

Fractal Volatility Index for PLTR : 0.581. 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 0.581

Analysis Period: 2021-10-02 to 2026-10-02

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): -0.181

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: 0.581 (Fractal Volatility Index FVI)

DFA Result: 0.4835 (Detrended Fluctuation Analysis)

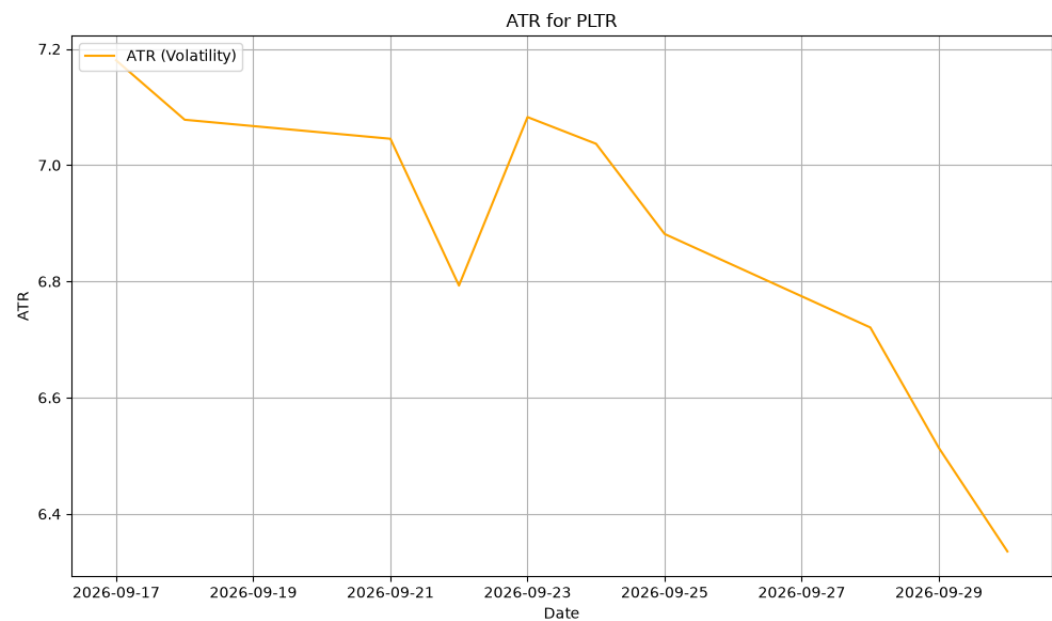
Lyapunov Exponent: 0.0169 (Measures chaos and predictability)

Hurst Exponent: 0.5087 (Indicates trending or mean-reverting behavior)

Breakout & Recent Price Change Analysis

Breakout Statement: No strong breakout signal detected: The latest closing price of 187.05 is within the Bollinger Bands range (161.99 - 195.71).
Latest ATR: 6.3354

Average True Range (ATR)



