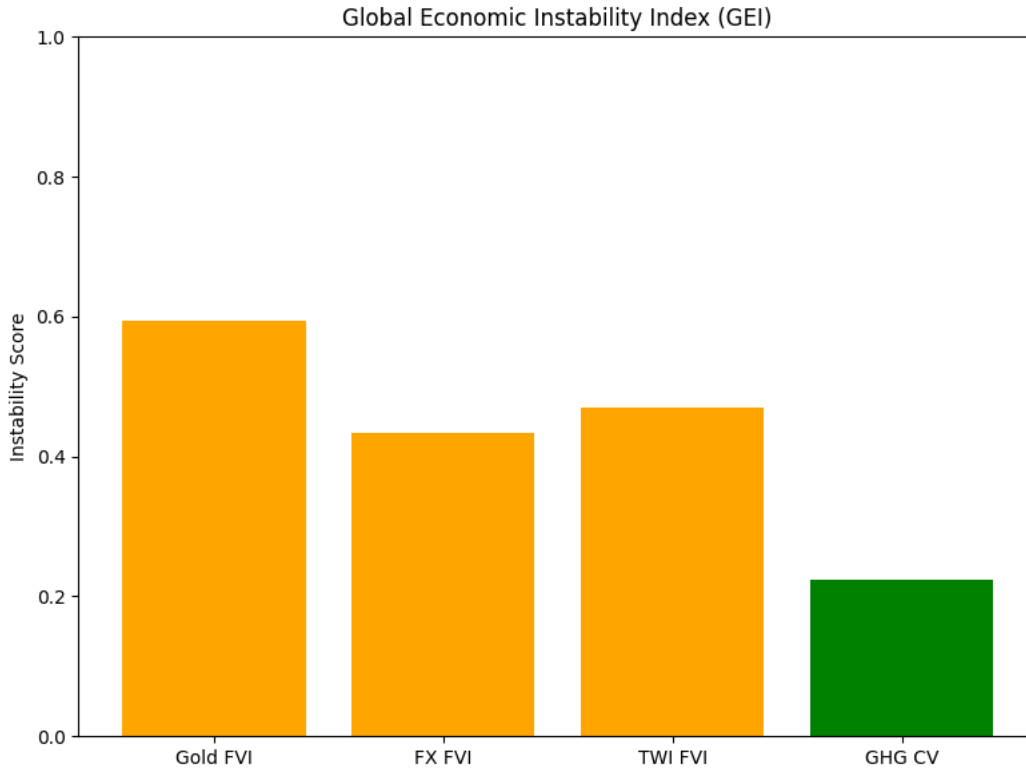


**Fractal Volatility Index for ALL : 0.433. Market Wide FVI:0.478**  
(0 - 0.33: Stable, 0.33 - 0.66: Moderate Volatility, 0.66 - 1: High Volatility)



## Global Geopolitical Volatility



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

## Verv Stock Analysis Report: The Allstate Corporation ALL FVI 0.433

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): -0.439

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: 0.433 (Fractal Volatility Index FVI)

DFA Result: 0.4853 (Detrended Fluctuation Analysis)

Lyapunov Exponent: 0.0155 (Measures chaos and predictability)

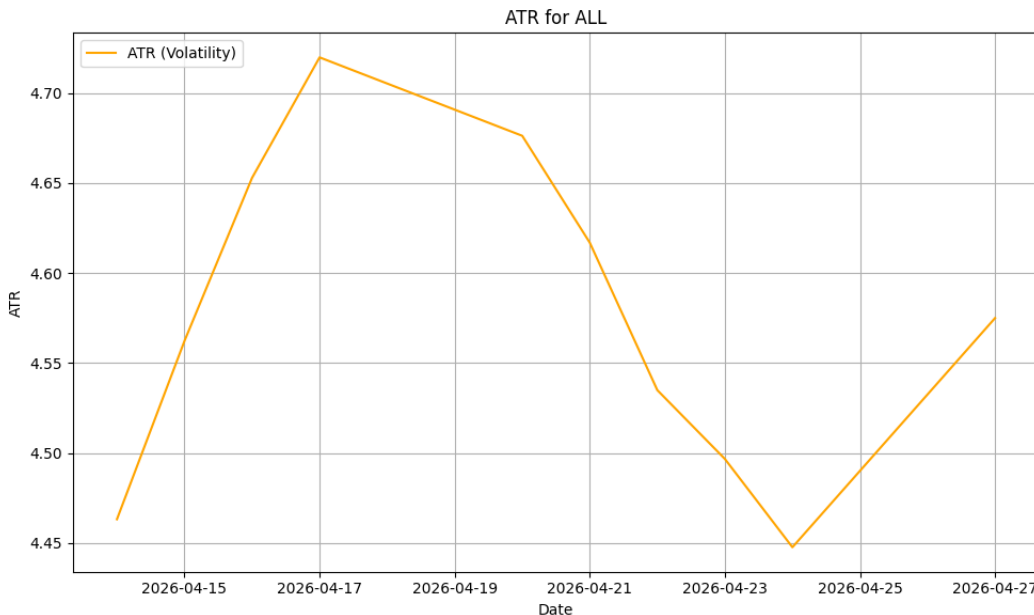
Hurst Exponent: 0.4324 (Indicates trending or mean-reverting behavior)

