

Fractal Volatility Index for PLTR : 0.555. 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: Palantir Technologies Inc. PLTR FVI 0.555

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): 0.988

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: 0.555 (Fractal Volatility Index FVI)

DFA Result: 0.4775 (Detrended Fluctuation Analysis)

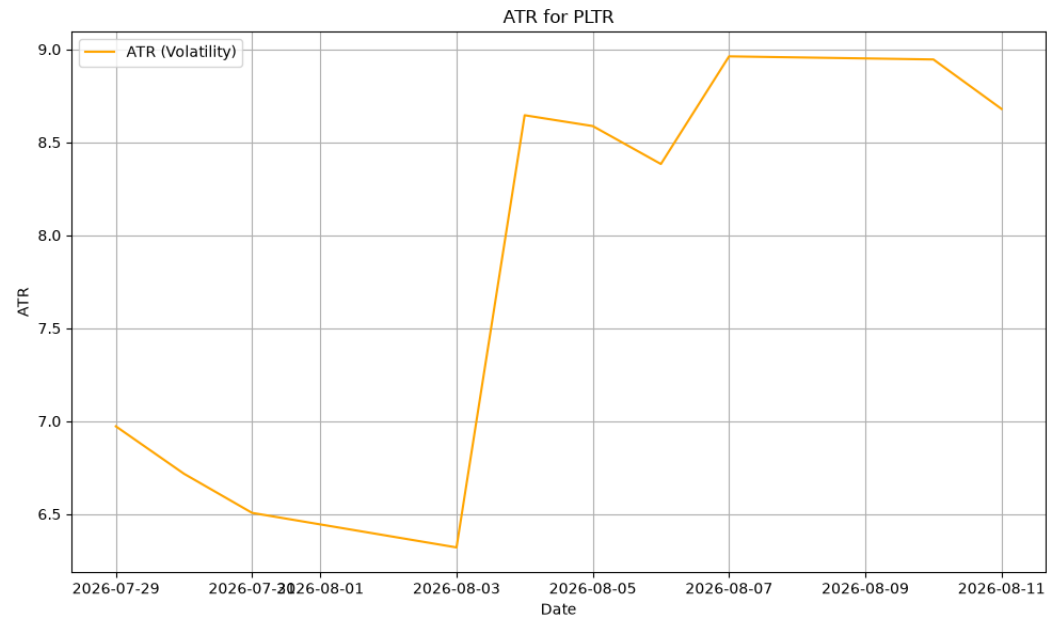
Lyapunov Exponent: 0.0165 (Measures chaos and predictability)

Hurst Exponent: 0.5350 (Indicates trending or mean-reverting behavior)

Breakout & Recent Price Change Analysis

Breakout Statement: No strong breakout signal detected: The latest closing price of 174.94 is within the Bollinger Bands range (101.84 - 176.88).
Latest ATR: 8.6794

Average True Range (ATR)



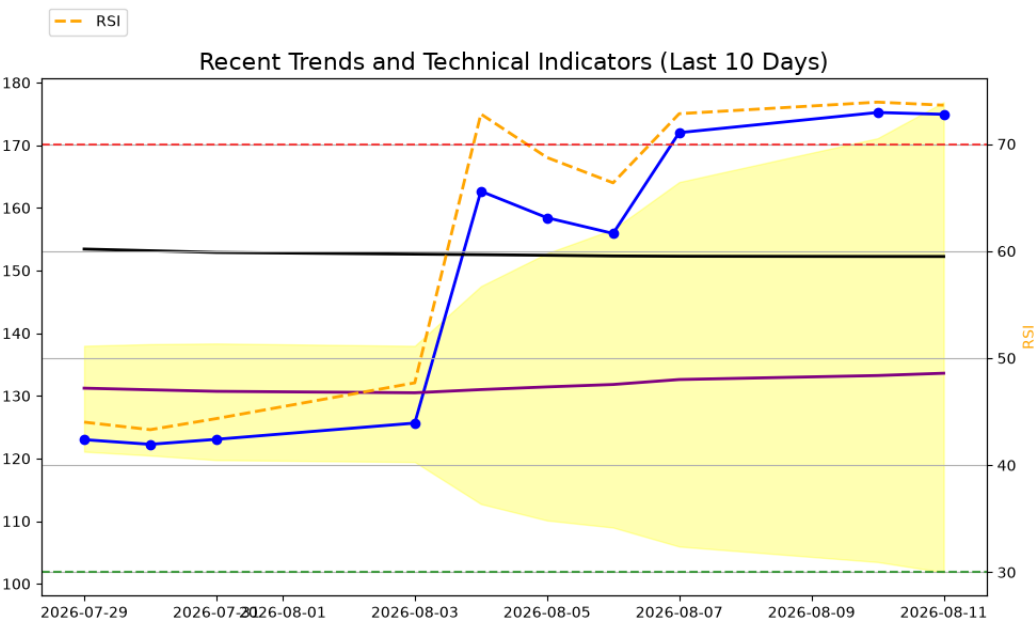
The ATR measures the recent price volatility of a stock, calculating the average range between its high and low prices over a given period (usually 14 days). A higher ATR indicates greater market volatility, and a lower ATR indicates less volatility.

