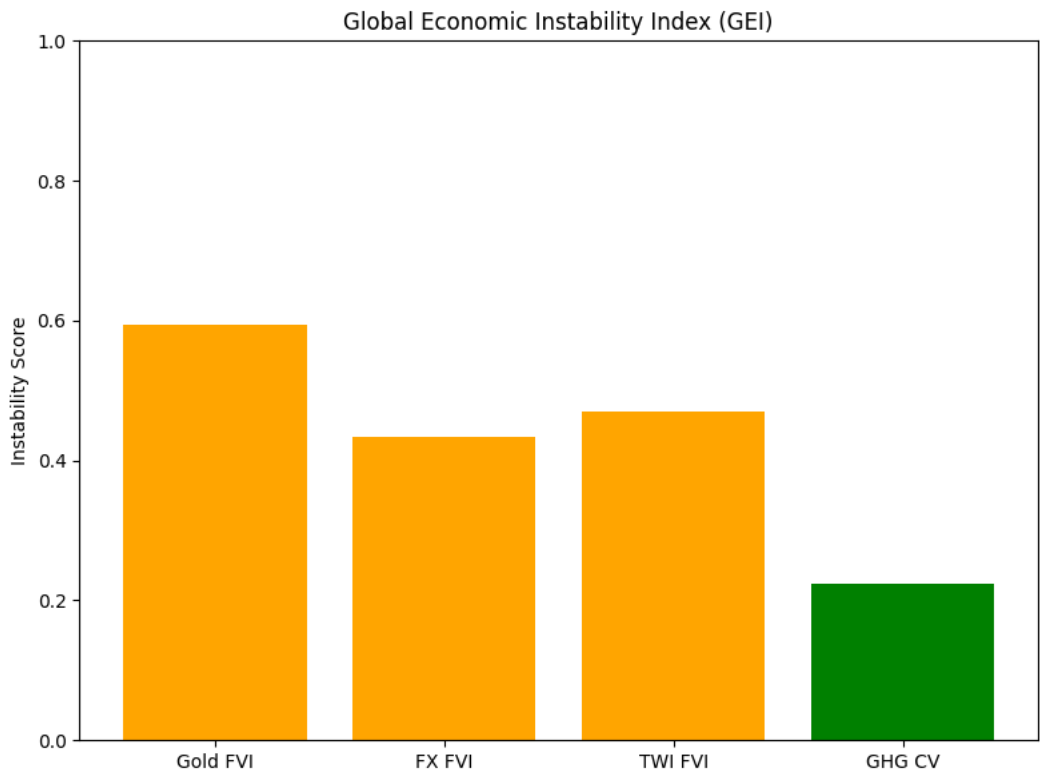


Fractal Volatility Index for ALL : 0.466. Market Wide FVI:0.478
(0 - 0.33: Stable, 0.33 - 0.66: Moderate Volatility, 0.66 - 1: High Volatility)



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 0.466

Analysis Period: 2021-07-15 to 2026-07-15

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): 0.018

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: 0.466 (Fractal Volatility Index FVI)

DFA Result: 0.4726 (Detrended Fluctuation Analysis)

Lyapunov Exponent: 0.0160 (Measures chaos and predictability)

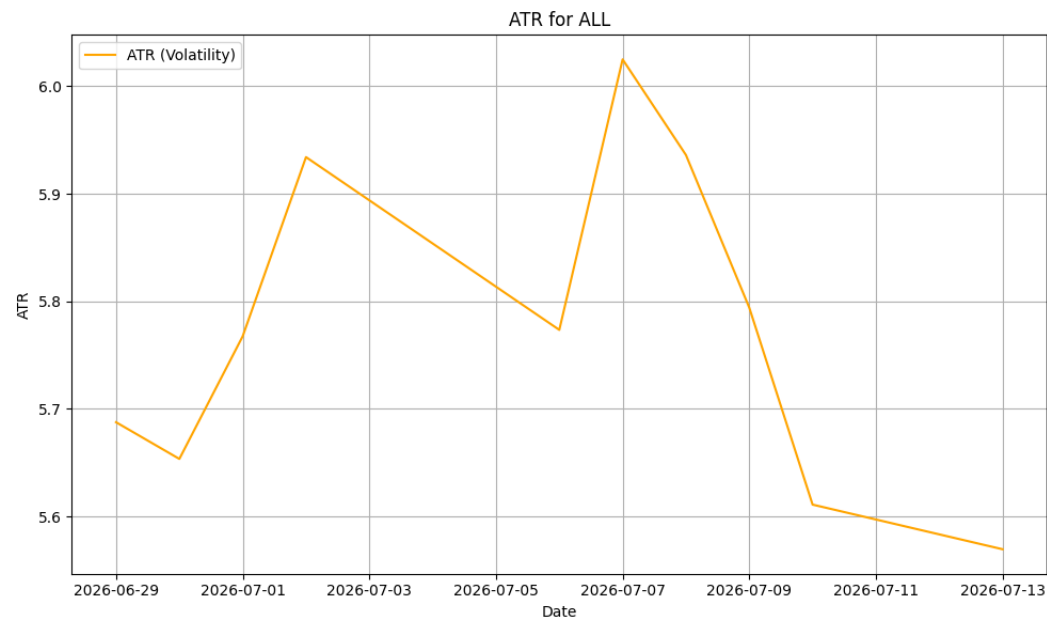
Hurst Exponent: 0.4525 (Indicates trending or mean-reverting behavior)

