Fractal Volatility Index for BRZE : 0.348. 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: Braze Inc BRZE FVI 0.348

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): 1.174
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

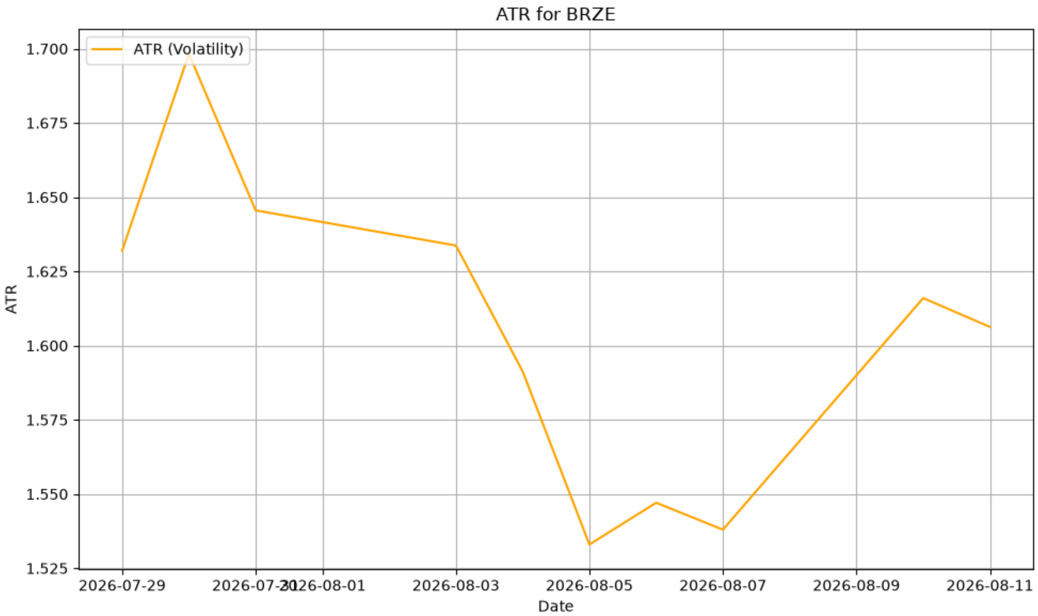
Fractal & Statistical Analysis

FVI Score: 0.348 (Fractal Volatility Index FVI)
DFA Result: 0.5054 (Detrended Fluctuation Analysis)
Lyapunov Exponent: 0.0140 (Measures chaos and predictability)
Hurst Exponent: 0.4944 (Indicates trending or mean-reverting behavior)

Breakout & Recent Price Change Analysis

Breakout Statement: No strong breakout signal detected: The latest closing price of 28.22 is within the Bollinger Bands range (21.60 - 29.18).
Latest ATR: 1.6063

Average True Range (ATR)



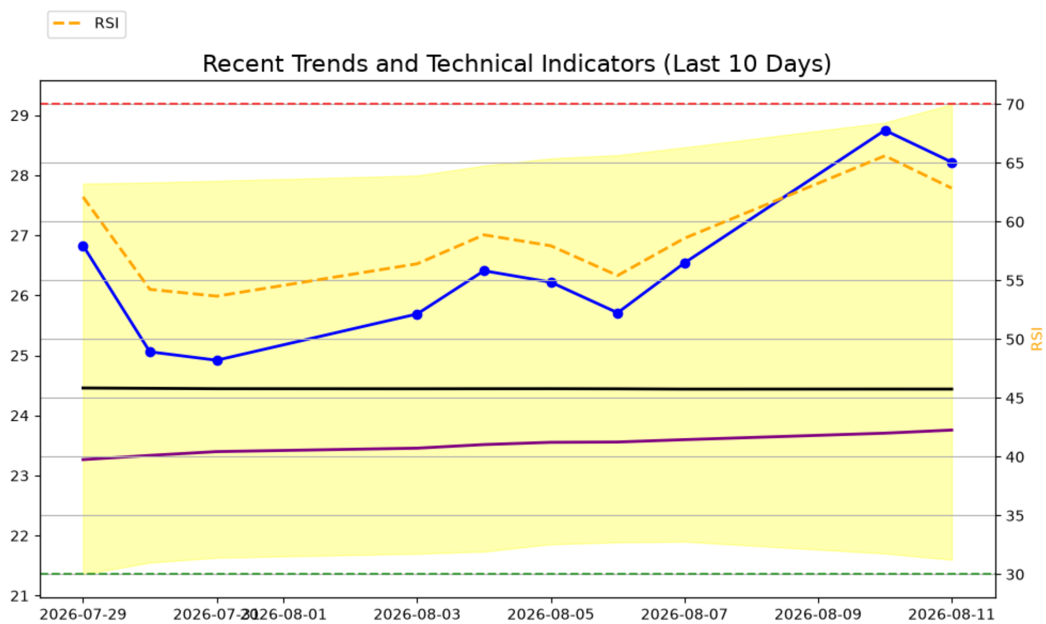
The ATR measures the recent price volatility of a stock, calculating the average range between its high and low prices over a given period (usually 14 days). A higher ATR indicates greater market volatility, and a lower ATR indicates less volatility.