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

- PLTR is currently exhibiting a moderate level of instability, as suggested by its Lyapunov score of 0.017, which is slightly higher than the market-wide average. The Fractal Volatility Index (FVI) of 0.555 indicates a balance between acceleration and noise in the stock's price movements.
- The Bollinger Bands are currently within a narrow range, suggesting a period of consolidation and no significant breakout signals. The recent decline in volume (-75.34%) does not confirm the price moves, indicating a potential lack of investor confidence in the current price levels.

2. Market Sentiment

- The large trading volume of 420391059000 suggests institutional-driven behavior, which may indicate a more cautious or bearish sentiment in the market. This is reinforced by the lack of strong breakout signals and the contraction of the Bollinger Bands.

3. Geopolitical Risk Assessment

- PLTR's low sector sensitivity score of 0.04825 indicates low exposure to energy, transport, and emissions volatility. However, the high market-wide FVI values for Gold, FX, and TWI suggest a heightened level of global stress, which could impact PLTR indirectly.
- As a tech company, PLTR could be exposed to supply chain disruptions due to trade instability, particularly if it relies on Asia-sourced components.

4. Sector and Supply Chain Exposure

- Given its sector, PLTR may face input dependency risks associated with tech manufacturing, such as the availability and cost of semiconductors and rare earths.
- Without detailed supply chain data, it's difficult to assess the full extent of these risks. However, the current market-wide volatility regime suggests a cautious approach.

4. Strategy Recommendation

- Given the current consolidation phase and lack of strong breakout signals, a mean-reversion strategy may be optimal for PLTR. The stock's BPS of 0.988 suggests potential for a breakout, but this should be interpreted with caution given the lack of volume confirmation and the bearish market-wide volatility regime.

--- FINAL TAKEAWAY ---

"PLTR is facing a period of consolidation amidst a bearish market-wide volatility regime. The lack of volume confirmation for price moves and global stress indicators suggest a cautious approach. Consider a mean-reversion strategy until stronger breakout signals emerge."

Stock Information

Market Capitalization: 420391059000, Industry: SOFTWARE - INFRASTRUCTURE, Latest Volume: 43162454, Description: Palantir Technologies Inc., Sector: TECHNOLOGY, Price to Book: 43.08, Trailing PE: 149.52, Forward PE: 112.36, Enterprise to Ebitda: 154.69, Enterprise to Revenue: 66.91, Profit Margins: 0.49

The trading volume has changed by -75.34% 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: 1.56
Beta of 1.56 suggests high volatility compared to the market.

Stock Investment Character Report

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

Investment Character: Narrative-Driven

Resilience: 38%
Momentum: 55%
Structural Stress: 22%
Narrative Dependence: 84%
Confidence: 56%

Calculated Metrics:

- Price-Volume Divergence: 0.000
- Volatility Dissonance Index: -0.412

Evidence:

- Valuation: P/B 43.08, Trailing P/E 149.52, Forward P/E 112.36, EV/Revenue 66.91, EV/EBITDA 154.69
- Breakout Probability Score 0.9877 but breakout statement says no strong breakout; price 174.94 within Bollinger Bands (101.84 - 176.88)
- Volatility and risk: FVI 0.555 vs market FVI 0.478; Beta 1.563; ATR 8.68
- Trading activity: Current volume 43,162,454 with recent volume change -75.34%
- Persistence/microstructure: Hurst exponent 0.535; Lyapunov exponent 0.01655; DFA 0.47747
- Profitability signal: Reported profit margin 0.49 despite trailing and forward EPS listed as 0 (ambiguous earnings data)

Assessment:

The stock exhibits extreme valuation multiples with ambiguous earnings signals and elevated risk metrics, indicating price levels that are heavily dependent on a prevailing growth/story narrative rather than established fundamentals. While the breakout probability is high, the lack of a confirmed breakout and a sharp drop in recent volume point to momentum that is present but not firmly validated. Modest persistence metrics and a reported

profit margin provide some operational support, but the overall profile is dominated by narrative and expectation.

Medium-Term Fit:

May suit an independent thesis centered on long-horizon adoption of software-infrastructure platforms or mission-critical analytics driven by policy and enterprise digitalization, where the investor accepts valuation premia and episodic volatility while relying on execution milestones to sustain the narrative..