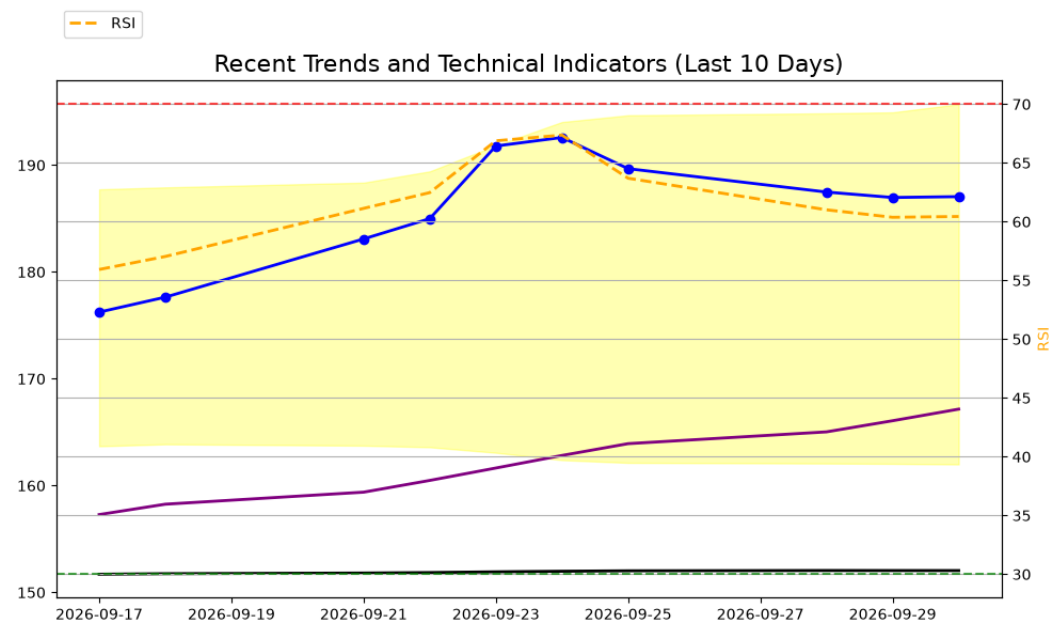
The ATR measures the recent price volatility of a stock, calculating the average range between its high and low prices over a given period (usually 14 days). A higher ATR indicates greater market volatility, and a lower ATR indicates less volatility.

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

1. Volatility Structure

The Fractal Volatility Index (FVI) for Palantir Technologies Inc. (PLTR) is 0.581, which is higher than the market-wide FVI of 0.478. This suggests that PLTR exhibits more structural instability than the overall market. The Lyapunov exponent of 0.016888082131441207 indicates a certain level of sensitivity and divergence within the system, but without a supplied threshold or market-wide equivalent, it's difficult to classify this value. The Hurst exponent of 0.5086833346670583 is slightly above 0.5, which may suggest a weak persistence in the price series. The DFA value of 0.48349309347636305 indicates a scale-dependent correlation structure, but it does not independently predict a breakout, volatility surge or price direction.

2. Breakout Evidence

The Breakout Probability Score (BPS) for PLTR is -0.1813217622664265, and no strong breakout signal has been detected as the latest closing price of 187.05 is within the Bollinger Bands range (161.99 - 195.71). This means that the strength of current breakout evidence is weak and does not determine the direction of a potential breakout.

3. Participation and Technical Context

The volume change for PLTR is -48.97089967519%, indicating a decrease in trading activity. The latest Average True Range (ATR) is 6.335385197923665. Without historical or price-normalised comparison, it's hard to classify this ATR value.

4. Macro and Sector Context

The FVI for Gold, FX, and TWI are 0.593608, 0.434301, and 0.469352 respectively, indicating different levels of structural instability in these series. The GHG sector variability score for the Technology sector is low (0.048), suggesting relatively low emissions-related variability. The company's GHG sector sensitivity score is 0.04825, but this does not provide a complete picture of the company's geopolitical, energy-security or supply-chain exposure.

5. Risk Interpretation

The higher FVI for PLTR compared to the market-wide FVI, along with the decrease in volume, suggests elevated structural instability. However, the lack of strong breakout evidence and the weak persistence indicated by the Hurst exponent suggest moderate uncertainty.

6. Monitoring Implications

The FVI, volume change, and breakout indicators, along with the macro and sector context indicators, should continue to be observed for further insights into PLTR's market behavior.

FINAL TAKEAWAY

The evidence most strongly supports a state of elevated structural instability for PLTR, marked by a higher FVI and a decrease in volume. However, the lack of strong breakout evidence and the weak

persistence indicated by the Hurst exponent introduce a degree of uncertainty, making these key indicators to monitor moving forward.

Stock Information

Market Capitalization: 449492091000, Industry: SOFTWARE - INFRASTRUCTURE, Latest Volume: 17921220, Description: Palantir Technologies Inc., Sector: TECHNOLOGY, Price to Book: 47.15, Trailing PE: 158.52, Forward PE: 85.47, Enterprise to Ebitda: 169.64, Enterprise to Revenue: 73.37, Profit Margins: 0.49

The trading volume has changed by -48.97% 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: 1.62

Beta of 1.62 suggests high volatility compared to the market.

