QUERY BACKDROP:

- PALANTIR (PLTR) IS CONTROVERSIAL FOR ITS VALUATION, TODAY (AUGUST 11TH) THE STOCK CLOSED >-2% AFTER MAKING A NEW 90-DAY HIGH ON FRIDAY'S CLOSE.

QUERY:

**WHAT HAPPENS WHEN PLTR MAKES A NEW 90 DAY HIGH BETWEEN AUG. 1 2024 AND AUG 11 2025 AND DECLINES >-2% OR MORE THE FOLLOWING SESSION?*

## Overall Performance Summary

Excellent Long-Term Results:

- 30-Day Average Return: +19.2%
- 30-Day Win Rate: 76.9% (10 out of 13 events were profitable)
- Best 30-Day Performance: +57.5% (October 7, 2024)
- Worst 30-Day Performance: -22.0% (February 19, 2025)

## Time-Based Performance Patterns

Short-Term (1-5 Days):

- 1-Day: +2.0% average, 69.2% win rate
- 5-Day: +5.1% average, 76.9% win rate

Medium-Term (10-20 Days):

- 10-Day: +6.1% average, 76.9% win rate
- 15-Day: +6.2% average, 76.9% win rate
- 20-Day: +6.0% average, 69.2% win rate

Long-Term (30 Days):

- 30-Day: +19.2% average, 76.9% win rate

PLTR QUERY (cont.)

## Temporal Performance Differences

2024 Events vs 2025 Events:

- 2024 Trigger Events: +32.9% average 30-day return
- **2025 Trigger Events: +3.1% average 30-day return**
- **This suggests that the strategy was more effective during the earlier part of the bull run in 2024.**