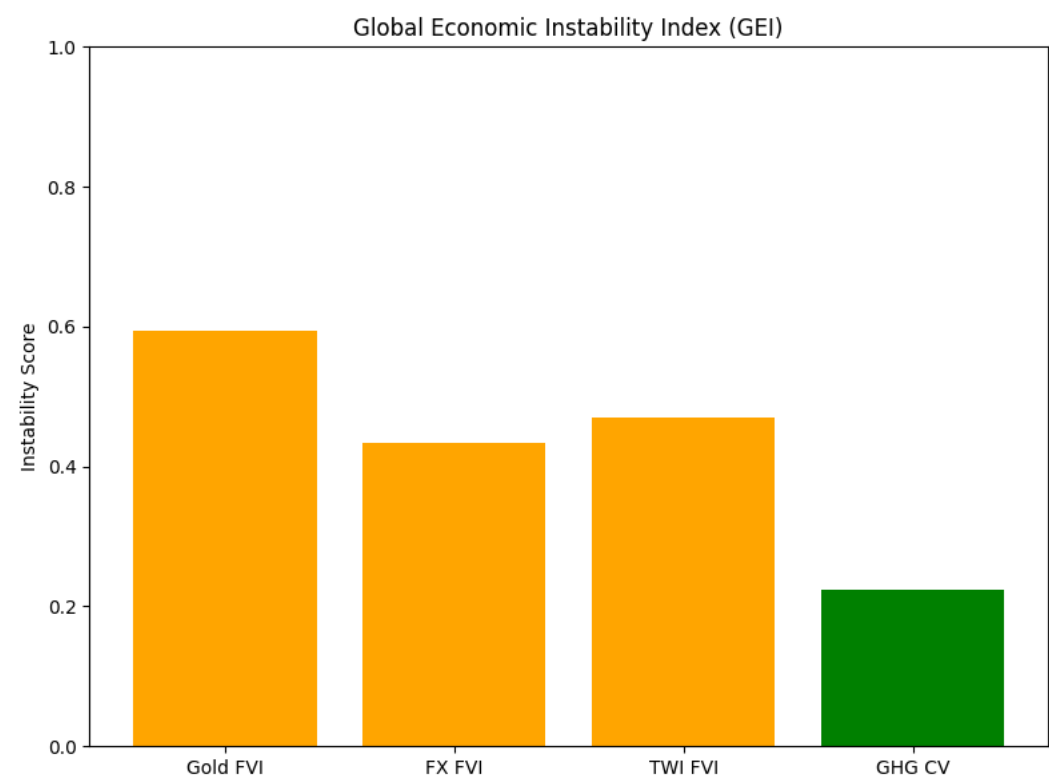
Fractal Volatility Indices

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

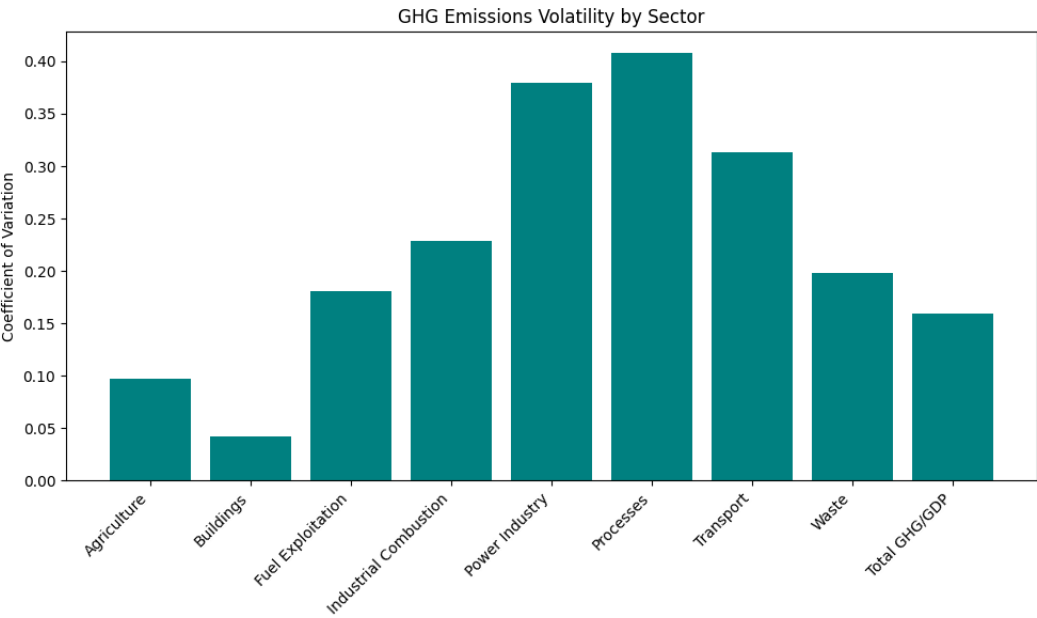
FVI_GOLD: 0.593608 => Moderate gold volatility indicates increased investor caution
FVI_FX: 0.434301 => Low FX volatility indicates relatively stable currency markets
FVI_TWI: 0.469352 => Moderate trade-weighted volatility indicates some external-sector adjustment
GHG_CV: 0.223036 => Moderate GHG sector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