

Fractal Volatility Index for GOOGL : 0.415. 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: Alphabet Inc Class A GOOGL FVI 0.415

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): 0.595

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: 0.415 (Fractal Volatility Index FVI)

DFA Result: 0.5510 (Detrended Fluctuation Analysis)

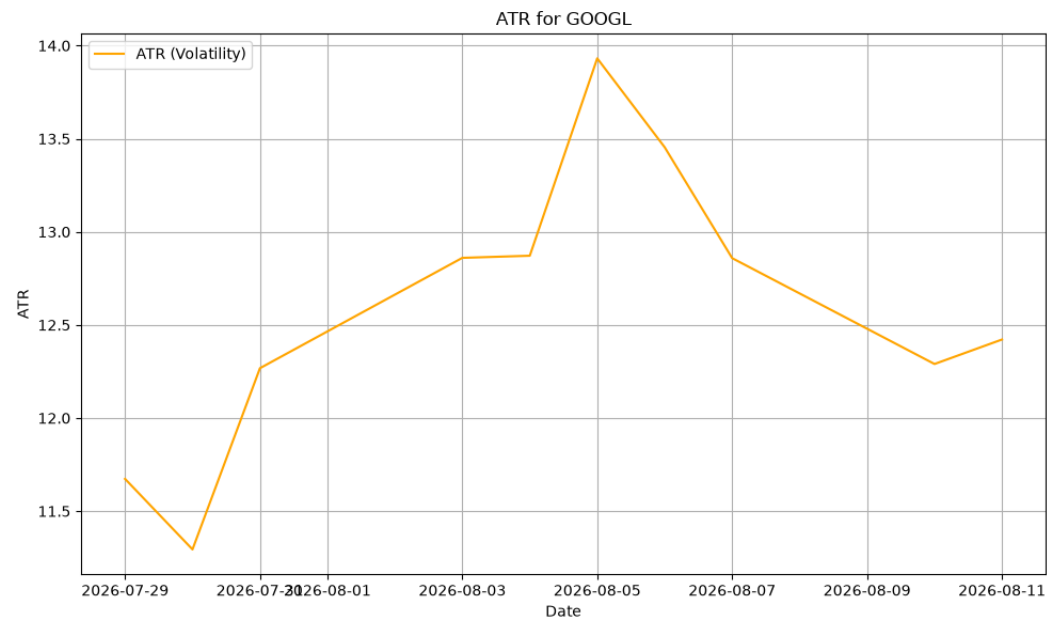
Lyapunov Exponent: 0.0142 (Measures chaos and predictability)

Hurst Exponent: 0.4930 (Indicates trending or mean-reverting behavior)

Breakout & Recent Price Change Analysis

Breakout Statement: No strong breakout signal detected: The latest closing price of 343.80 is within the Bollinger Bands range (315.42 - 381.03).
Latest ATR: 12.4216

Average True Range (ATR)



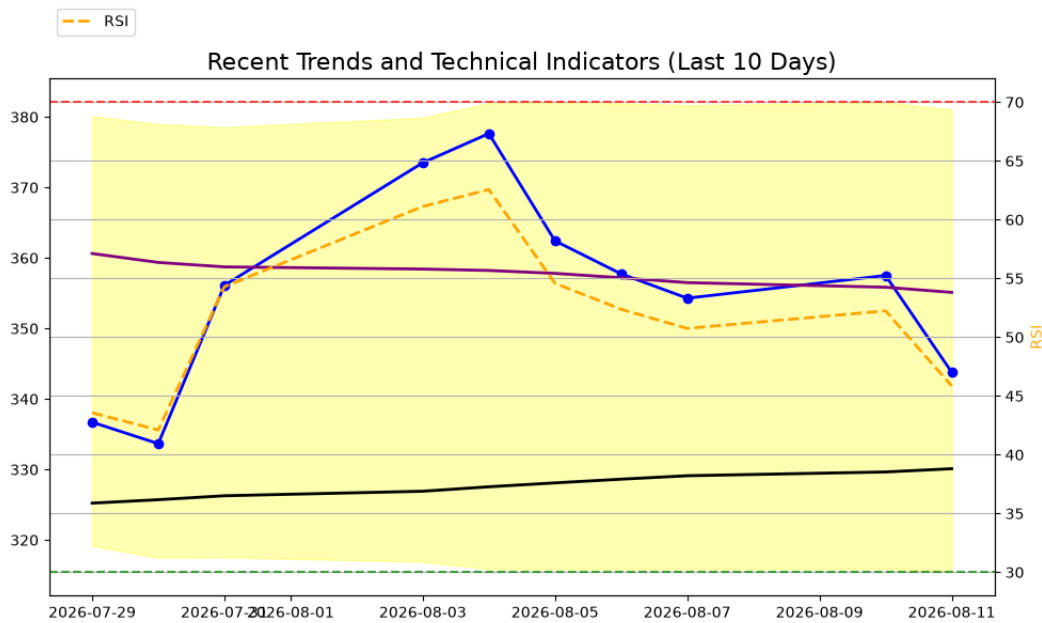
The ATR measures the recent price volatility of a stock, calculating the average range between its high and low prices over a given period (usually 14 days). A higher ATR indicates greater market volatility, and a lower ATR indicates less volatility.