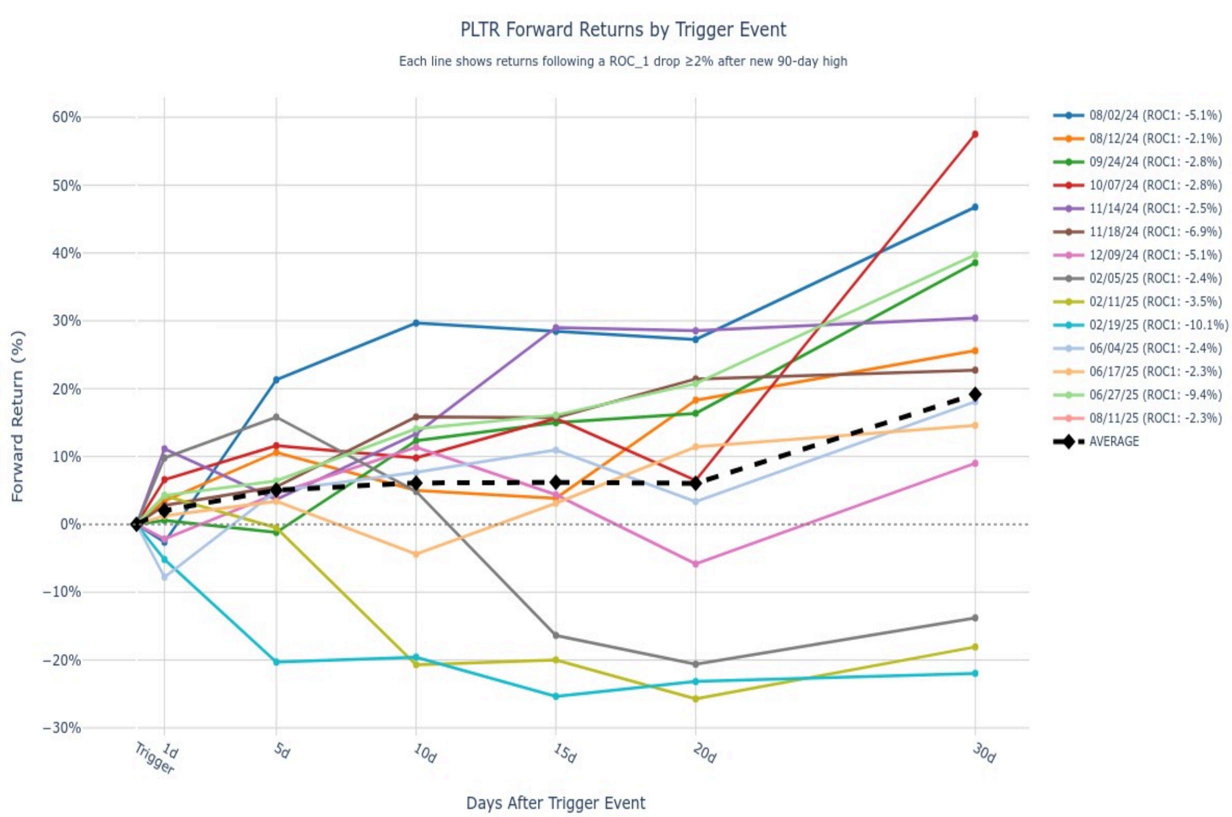
## Key Strategic Insights

1. Time Horizon Matters: The longer the holding period (up to 30 days), the better the average returns, suggesting these dips are temporary corrections in an uptrend.
2. Risk Management: While most events are profitable, the worst-case scenario shows potential for -22% losses, emphasizing the need for position sizing and stop-losses.
3. Market Environment Dependency: The strategy worked exceptionally well in 2024's strong bull market but showed diminished returns in 2025, highlighting the importance of broader market conditions.
4. Consistent Win Rate: The ~77% win rate across different time horizons suggests this is a robust pattern, not just random market noise.

# TRIGGER EVENT CHARTS


| Period | Count | Mean (%) | Median (%) | Std (%) | Min (%) | Max (%) | Win Rate (%) |
|---|---|---|---|---|---|---|---|
| 1d | 13 | 2.0 | 2.8 | 5.5 | -7.8 | 11.1 | 69.2 |
| 5d | 13 | 5.1 | 4.9 | 9.9 | -20.3 | 21.3 | 76.9 |
| 10d | 13 | 6.1 | 9.8 | 14.0 | -20.7 | 29.7 | 76.9 |
| 15d | 13 | 6.2 | 11.0 | 17.3 | -25.4 | 29.0 | 76.9 |
| 20d | 13 | 6.0 | 11.4 | 19.2 | -25.7 | 28.5 | 69.2 |
| 30d | 13 | 19.2 | 22.7 | 25.0 | -22.0 | 57.5 | 76.9 |

