

Fractal Volatility Index for APP : 0.560. 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 0.560

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): -0.663

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: 0.560 (Fractal Volatility Index FVI)

DFA Result: 0.5549 (Detrended Fluctuation Analysis)

Lyapunov Exponent: 0.0162 (Measures chaos and predictability)

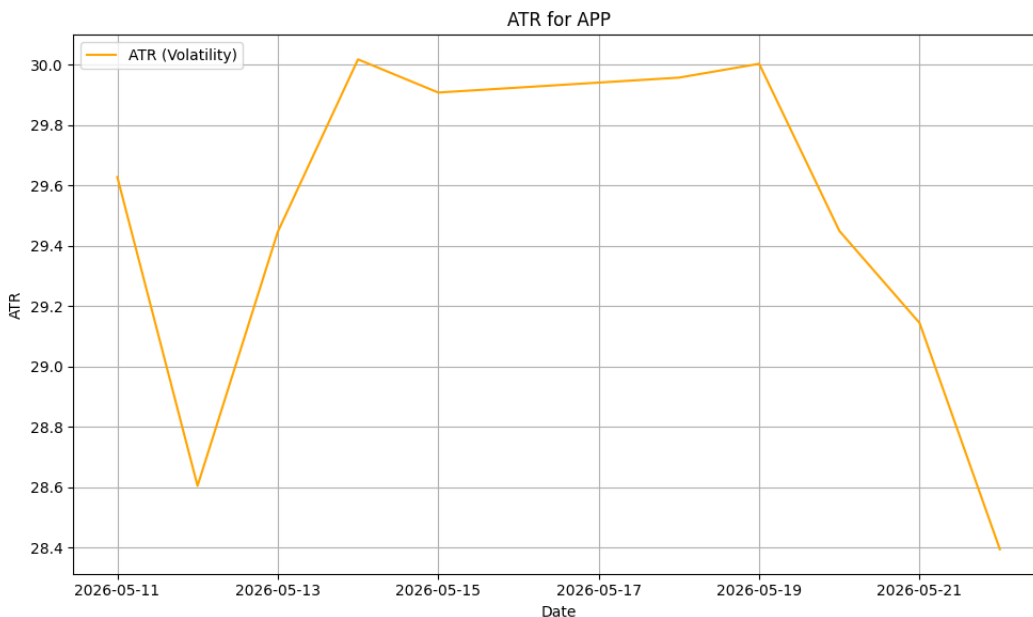
Hurst Exponent: 0.4985 (Indicates trending or mean-reverting behavior)

Breakout & Recent Price Change Analysis

Breakout Statement: No strong breakout signal detected: The latest closing price of 481.68 is within the Bollinger Bands range (440.40 - 507.24).

Latest ATR: 28.3947

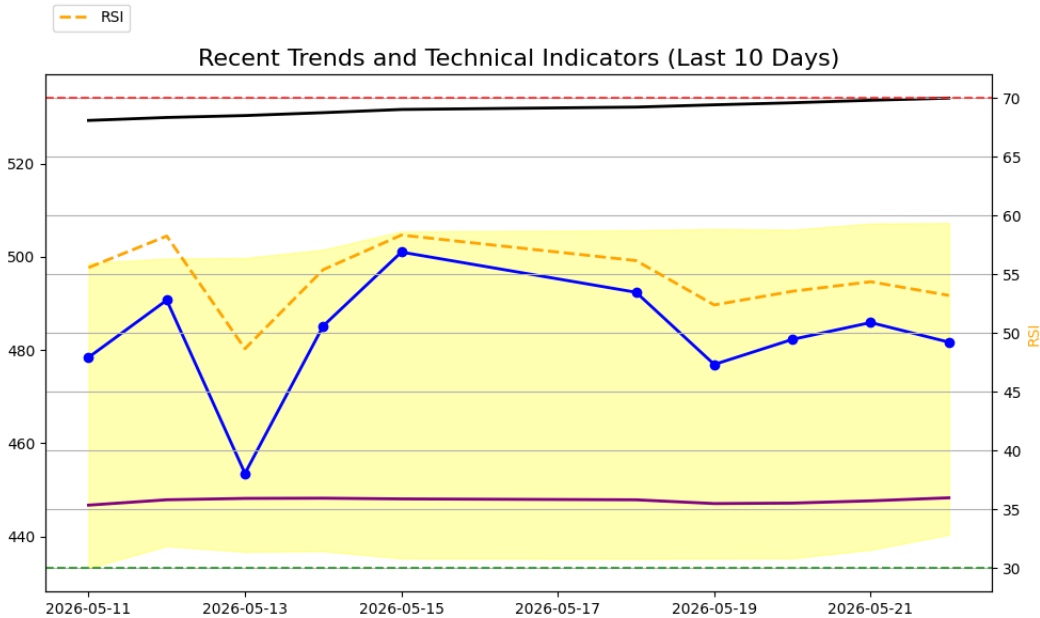
Average True Range (ATR)



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 seems to be in a regime of relative stability with a moderate Fractal Volatility Index (FVI) of 0.560. The Lyapunov score of 0.016, which is lower than market-wide values, suggests less instability. The Bollinger Bands indicate a lack of strong breakout signal, suggesting a consolidation phase, which is further confirmed by the negative volume change of -28.44%.