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.

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 Executive Assessment

Investment Report:

--- INVESTMENT REPORT ---

1. Volatility & Breakout Potential

- The GOOGL stock appears to be in a regime of relative stability, with a Lyapunov score of 0.014 suggesting minimal chaos.
- The FVI of 0.415 indicates a moderate level of volatility, which could suggest either acceleration or noise.
- The stock's volume change of -18.55% does not confirm recent price moves, suggesting a potential lack of investor confidence or interest.
- The Bollinger Bands appear to be stable, with the latest closing price within the range, indicating no significant breakout.

2. Market Sentiment

- The high number suggests institutional-driven behavior, which could indicate a more calculated and less emotionally-driven market sentiment.
- The lack of a strong breakout signal and the decrease in volume could suggest a bearish sentiment among investors.

3. Geopolitical Risk Assessment

- The market-wide Gold FVI of 0.594 suggests a high level of geopolitical tension, potentially impacting global stocks, including GOOGL.
- The Communication services sector does not have a GHG score available, making it difficult to assess the sector's sensitivity to energy, transport, and emissions volatility.

4. Sector and Supply Chain Exposure

- As a tech company, GOOGL could potentially be exposed to volatility in Asian-sourced components such as semiconductors.
- However, without detailed supply chain data, it's challenging to accurately assess GOOGL's exposure to these risks.

--- STRATEGY RECOMMENDATION ---

- Given the lack of a strong breakout signal and the decrease in volume, the stock appears to be in a consolidation phase.
- A mean-reversion strategy could be optimal, given the moderate FVI and the Hurst score of 0.493, which suggests a tendency towards mean-reversion.
- The BPS of 0.595 suggests a potential for a breakout, but this is not confirmed by the volume change or the Bollinger Bands.

--- FINAL TAKEAWAY ---

Despite potential geopolitical tensions indicated by the high Gold FVI, GOOGL appears to be in a relatively stable state with a moderate level of volatility. However, the lack of volume confirmation and the absence of a strong breakout signal suggest caution. The current scenario calls for a mean-reversion strategy, with a close eye on global geopolitical developments.

Stock Information

Market Capitalization: 4204651610000, Industry: INTERNET CONTENT & INFORMATION, Latest Volume: 29081802, Description: Alphabet Inc Class A, Sector: COMMUNICATION SERVICES, Price to Book: 7.02, Trailing PE: 17.27, Forward PE: 17.45, Enterprise to Ebitda: 13.01, Enterprise to Revenue: 9.54, Profit Margins: 0.548

The trading volume has changed by -18.55% 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: 1.24

Beta of 1.24 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: 42%

Structural Stress: 15%

Narrative Dependence: 20%

Confidence: 66%

Calculated Metrics:

- Price-Volume Divergence: 0.000

- Volatility Dissonance Index: -0.998

Evidence:

- Fractal Volatility Index 0.415 vs market-wide FVI 0.478 indicates lower-than-market volatility

- Profit margin 0.548 with Trailing P/E 17.27 and EV/EBITDA 13.01 suggests profitable operations at moderate large-cap multiples

- Breakout Probability Score 0.5949 and statement: no strong breakout; price 343.80 within Bollinger Bands (315.42 - 381.03), indicating consolidation

- Hurst Exponent 0.4930 ~ random walk and Lyapunov Exponent 0.0142 low, pointing to stable, non-chaotic price dynamics

- Beta 1.237 and recent volume change -18.55% with current volume 29,081,802 imply market sensitivity but subdued near-term trading intensity

Assessment:

Alphabet Inc Class A currently exhibits characteristics of a steady, profitable operator: volatility is below the market, margins are strong, and valuation metrics are moderate for its scale. The absence of a breakout alongside a mid-level breakout probability suggests orderly consolidation rather than deterioration. Price

dynamics appear stable with low chaos and near-random-walk tendencies. While beta indicates market sensitivity, there is little evidence of structural stress or heavy reliance on narrative.

Medium-Term Fit:

May suit an independent thesis favoring large, cash-generative internet platforms expected to maintain operational strength through periods of macro uncertainty (e.g., shifting bond yields or policy interventions), where steady consolidation and moderate valuation are acceptable while awaiting sector- or geopolitics-driven catalysts..

