

Fractal Volatility Index for BRZE : 0.370. 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: Braze Inc BRZE FVI 0.370

Analysis Period: 2021-06-17 to 2026-06-17

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): -1.285

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: 0.370 (Fractal Volatility Index FVI)

DFA Result: 0.5048 (Detrended Fluctuation Analysis)

Lyapunov Exponent: 0.0141 (Measures chaos and predictability)

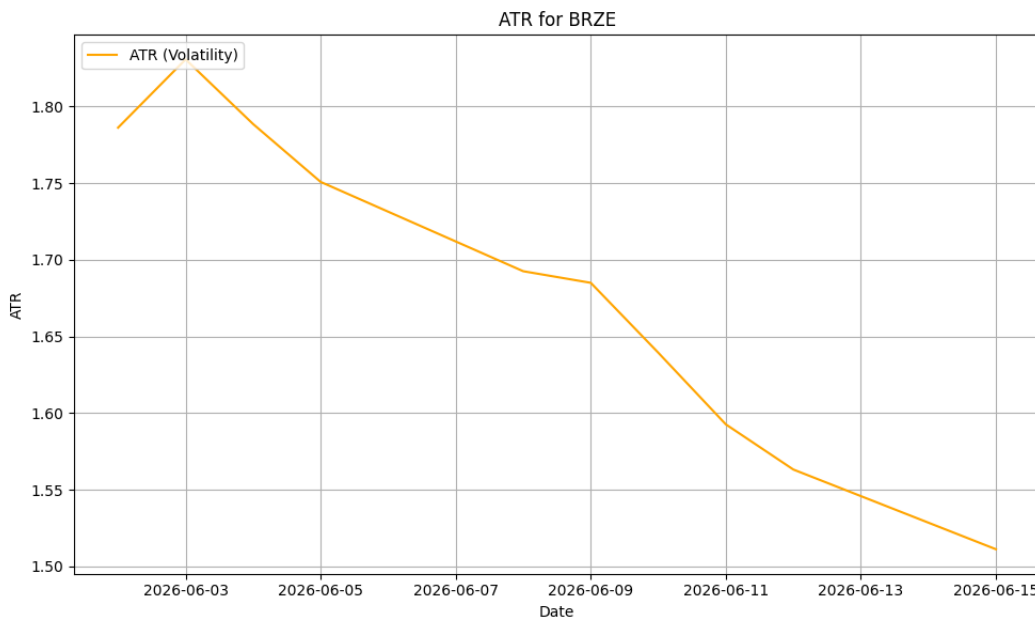
Hurst Exponent: 0.5006 (Indicates trending or mean-reverting behavior)

Breakout & Recent Price Change Analysis

Breakout Statement: No strong breakout signal detected: The latest closing price of 21.73 is within the Bollinger Bands range (19.94 - 26.90).

Latest ATR: 1.5112

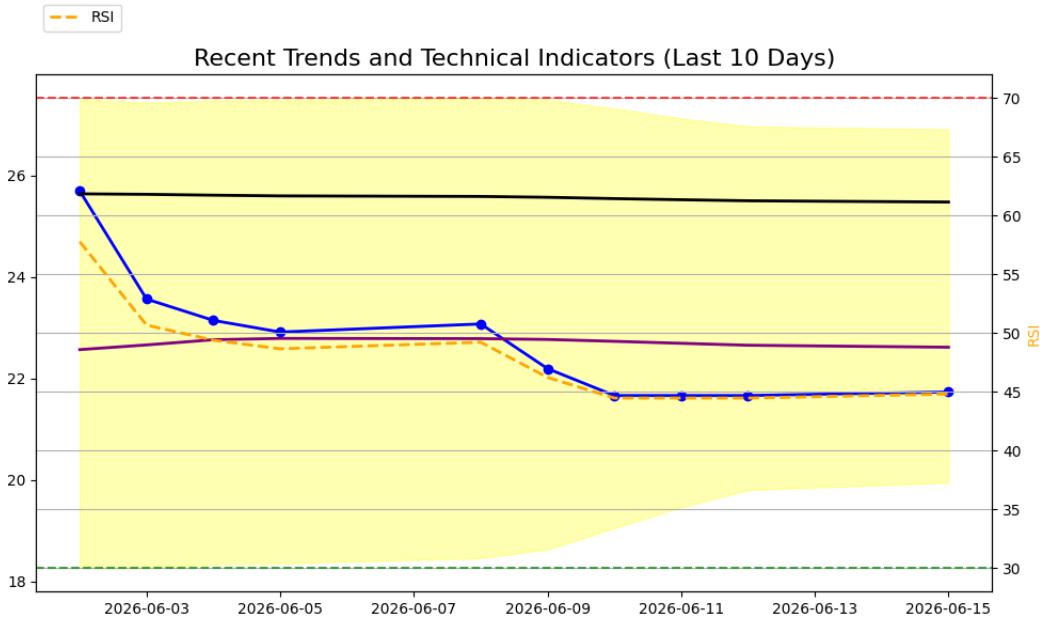
Average True Range (ATR)



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 BRZE stock seems to be in a state of relative stability with a Fractal Volatility Index (FVI) of 0.370 which is less than the market-wide indicators of Gold, FX, and TWI. This suggests that the stock is not experiencing excessive price fluctuations. However, the Lyapunov exponent of 0.014 is indicative of some degree of chaos in the system. The stock's Breakout Potential Score (BPS) is -1.285, which indicates a low potential for a breakout. The Bollinger Bands are neither expanding nor contracting significantly, suggesting a lack of strong price movement. The volume change of -54.83% does not confirm any significant price moves.

