

Fractal Volatility Index for APP : 0.557. 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: Applovin Corp APP FVI 0.557

Analysis Period: 2021-04-29 to 2026-04-29

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): 0.019

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: 0.557 (Fractal Volatility Index FVI)

DFA Result: 0.5451 (Detrended Fluctuation Analysis)

Lyapunov Exponent: 0.0164 (Measures chaos and predictability)

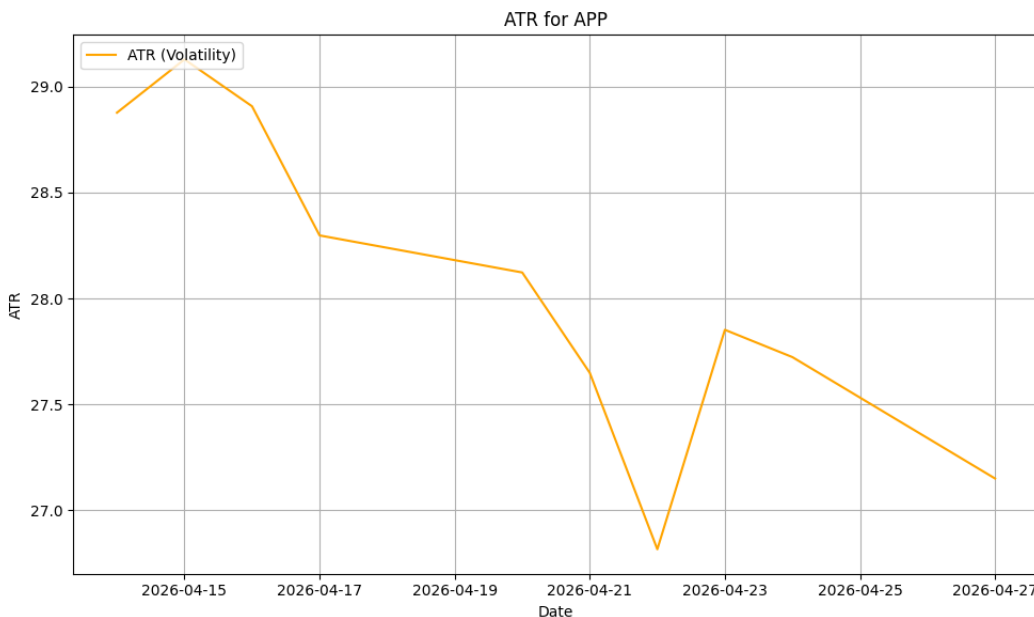
Hurst Exponent: 0.4794 (Indicates trending or mean-reverting behavior)

Breakout & Recent Price Change Analysis

Breakout Statement: No strong breakout signal detected: The latest closing price of 460.29 is within the Bollinger Bands range (353.08 - 506.78).

Latest ATR: 27.1503

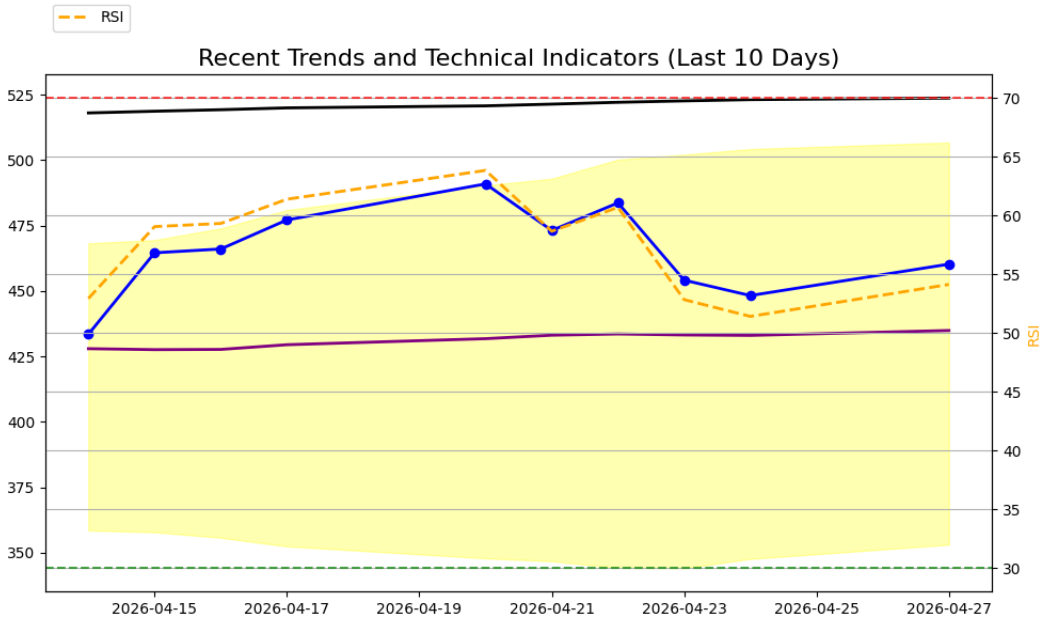
Average True Range (ATR)



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:

APP stock indicates a regime of stability with a relatively low Lyapunov value of 0.016. The FVI of 0.557 suggests a moderate level of volatility, which could be interpreted as a sign of market noise rather than a strong acceleration. The Bollinger Bands are currently not showing a significant expansion or contraction, suggesting a period of consolidation. The decrease in volume by -7.19% does not confirm recent price moves, indicating a lack of market conviction.