Breakout & Recent Price Change Analysis

Breakout Statement: No strong breakout signal detected: The latest closing price of 256.45 is within the Bollinger Bands range (213.23 - 261.64).

Latest ATR: 5.5695

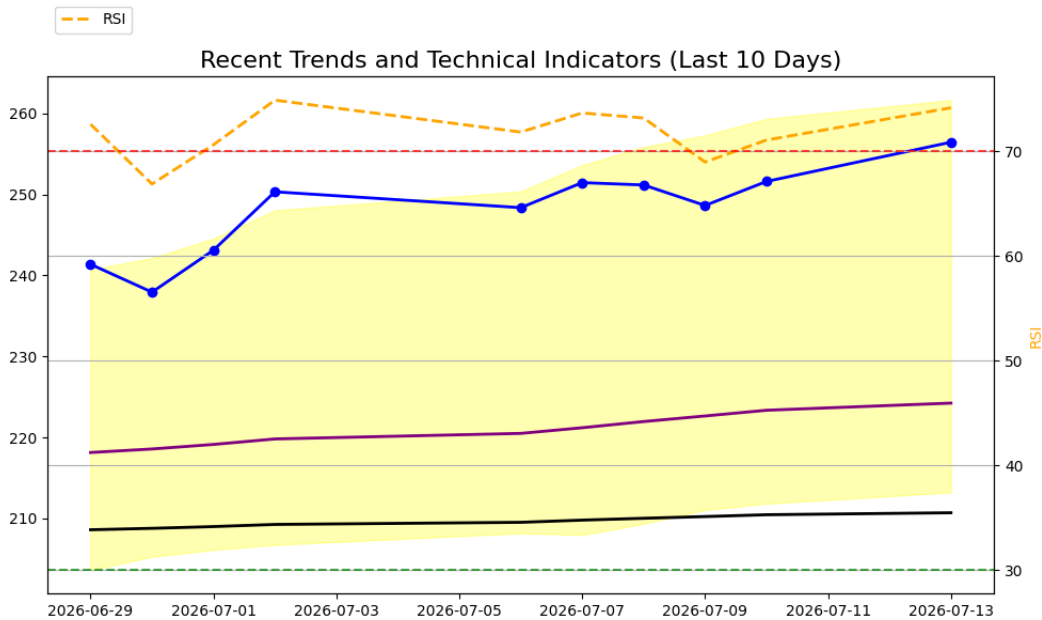
Average True Range (ATR)



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 moderate FVI of 0.466, suggesting a balance between acceleration and noise. The Lyapunov value of 0.016, lower than the market-wide average, points to less relative instability. The Bollinger Bands are not showing significant expansion or contraction, and the volume change of -8.67% does not confirm strong price moves.

2. Market Sentiment

The large trading volume suggests institutional-driven behavior. However, the lack of strong breakout signals and a BPS of 0.018 indicate a cautious investor mood, likely due to the current market-wide volatility regime.

3. Geopolitical Risk Assessment

The elevated FVI values for gold, FX, and TWI suggest heightened global stress. The lack of a GHG score for the financial services sector makes it difficult to assess its environmental risk exposure. However, considering the current geopolitical climate, the company could be vulnerable to global trade shifts and energy price shocks.

4. Sector and Supply Chain Exposure

Without specific sector and supply chain data, it's challenging to assess the company's risk exposure. However, given the current market conditions and the company's sector, there could be potential risks related to global trade disruptions and energy price volatility.

--- STRATEGY RECOMMENDATION ---

Given the current market conditions and the company's performance, a cautious approach would be advisable. The lack of strong breakout signals and the moderate FVI suggest a consolidation phase. The optimal strategy would be a combination of trend-following and hedging, considering the potential geopolitical risks and market volatility.