Stock Investment Character Report

Analysis based on supplied stock characteristics and market context.

Investment Character: Narrative-Dependent

Resilience: 45%

Momentum: 20%

Structural Stress: 55%

Narrative Dependence: 85%

Confidence: 56%

Calculated Metrics:

- Price-Volume Divergence: 0.000

- Volatility Dissonance Index: -0.084

Evidence:

- Company-level FVI indicates moderate structural volatility relative to a somewhat lower market-wide FVI.

Indicators: Fractal Volatility Index=0.581, Market-wide FVI=0.478

Supports: Structural Stress

- The stock is more sensitive than the market and shows high recent trading-range volatility per the supplied ATR thresholds.

Indicators: Beta=1.621, Latest ATR=6.335385197923665

Supports: Structural Stress

- Breakout evidence is negative and no band breakout is detected.

Indicators: Breakout Probability Score=-0.1813217622664265, Breakout statement=No strong breakout signal detected; price within Bollinger Bands

Supports: Momentum

- Valuation multiples are exceptionally demanding across earnings, book, revenue and EBITDA bases.

Indicators: Price-to-book=47.15, Trailing P/E=158.52, Forward P/E=85.47, EV/EBITDA=169.64, EV/Revenue=73.37

Supports: Narrative Dependence

- A high reported profit margin contrasts with zero trailing and forward EPS figures, leaving operating support unclear.

Indicators: Profit margin=0.49, Trailing EPS=0, Forward EPS=0

Supports: Uncertainty

Assessment:

With negative breakout evidence and no band breakout, momentum does not appear confirmed. Structural risk registers as moderate-to-elevated given the combination of moderate FVI with high beta and high ATR.

Extremely demanding valuation multiples, alongside limited and partly conflicting operating detail, suggest the equity's pricing leans on a strong narrative rather than clearly substantiated fundamentals in the supplied data.

Overall, this aligns with a narrative-dependent profile rather than steady or momentum-driven characteristics.

Limitations:

- Earnings quality and growth trajectory are unclear because EPS figures are zero while a high profit margin is reported.

- ATR lacks price-normalized or historical context beyond the provided threshold.

- No revenue growth, cash flow, backlog, or balance sheet detail is supplied, limiting operational assessment.

- Volume level and change cannot establish accumulation, distribution, or investor conviction.

Medium-Term Fit:

Best suited to an independent thesis that anticipates sustained premium valuation for a data/AI software platform, with tolerance for higher market sensitivity and trading-range volatility and a belief that future scale can validate current multiples.

