariff impacts due to its global supply chain.

4. Sector and Supply Chain Exposure
AAPL, as a major player in the technology sector, may face risk from any disruption to its Asia-sourced components, such as semiconductors. Furthermore, any increase in fuel costs could impact its logistics and transport costs.

4. Strategy Recommendation
Given the current market conditions and the stock's performance, a cautious approach may be appropriate. The lack of a strong breakout signal and the decrease in volume suggest a potential for a correction phase. A mean-reversion strategy could be optimal at this stage.

--- FINAL TAKEAWAY ---
"Instability without volume in a high-stress global environment suggests a risk of correction for AAPL. Position cautiously and consider a mean-reversion strategy."

Stock Information

Market Capitalization: 4449911702000, Industry: CONSUMER ELECTRONICS, Latest Volume: 37476746, Description: Apple Inc., Sector: TECHNOLOGY, Price to Book: 41.84, Trailing PE: 34.97, Forward PE: 32.36, Enterprise to Ebitda: 26.92, Enterprise to Revenue: 9.68, Profit Margins: 0.276

The trading volume has changed by -44.89% 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.

Stock Investment Character Report

Analysis in view of stock characteristics and current global macroeconomic information.

Investment Character: Steady Operator

Resilience: 72%
Momentum: 38%
Structural Stress: 18%
Narrative Dependence: 30%
Confidence: 64%

Calculated Metrics:
- Price-Volume Divergence: 0.000
- Volatility Dissonance Index: 0.051

Evidence:
- Profit margin 0.276 indicates strong ongoing profitability.
- FVI 0.598 vs market-wide FVI 0.478 with Beta 1.086, Hurst 0.51 and Lyapunov 0.0169 suggest moderate, relatively stable dynamics.
- Breakout Probability 0.6285 but no strong breakout detected; price 304.91 within Bollinger Bands 298.53–346.43 and recent volume change -44.89%.

Assessment:
Apple currently presents as a steady, profitable large-cap consolidating without a confirmed breakout. Volatility is modestly above market yet contained, and stability metrics are near-neutral. Strong margins and scale underpin resilience, while elevated valuation multiples imply a quality premium rather than momentum-led trading at present.

Medium-Term Fit:
May fit an independent thesis that prioritizes durable, cash-generative technology franchises expected to maintain operational strength through policy and liquidity shifts, where steady consolidation and strong margins

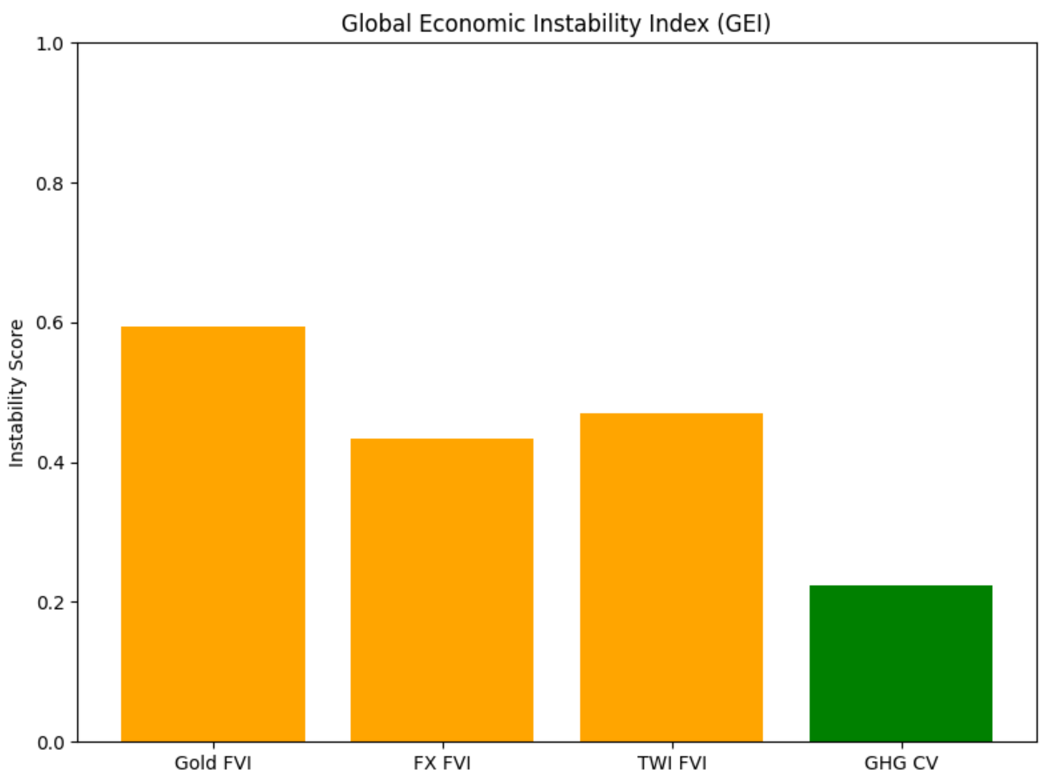
are preferable to immediate momentum..