### Breakout & Recent Price Change Analysis

Breakout Statement: No strong breakout signal detected: The latest closing price of 214.20 is within the Bollinger Bands range (204.92 - 220.06).

Latest ATR: 4.5750

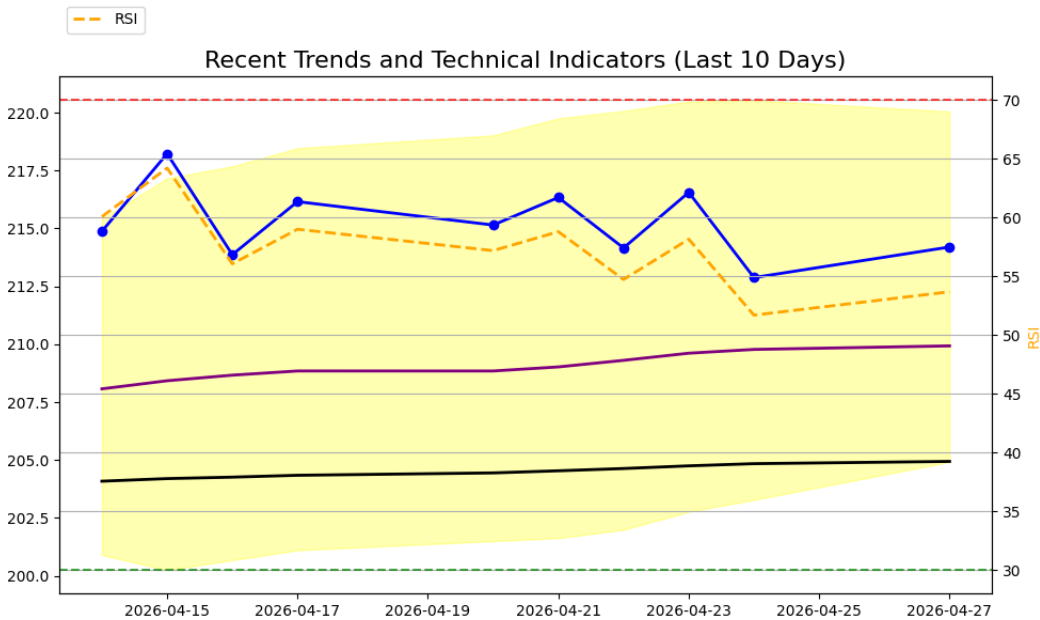
### Average True Range (ATR)



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 stock appears to be in a regime of relative stability, with a FVI of 0.433 suggesting a moderate level of volatility.
- The Lyapunov value of 0.016, which is considerably lower than the market-wide values, indicates a lower level of chaos and instability.
- The Bollinger Bands are currently stable, not indicating any significant expansion or contraction.
- The volume change of 11.17% suggests a moderate level of activity, but not necessarily confirming a significant price move.

### 2. Market Sentiment

- The significant institutional-driven behavior suggests a cautious mood in the market, possibly due to the ongoing geopolitical tensions and trade war signals.

### 3. Geopolitical Risk Assessment

- Given the current market-wide volatility, the stock could be exposed to geopolitical risks.
- The elevated levels of Gold, FX, and TWI FVI suggest a higher level of global stress, which could affect the stock's performance.
- The absence of a GHG score for the Financial services sector does not provide a clear picture of its emissions risk exposure.

### 4. Sector and Supply Chain Exposure

- The company's exposure to energy price shocks, export fragility, and supply-side inflation risk could be significant, given the ongoing trade disruptions and shifts in global trade.
- The company could also be exposed to risks associated with its supply chain, particularly if it is reliant on global inputs.