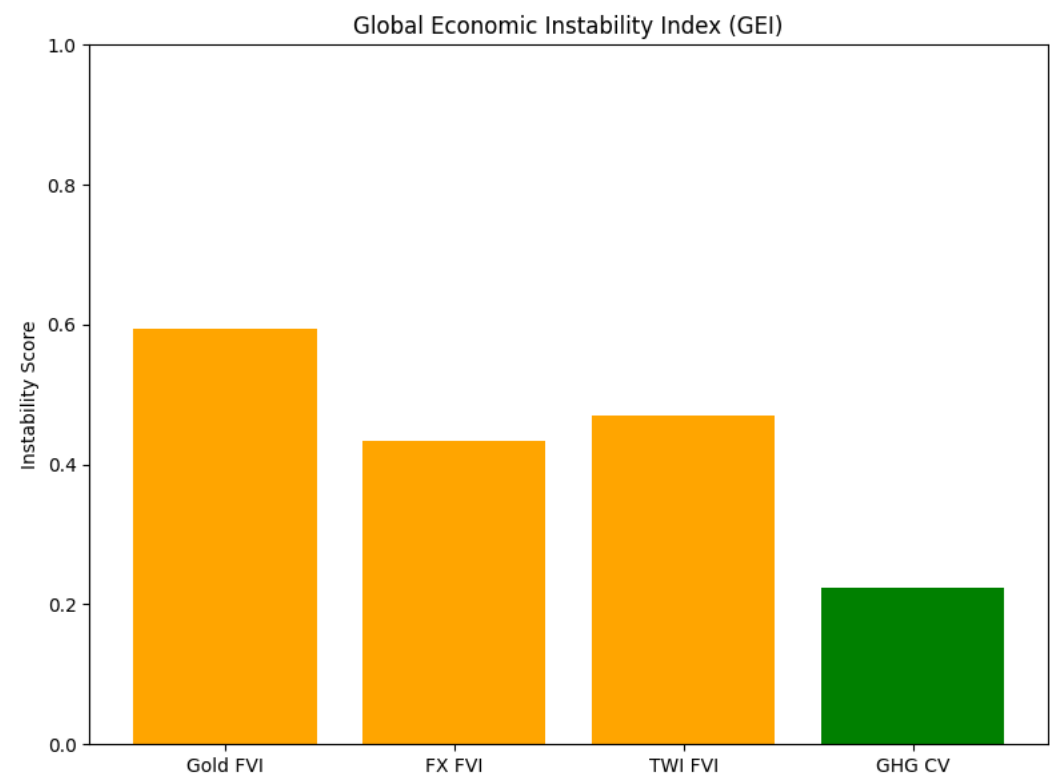
Fractal Volatility Indices

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

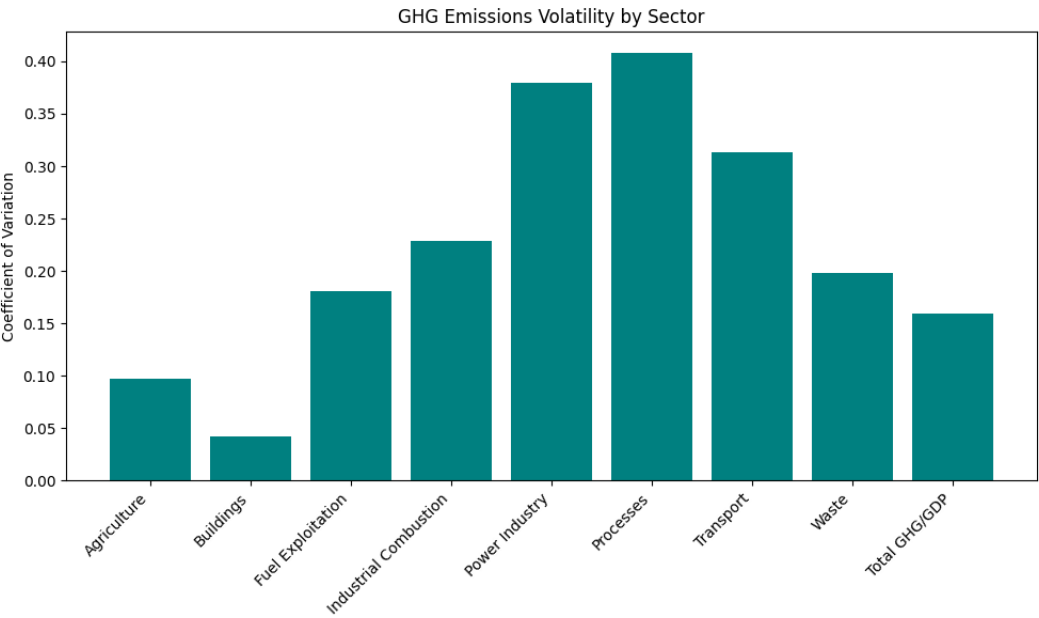
FVI_GOLD: 0.593608 => Moderate gold volatility indicates increased investor caution
FVI_FX: 0.434301 => Moderate FX volatility indicates ongoing currency-market adjustment
FVI_TWI: 0.469352 => Moderate trade-weighted volatility indicates some external-sector adjustment
GHG_CV: 0.223036 => Moderate GHG 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 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.

_____END OF REPORT_____