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
BRZE exhibits a moderate level of volatility with a Fractal Volatility Index (FVI) of 0.348, which is lower than the market-wide Gold FVI of 0.594, indicating a relatively stable regime. Its Lyapunov exponent of 0.014 is low, suggesting less chaos and more stability as compared to the market. The Bollinger Bands indicate no strong breakout signal, with the stock price comfortably within the range. However, a 12.92% increase in stock volume could suggest an upcoming price move.

2. Market Sentiment
The large trading volume of 3178466000 indicates a high level of retail-driven behavior. The moderate FVI and stable Lyapunov suggest a cautiously optimistic investor sentiment.

3. Geopolitical Risk Assessment
BRZE's low GHG impact score of 0.048 for the Technology sector indicates a minimal exposure to sectoral emissions risk. However, the high market-wide FVI values for Gold, FX, and TWI suggest a potential increase in geopolitical stress, which could affect BRZE if it has significant global operations or supply chain dependencies.

4. Sector and Supply Chain Exposure
As a technology stock, BRZE may have exposure to Asia-sourced components like semiconductors and rare earths. Any disruption in these supply chains due to geopolitical instability or trade wars could impact the stock.

--- STRATEGY RECOMMENDATION ---
Given the moderate FVI, stable Lyapunov, and rising volume, BRZE appears to be in a consolidation phase. The optimal strategy would be to wait for a strong breakout signal before making a move. The Breakout Potential Score (BPS) of 1.174 suggests a potential breakout, but this should be confirmed with further volume and price action.

--- FINAL TAKEAWAY ---
"BRZE is in a stable regime with moderate volatility and potential for a breakout. However, rising market-wide volatility and geopolitical stress call for caution. Keep an eye on volume and price action for confirmation before making a move."

Stock Information

Market Capitalization: 3178466000, Industry: SOFTWARE - APPLICATION, Latest Volume: 1494371, Description: Braze Inc, Sector: TECHNOLOGY, Price to Book: 5.57, Forward PE: 44.84, Enterprise to Ebitda: -18.23, Enterprise to Revenue: 3.724, Profit Margins: -0.155

The trading volume has changed by 12.92% 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: 0.83
Beta of 0.83 suggests low volatility compared to the market.

Stock Investment Character Report

Analysis in view of stock characteristics and current global macroeconomic information.

Investment Character: Emerging Growth Candidate

Resilience: 46%
Momentum: 27%
Structural Stress: 50%
Narrative Dependence: 56%
Confidence: 55%

Calculated Metrics:
- Price-Volume Divergence: 0.000
- Volatility Dissonance Index: 0.595

Evidence:
- Fractal Volatility Index 0.348 is below market-wide FVI 0.478, indicating relatively lower volatility
- Beta 0.83 suggests below-market sensitivity
- No strong breakout: price 28.22 within Bollinger Bands 21.60 - 29.18; Breakout Probability Score 1.1743 indicates limited breakout confirmation
- Profit margin -0.155 and EV/EBITDA -18.23 indicate ongoing losses
- Forward P/E 44.84 with EV/Revenue 3.724 implies valuation leaning on future improvement despite current losses
- Recent volume change +12.92% alongside current volume 1,494,371 shows elevated trading interest without a confirmed breakout
- Hurst 0.494 and DFA 0.505 suggest near-random, mean-neutral price behavior; Lyapunov 0.01399 indicates limited chaotic drift

Assessment:
BRZE trades with relatively subdued volatility and below-market beta while remaining loss-making. The absence of a breakout points to consolidation rather than deterioration. Valuation metrics (high forward P/E, EV/Revenue

~3.7) imply reliance on anticipated operating improvement. Overall, it appears as an emerging growth candidate with moderate narrative dependence and some structural pressure from negative profitability, but price behavior remains orderly.