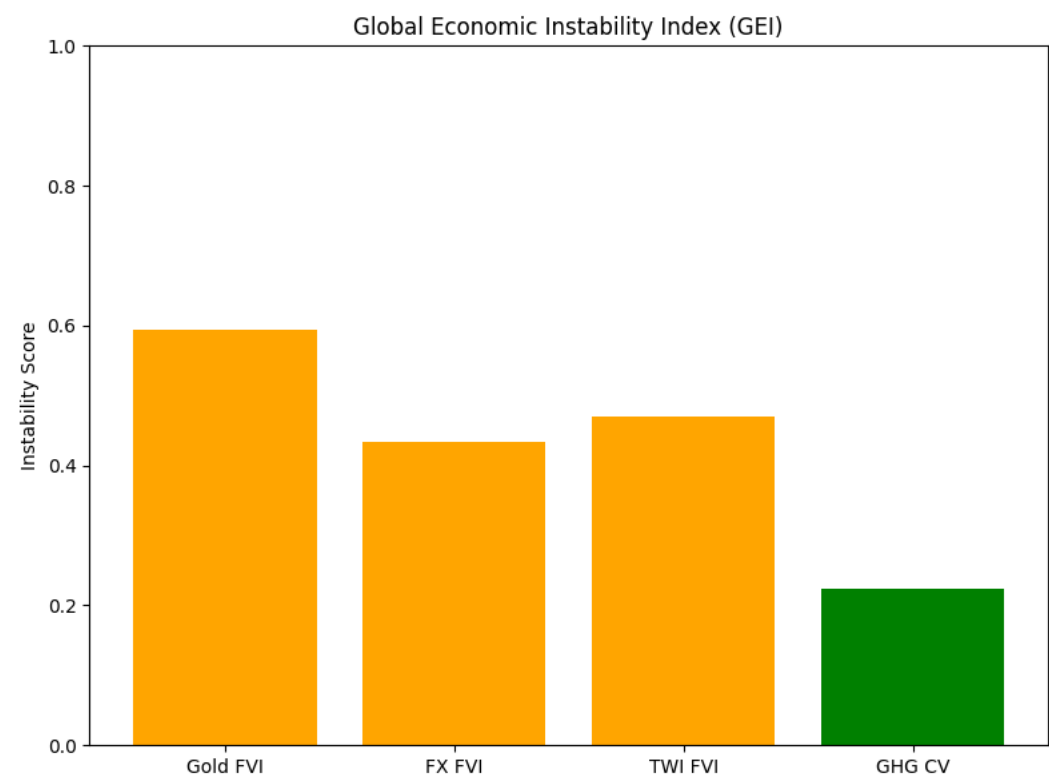
Fractal Volatility Indices

Global Geopolitical Fractal Volatility (Gold, Forex, TWI (Tariffs) and GHG Emissions)

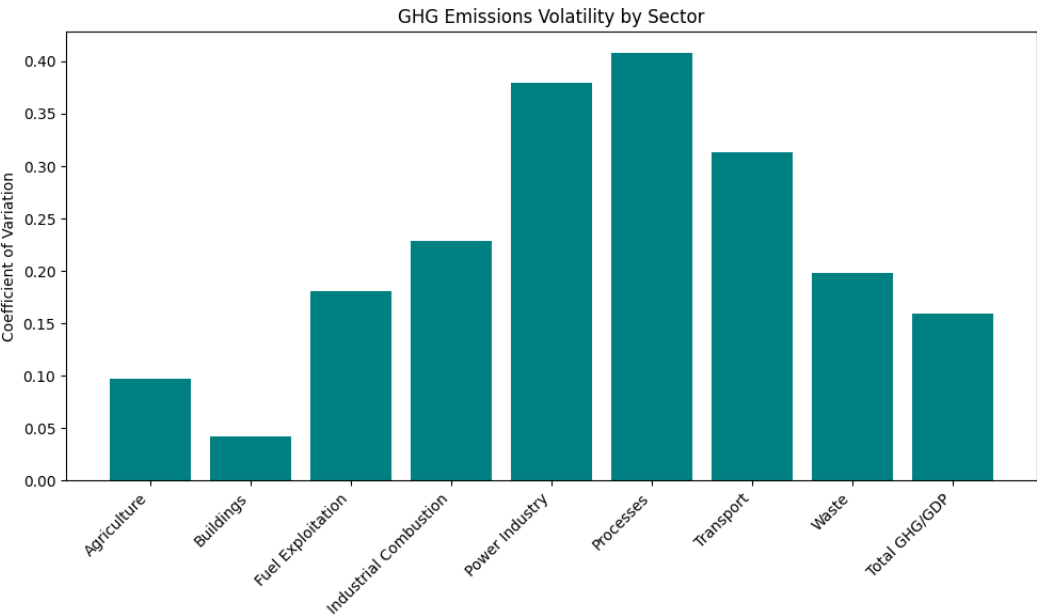
FVI_GOLD: 0.593608 => Moderate gold volatility indicates increased investor caution
FVI_FX: 0.434301 => Low FX volatility indicates relatively stable currency markets
FVI_TWI: 0.469352 => Moderate trade-weighted volatility indicates some external-sector adjustment
GHG_CV: 0.223036 => Moderate GHG sector 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



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.

_____END OF REPORT_____