--- FINAL TAKEAWAY ---

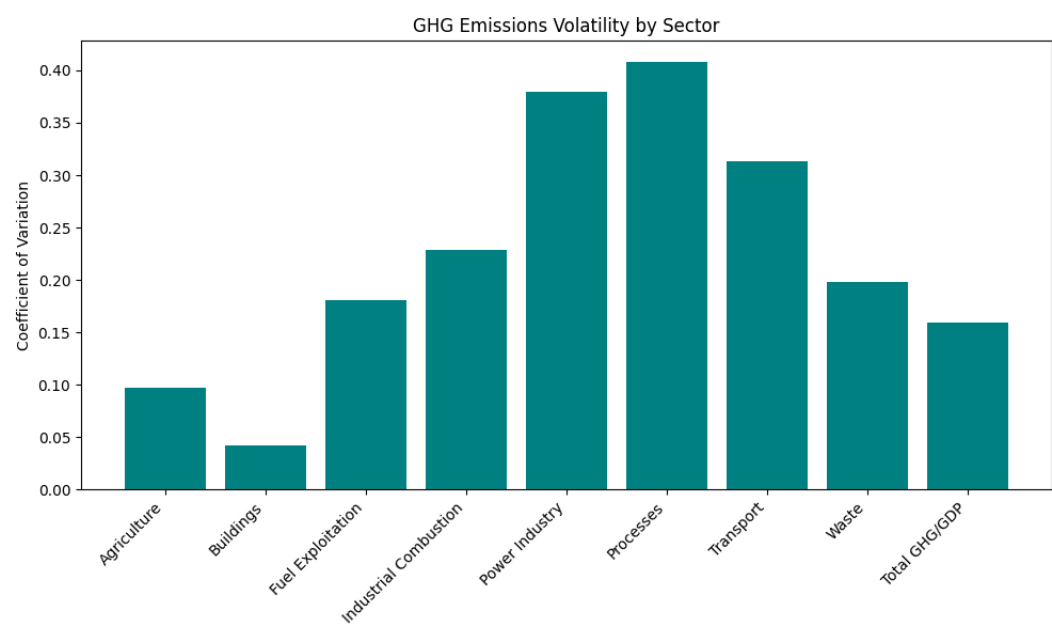
"In the face of current market volatility and geopolitical stress, maintain a defensive position. Despite the stock's relative stability, the absence of strong breakout signals and volume confirmation suggests potential risks. Exercise caution and consider a trend-following and hedging strategy."

Market Capitalization: 64769679000, Industry: INSURANCE - PROPERTY & CASUALTY, Latest Volume: 1384948, Description: The Allstate Corporation, Sector: FINANCIAL SERVICES, Price to Book: 2.188, Trailing PE: 5.57, Forward PE: 9.95, Enterprise to Revenue: 1.089, Profit Margins: 0.178

The trading volume has changed by -8.67% 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: 0.17
Beta of 0.17 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": 0.308,  
  "Price_Volume_Divergence": 0,  
  "Volatility_Dissonance_Index": -0.576,  
  "Deception_Risk": 0.846,  
  "Trumperry_Alert": true,  
  "Summary": "Truth is on vacation. Please hold for alternate facts."  
}
```

Reasoning:

The rising U.S. debt and deficit levels are concerning, as they indicate a country living beyond its means and relying heavily on borrowing. This could lead to inflation and a weaker dollar.

U.S. Treasury bond yields have fallen, and the issuance has increased, indicating a potential oversupply. Reports of declining foreign demand for U.S. bonds further exacerbate this issue.

Central bank interventions, such as rate cuts and quantitative easing, are typically a response to economic downturn. However, these measures can also lead to inflation and devalue the currency.

The use of tariffs and sanctions as economic tools can have a negative impact on trade and international relations. They can also lead to retaliatory measures from other countries.

Inflation vs. official interest rate policy shows a disconnect. Despite low interest rates, inflation remains high. This suggests that the central bank's monetary policy is not effectively controlling inflation.

The influence of BRICS+ and de-dollarization trends are significant. These countries are seeking to reduce their dependence on the U.S. dollar, which could further weaken the dollar and impact the U.S. economy.

Gold volatility and geopolitical hedging indicate uncertainty in the market. Investors are turning to gold as a safe haven, which could be a sign of lack of confidence in the economy.

Overall, there appears to be a significant disconnect between the economic narrative and the underlying fiscal, monetary, and geopolitical realities. The Trumperry Alert is activated due to the manipulative and performative policymaking evident in the use of tariffs and sanctions as economic tools, along with the aggressive monetary policy. The Satirical Summary reflects this disconnect and the potential for market manipulation.

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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 NRD I 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** _____