2. Market Sentiment:

The high institutional-driven behavior suggests a cautious investor mood, possibly anticipating future market changes or disruptions. The lack of strong breakout signals coupled with the negative volume change could indicate uncertainty or lack of confidence in the stock's immediate future.

3. Geopolitical Risk Assessment:

The high FVI values for Gold (0.594), FX (0.434), and TWI (0.469) suggest a heightened level of global stress. APP, being in the Communication services sector, may not be directly exposed to energy price shocks or supply-side inflation risks, but could be indirectly affected by global trade disruptions and macroeconomic instability.

4. Sector and Supply Chain Exposure:

The Communication services sector is not typically directly exposed to the volatility of energy, logistics, or agricultural sectors. However, potential dependencies on tech components sourced from Asia could introduce some level of risk. Additionally, any disruptions in global trade could indirectly affect the sector.

Strategy Recommendation:

Given the current market conditions and the stock's metrics, a defensive strategy may be more appropriate. The stock is currently in a consolidation phase with no strong breakout signals. The high institutional-driven behavior coupled with the negative volume change suggests a cautious approach.

--- FINAL TAKEAWAY ---

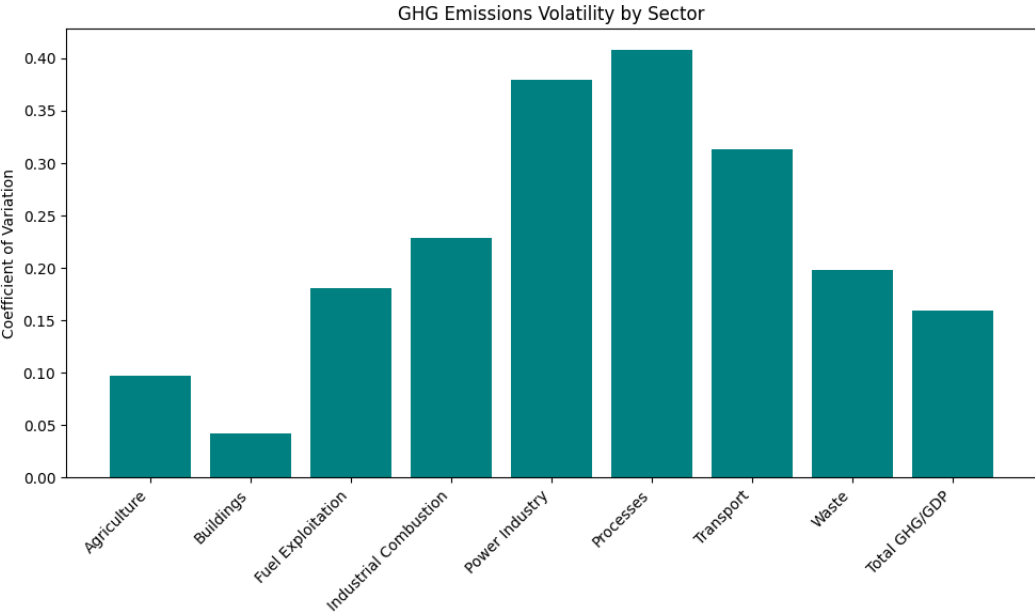
"Amidst moderate volatility and geopolitical pressure, APP stock is in a consolidation phase indicating a cautious market sentiment. A defensive position is recommended given the current market-wide volatility regime."

Market Capitalization: 161815347000, Industry: ADVERTISING AGENCIES, Latest Volume: 3830317, Description: Applovin Corp, Sector: COMMUNICATION SERVICES, Price to Book: 68.46, Trailing PE: 41.85, Forward PE: 30.58, Enterprise to Ebitda: 32.89, Enterprise to Revenue: 26.37, Profit Margins: 0.643

The trading volume has changed by -28.44% 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: 2.37
Beta of 2.37 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:

```
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  "Deception_Risk": 0.769,  
  "Trumpery_Alert": true,  
  "Summary": "It's not inflation—it's patriotic price liberation."  
}
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Based on the current global and U.S. financial landscape, there appears to be a moderate to high disconnect between economic narratives and underlying fiscal, monetary, and geopolitical realities.

The rising U.S. debt and deficit levels are a significant concern, especially given the increasing Treasury bond yields and reports of declining foreign demand for U.S. bonds. This suggests that the U.S. may face challenges in servicing its debt in the future.

Central bank interventions, such as rate cuts and quantitative easing, are also noteworthy. While these measures can provide short-term economic relief, they may contribute to long-term financial instability if not properly managed.

The use of tariffs and sanctions as economic tools can have significant geopolitical implications and can distort global trade patterns. However, it's not clear that these risks are fully reflected in market narratives.

Inflation is currently low relative to official interest rate policy, which may suggest that the economy is not overheating. However, this could change rapidly if economic conditions evolve.

BRICS+ influence and de-dollarization trends could potentially undermine the U.S. dollar's global dominance, but the full implications of these trends are not yet clear.

Finally, gold volatility and geopolitical hedging suggest that investors are uncertain about the future and are seeking safe havens. This could indicate a disconnect between market narratives and underlying economic realities.

Here is the requested JSON response:

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{  
  "NRDI": 0.7,  
  "Trumpery_Alert": true,  
  "Satirical_Summary": "If you believe this is market forces, we've got 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 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** _____