--- STRATEGY RECOMMENDATION ---

Given the current market conditions and the stock's performance, a cautious approach would be advisable. The stock is not showing strong breakout signals, and the geopolitical risks could impact its performance. A hedging strategy could be considered to manage potential downside risks.

--- FINAL TAKEAWAY ---

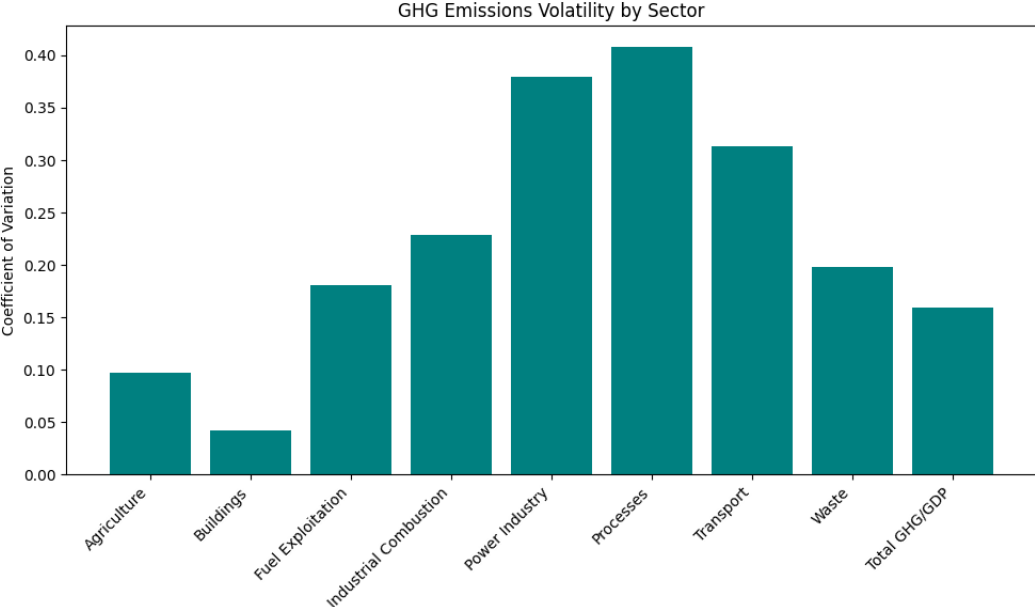
Despite the stock's relative stability and moderate volatility, the current market-wide volatility and geopolitical risks suggest a cautious approach. The stock's exposure to global stress and potential supply chain risks could impact its performance. "Instability without volume—risk of fakeout high." Investors should consider a defensive position until clearer signals emerge.

Market Capitalization: 54971433000, Industry: INSURANCE - PROPERTY & CASUALTY, Latest Volume: 1424747, Description: The Allstate Corporation, Sector: FINANCIAL SERVICES, Price to Book: 1.921, Trailing PE: 5.59, Forward PE: 8.5, Enterprise to Revenue: 0.951, Profit Margins: 0.152

The trading volume has changed by 11.17% 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: 0.22  
Beta of 0.22 suggests low volatility compared to the market.

### Volatility Indicators of GHG Emissions by Industry and GDP



No GHG score available for Financial 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": 0.291,  
  "Price_Volume_Divergence": 0,  
  "Volatility_Dissonance_Index": -0.467,  
  "Deception_Risk": 0.769,  
  "Trumpery_Alert": true,  
  "Summary": "Tariffs are up, rates are down, and gravity no longer applies."  
}
```

Based on the current economic indicators and market trends, the analysis is as follows:

The rising U.S. debt and deficit levels, coupled with declining foreign demand for U.S. bonds, suggest a potential disconnect between the economic narrative of a robust U.S. economy and the underlying fiscal reality. Changes in U.S. Treasury bond yields and issuance, along with central bank interventions such as rate cuts and quantitative easing, also indicate that the market may be over-reliant on monetary policy to sustain growth.

The use of tariffs and sanctions as economic tools, while intended to protect domestic industries, may be causing more harm than good in the long run, contributing to global economic uncertainty and potentially undermining the dollar's role as the world's reserve currency.

Inflation vs. official interest rate policy also signals a possible disconnect, with low official rates potentially leading to asset bubbles and future inflation risks. The influence of BRICS+ and their de-dollarization trends, along with gold volatility and geopolitical hedging, further complicate the global financial landscape.

Here is the JSON response:

```
{  
  "NRDI": 0.7,  
  "Trumpery_Alert": true,  
  "Satirical_Summary": "If you believe this is market forces, we've got a bridge to sell you."  
}
```

## 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** \_\_\_\_\_