Fractal Volatility Indices

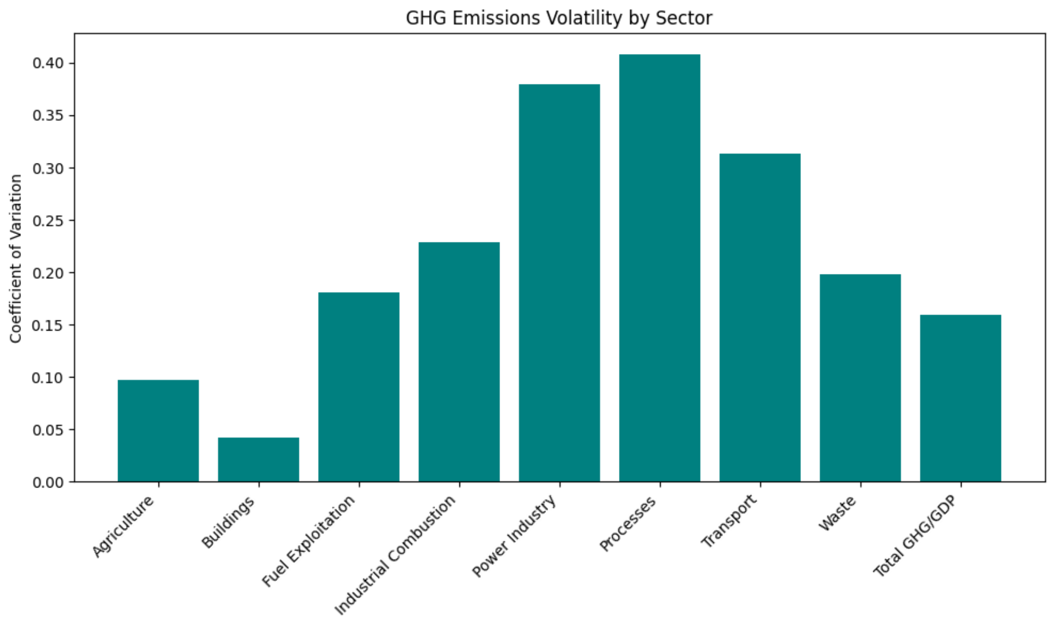
Global Geopolitical Fractal Volatility (Gold, Forex, TWI (Tariffs) and GHG Emissions)
FVI_GOLD: 0.593608 => Moderate gold volatility indicates increased investor caution
FVI_FX: 0.434301 => Low FX volatility indicates relatively stable currency markets
FVI_TWI: 0.469352 => Moderate trade-weighted volatility indicates some external-sector adjustment
GHG_CV: 0.223036 => Moderate GHG sector variability indicates some sector-level carbon-risk dispersion

Primary Risk Driver: Gold volatility is a good proxy for global geopolitical risk. 0.593608.

Global Geopolitical Volatility



Volatility Indicators of GHG Emissions by Industry and GDP



Low GHG impact (0.048) for theTechnology 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.

__________END OF REPORT__________