2. Market Sentiment:

The high trading volume of 150742417000 suggests institutional-driven behavior. However, the combined analysis of volatility and breakout dynamics indicates a cautious investor mood.

3. Geopolitical Risk Assessment:

The elevated global stress indicators (Gold FVI: 0.594, FX FVI: 0.434, TWI FVI: 0.469) point towards a potentially bearish or fragile regime. The absence of a sector sensitivity score for APP implies a lack of direct exposure to energy, transport, and emissions volatility. However, potential tariff exposure should be considered, given the increasingly globalized nature of the Communication services sector.

4. Sector and Supply Chain Exposure:

APP operates in the Communication services sector, which is not directly exposed to global inputs such as energy, logistics, and agriculture. However, the sector may face indirect exposure due to its reliance on globalized communication networks and technology infrastructure.

--- STRATEGY RECOMMENDATION ---

Given the current market signals, APP seems to be in a consolidation phase. The optimal strategy would be a cautious approach, focusing on hedging against potential downside risks. Despite the moderate FVI and BPS, the lack of volume confirmation and the cautious investor mood suggest that the risk of a false breakout is high.

--- FINAL TAKEAWAY ---

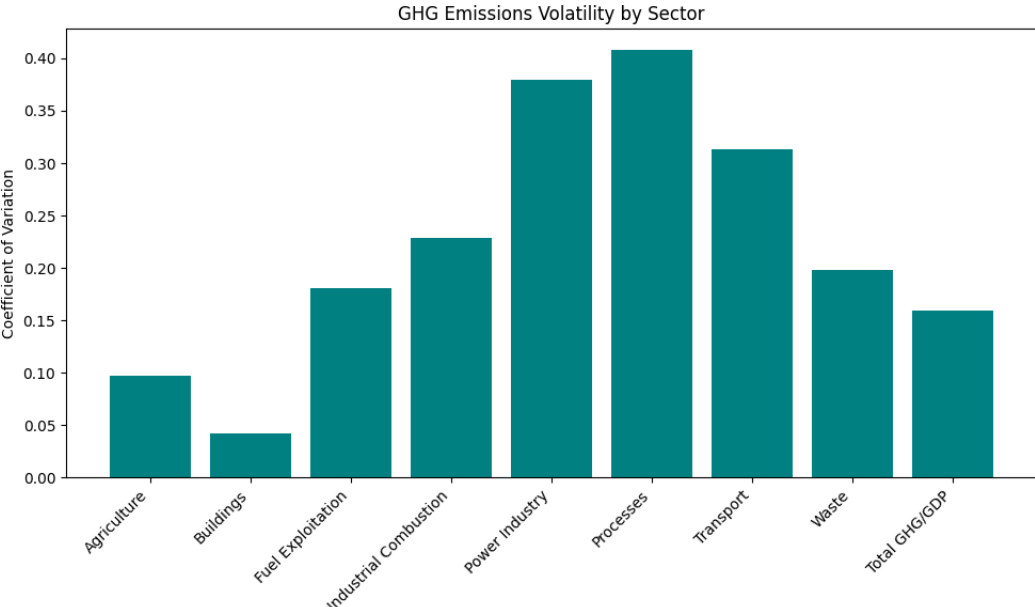
"APP is displaying moderate volatility in a potentially fragile market regime, with a lack of volume confirmation suggesting a cautious investor mood. Given the elevated global stress indicators and potential indirect exposure to globalized networks, a defensive positioning is recommended."

Market Capitalization: 150742417000, Industry: ADVERTISING AGENCIES, Latest Volume: 3522887, Description: Applovin Corp, Sector: COMMUNICATION SERVICES, Price to Book: 70.62, Trailing PE: 44.65, Forward PE: 29.07, Enterprise to Ebitda: 34.86, Enterprise to Revenue: 27.7, Profit Margins: 0.608

The trading volume has changed by -7.19% 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: 2.50
Beta of 2.50 suggests high volatility compared to the market.

Volatility Indicators of GHG Emissions by Industry and GDP



No GHG score available for Communication services 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": 0.196,  
  "Price_Volume_Divergence": 0,  
  "Volatility_Dissonance_Index": -0.943,  
  "Deception_Risk": 0.769,  
  "Trumpery_Alert": true,  
  "Summary": "If you believe this rally, we've got beachfront property on the moon."  
}
```

...

.

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** _____