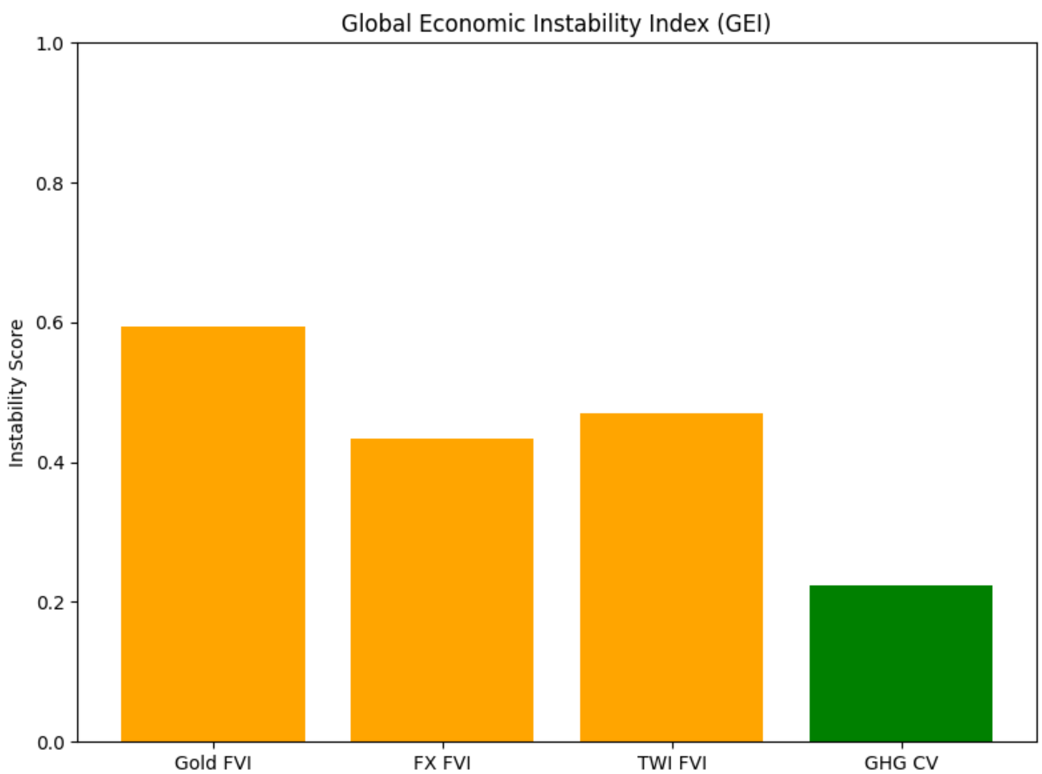
Medium-Term Fit:
May suit an independent thesis that anticipates improving operating leverage in application software, tolerance for interim losses, and a macro or rate-policy backdrop that does not penalize longer-duration cash flows. It could also align with views favoring consolidation phases over immediate momentum, provided the thesis expects gradual fundamentals traction rather than rapid breakouts..

Fractal Volatility Indices

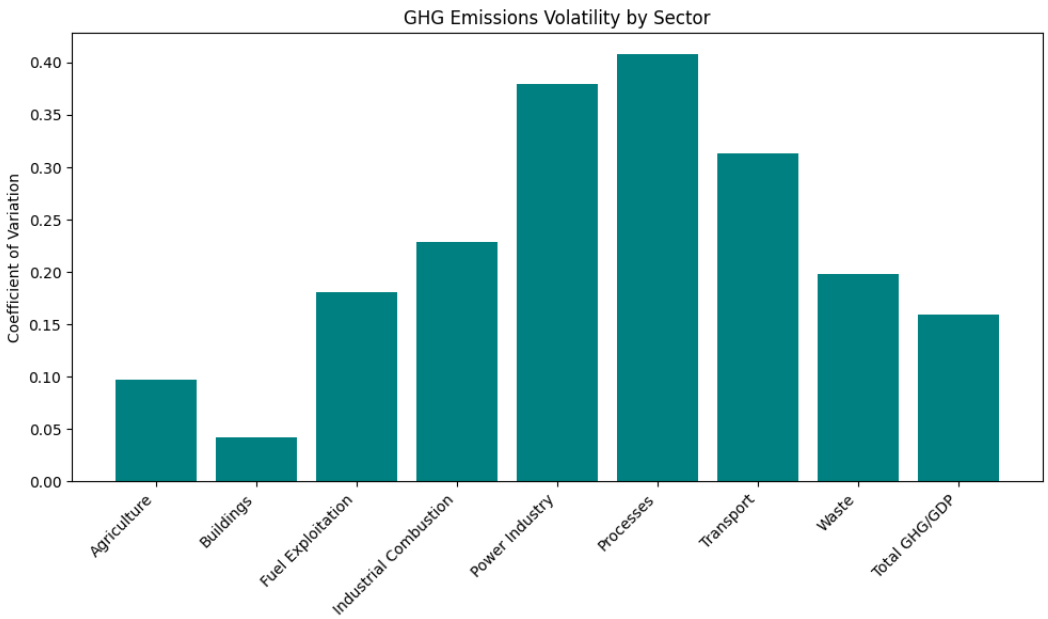
Global Geopolitical Fractal Volatility (Gold, Forex, TWI (Tariffs) and GHG Emissions)
FVI_GOLD: 0.593608 => Moderate gold volatility indicates increased investor caution
FVI_FX: 0.434301 => Low FX volatility indicates relatively stable currency markets
FVI_TWI: 0.469352 => Moderate trade-weighted volatility 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



Low GHG impact (0.048) for theTechnology 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__________