

Fractal Volatility Index for GOOGL : 0.424. 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: Alphabet Inc Class A GOOGL FVI 0.424

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): -0.684

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: 0.424 (Fractal Volatility Index FVI)

DFA Result: 0.5507 (Detrended Fluctuation Analysis)

Lyapunov Exponent: 0.0144 (Measures chaos and predictability)

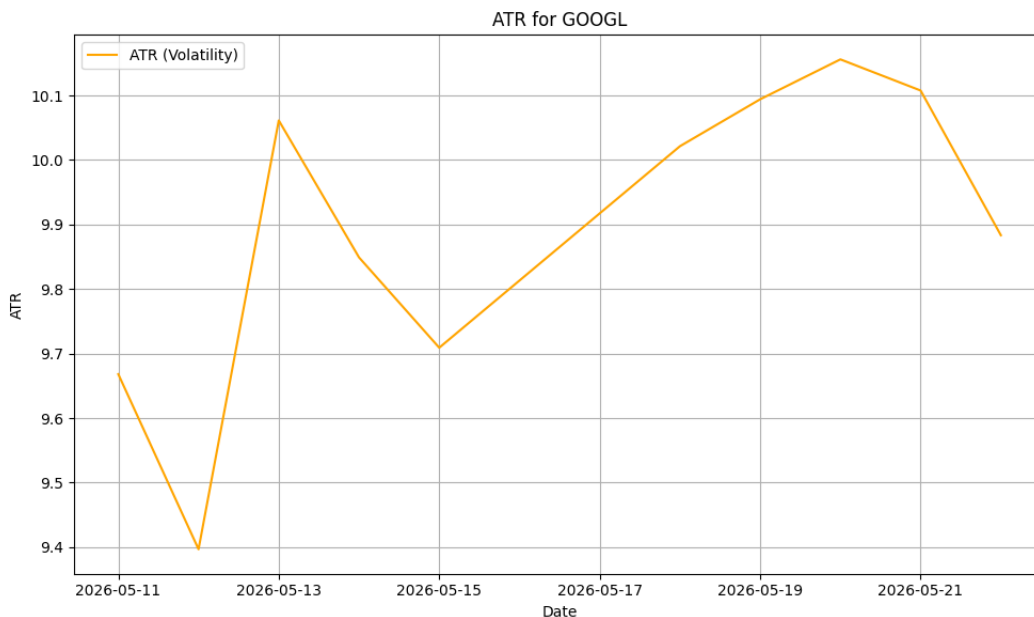
Hurst Exponent: 0.5016 (Indicates trending or mean-reverting behavior)

Breakout & Recent Price Change Analysis

Breakout Statement: No strong breakout signal detected: The latest closing price of 382.97 is within the Bollinger Bands range (353.32 - 417.65).

Latest ATR: 9.8835

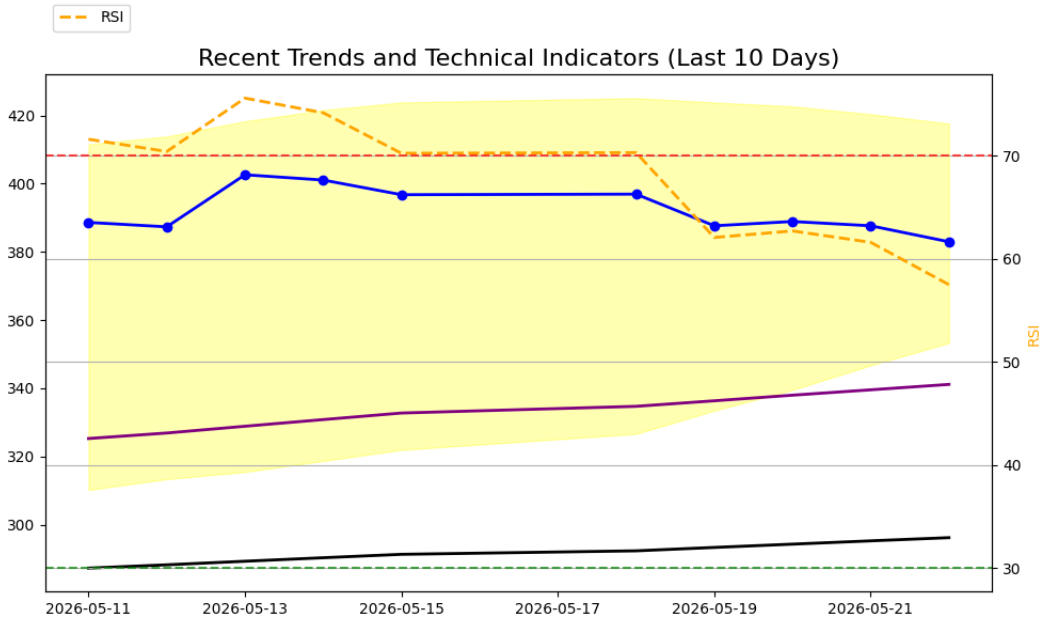
Average True Range (ATR)



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 GOOGL stock appears to be in a state of relative stability, with its Lyapunov value of 0.014 suggesting low systemic chaos and instability.
- The stock's Fractal Volatility Index (FVI) of 0.424 indicates a moderate level of volatility, which could suggest minor price acceleration.
- The Bollinger Bands appear to be relatively stable, with the latest closing price of 382.97 falling within the range.
- The stock's volume change of 0.65% does not strongly confirm price moves, suggesting a potential lack of momentum in the current price trend.