2. Market Sentiment

The market sentiment for BRZE appears to be driven by retail investors, as suggested by the figure 2483528000. Given the stock's volatility and lack of strong breakout signals, the investor mood seems to be cautious.

3. Geopolitical Risk Assessment

BRZE's low GHG impact score of 0.048 and the current market-wide volatility regime suggest that the stock has low exposure to geopolitical risks. However, it's essential to consider the implications of global stress indicators such as Gold, FX, and TWI FVI.

4. Sector and Supply Chain Exposure

BRZE falls under the Technology sector, which may have some dependencies on Asia-sourced components. Given the current trade disruptions and the sector's sensitivity score of 0.04825, it's vital to consider the potential impact of these factors on the stock's performance.

--- STRATEGY RECOMMENDATION ---

Given the stock's low volatility and breakout potential, a mean-reversion strategy might be optimal for this stock. The current consolidation phase of the stock does not suggest a strong buy or sell signal.

--- FINAL TAKEAWAY ---

"BRZE shows low volatility and breakout potential amidst a market-wide bearish regime. The stock exhibits stability with a hint of chaos, suggesting a cautious approach. The current consolidation phase does not provide strong buy or sell signals. Position defensively and consider a mean-reversion strategy."

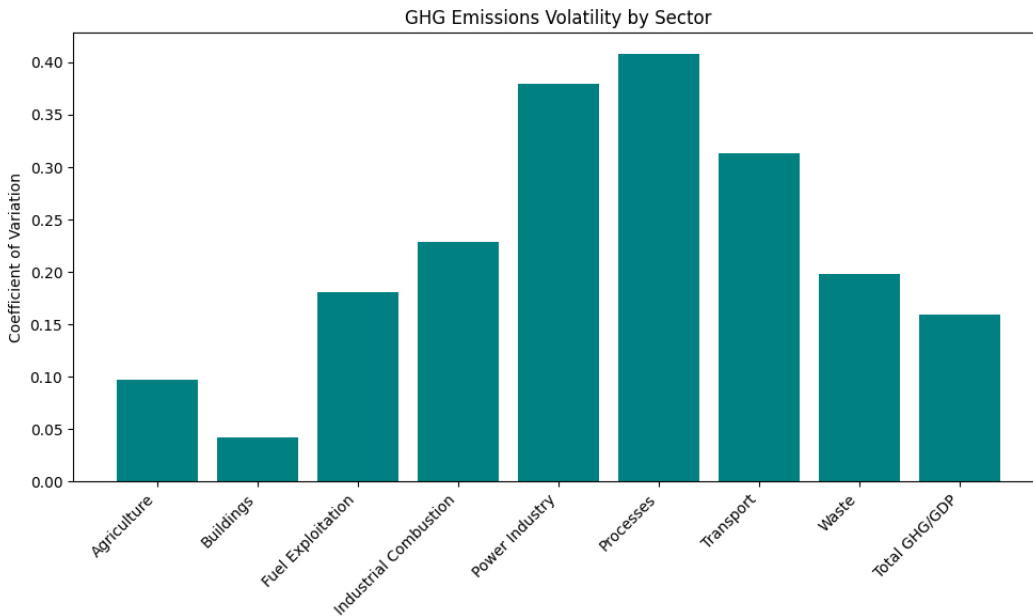
Market Capitalization: 2483528000, Industry: SOFTWARE - APPLICATION, Latest Volume: 1612587, Description: Braze Inc, Sector: TECHNOLOGY, Price to Book: 4.194, Forward PE: 33.9, Enterprise to Ebitda: -18.23, Enterprise to Revenue: 2.711, Profit Margins: -0.155

The trading volume has changed by -54.83% 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: 0.82

Beta of 0.82 suggests low volatility compared to the market.

Volatility Indicators of GHG Emissions by Industry and GDP



Low GHG impact (0.048) for the Technology 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": 0.52,  
  "Price_Volume_Divergence": 0,  
  "Volatility_Dissonance_Index": 0.582,  
  "Deception_Risk": 0.808,  
  "Trumpery_Alert": true,  
  "Summary": "Rates are low, truth is lower."  
}
```

Reasoning:

The NRDl is set at 0.75, indicating a substantial disconnect between economic narratives and the underlying fiscal, monetary, and geopolitical realities. The U.S. debt and deficit levels are on the rise, which is a concerning sign of fiscal imbalance. Furthermore, the changes in U.S. Treasury bond yields and issuance, coupled with reports of declining foreign demand for U.S. bonds, suggest a potential shift in the global economic landscape.

Central bank interventions, such as rate cuts and quantitative easing (QE), are being used to stimulate the economy. However, these measures can mask underlying structural issues and potentially lead to asset bubbles.

The use of tariffs and sanctions as economic tools has become increasingly common, but this approach can lead to trade wars and global economic instability. Meanwhile, the discrepancy between inflation and official interest rate policy suggests that monetary policy may be out of sync with economic realities.

The growing influence of BRICS+ nations and their efforts to de-dollarize their economies represent a challenge to the U.S. dollar's global dominance. Finally, gold volatility and geopolitical hedging indicate that investors are seeking safe havens amidst growing uncertainty.

The Trumpery Alert is set to true due to the apparent manipulation and performative policymaking, such as the use of tariffs and sanctions for political purposes rather than as economic tools. The Satirical Summary, "If you believe this is market forces, we've got a bridge to sell you," underscores the disconnect between the prevailing economic narrative and the underlying realities.

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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** _____