2. Market Sentiment

- The stock's large institutional behavior suggests a cautious sentiment in the market.
- The lack of a strong breakout signal and moderate volatility dynamics indicate a potentially bearish investor mood.

3. Geopolitical Risk Assessment

- The high market-wide Gold FVI of 0.594 and FX FVI of 0.434 indicate a degree of geopolitical tension and currency volatility, which could impact GOOGL.
- As a part of the Communication services sector, the stock does not have a GHG score, limiting the ability to assess its environmental risk exposure.

4. Sector and Supply Chain Exposure

- As a tech company, GOOGL is potentially exposed to supply-chain disruptions, particularly those related to Asia-sourced components.
- However, the absence of detailed supply chain data limits the ability to fully assess this risk.

--- STRATEGY RECOMMENDATION ---

Given the current market conditions and the stock's performance, a cautious strategy would be advisable. The stock is not showing strong signs of a breakout, and the moderate FVI suggests potential price acceleration but lacks the volume confirmation. Therefore, a trend-following strategy may not be optimal at this time. Instead, consider a hedge strategy to protect against potential downside risk.

--- FINAL TAKEAWAY ---

"Despite moderate volatility, GOOGL's lack of volume confirmation and potential exposure to geopolitical risks suggests caution. Position defensively until stronger breakout signals emerge."

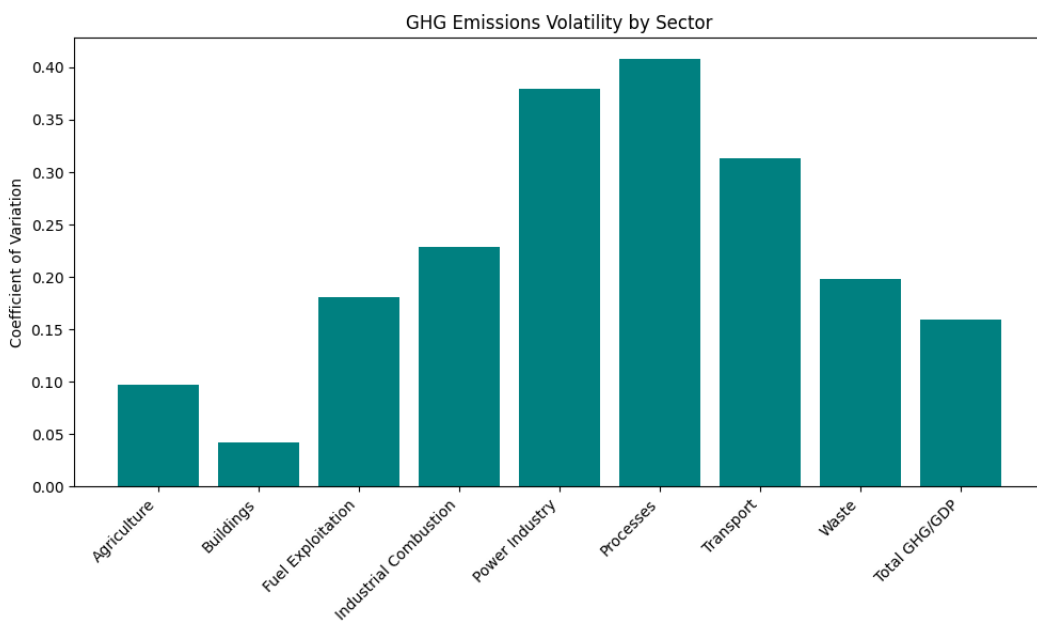
Market Capitalization: 4639851282000, Industry: INTERNET CONTENT & INFORMATION, Latest Volume: 20442123, Description: Alphabet Inc Class A, Sector: COMMUNICATION SERVICES, Price to Book: 9.69, Trailing PE: 29.23, Forward PE: 27.17, Enterprise to Ebitda: 20.95, Enterprise to Revenue: 10.85, Profit Margins: 0.379

The trading volume has changed by 0.65% 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: 1.27

Beta of 1.27 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": 0.208,  
  "Price_Volume_Divergence": 0,  
  "Volatility_Dissonance_Index": -0.981,  
  "Deception_Risk": 0.808,  
  "Trumpery_Alert": true,  
  "Summary": "If you believe this rally, we've got beachfront property on the moon."  
}
```

Given the current state of the U.S. and global economy, there is a significant disconnect between the economic narratives and the underlying fiscal, monetary, and geopolitical realities. The U.S. debt and deficit levels are rising at an alarming rate, which is a cause for concern. This is coupled with changes in U.S. Treasury bond yields and issuance, and declining foreign demand for U.S. bonds.

Central bank interventions in the form of rate cuts and quantitative easing are further distorting the market, and the use of tariffs and sanctions as economic tools is creating additional uncertainty. The official interest rate policy does not seem to align with inflation, and the influence of BRICS+ and de-dollarization trends are changing the global economic landscape.

The volatility of gold and its use as a geopolitical hedge is another indicator of the disconnect between the economic narrative and the reality. Given these factors, it is clear that there is a significant disconnect between the economic narrative and the underlying realities. The Trumpery Alert is true, indicating that there is evidence of manipulative or performative policymaking. The satirical summary captures this disconnect: "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 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** _____