TRIGGER EVENT GRAPH

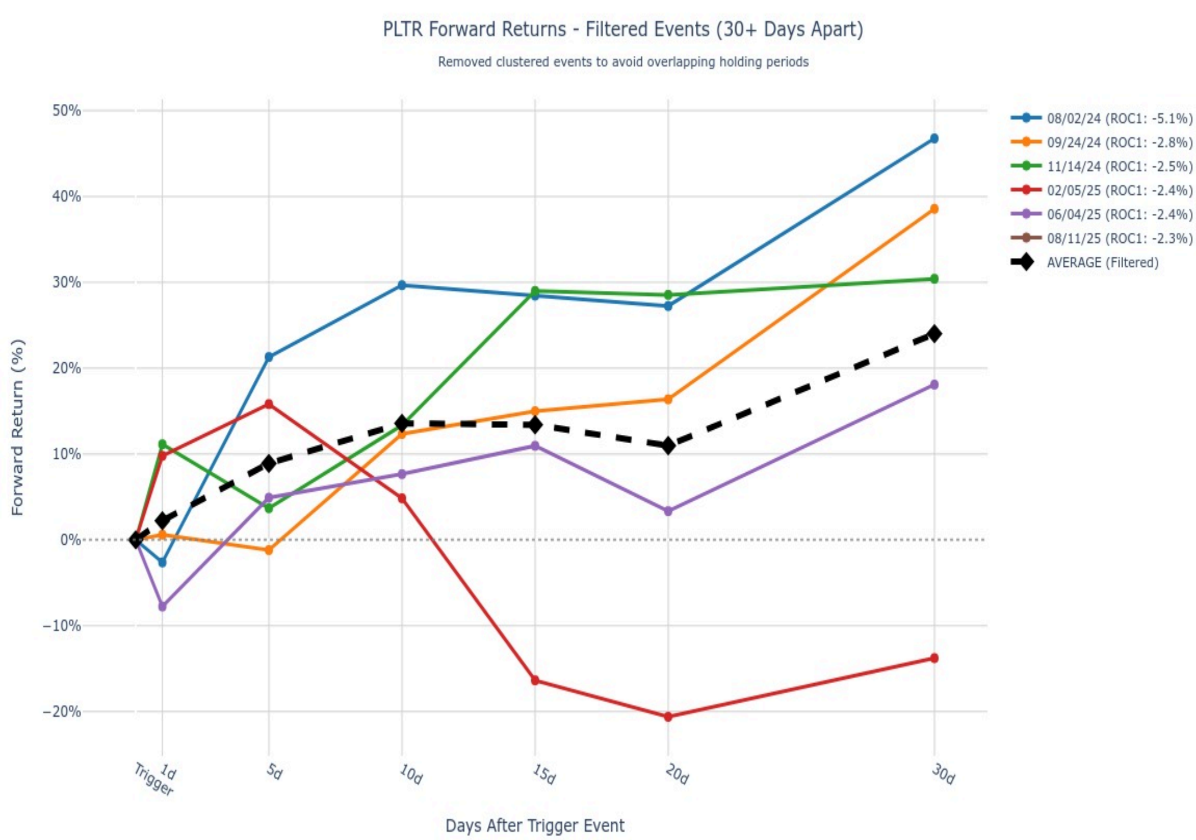


PLTR QUERY (cont)

RETURN CHART WITH NON-OVERLAPPING EVENTS (30 DAYS)

*Today marked the 6th event trigger in the query with a new add - and that is no overlapping for 30 days. This removed 8 other events as you can see from the above chart vs the one below.

**Notice how 15 days forward:
- 2 of the positive returns were up nearly 30%
- The 1 Negative return was down nearly -20%



PLTR QUERY (cont)

Strong Performers:

1. 08/02/24: +46.8% (30-day) - Exceptional recovery
2. 09/24/24: +38.6% (30-day) - Steady upward trajectory
3. 11/14/24: +30.4% (30-day) - Consistent performer

Challenging Event:

4. 02/05/25: -13.8% (30-day) - Market environment impact

Recent Events:

5. 06/04/25: +18.1% (30-day) - Solid recovery
6. 08/11/25: Insufficient data (most recent)

IS PLTR OVERBOUGHT?

I then added a wrinkle, looking at % deviation from the 21 and 65-Day Simple Moving Averages currently versus the past year, here are the results:

Historical Context:

- Close vs MA 21: Currently at 81.3rd percentile (Elevated but not overbought)
- Close vs MA 65: Currently at 74.3rd percentile (Above average but normal)

Overbought Thresholds:

- MA 21 Overbought: 90th percentile = +20.94% (Current: +13.64%)
- MA 65 Overbought: 90th percentile = +49.11% (Current: +29.34%)

MOVING AVERAGE % DIFFERENTIAL CHARTS:

## Cumulative Up/Down Days Study 8/1/2024-8/11/2025 PLTR:

Overall Statistics:

- Total Trading Days: 256 days
- Up Days: 149 days (58.2%)
- Down Days: 106 days (41.4%)
- Flat Days: 1 day (0.4%)

Performance Metrics:

- Average Daily Return: +0.864%
- Daily Volatility: 4.57%
- Best Single Day: +23.99%
- Worst Single Day: -12.05%

## Monthly Breakdown

The stock showed consistent bullish bias with more up days than down days in most months:

- Best Month: November 2024 (14↑ vs 6↓, avg: +2.59%)
- Most Volatile: February 2025 (despite trigger events, maintained positive bias)
- Recent Performance: August 2025 (5↑ vs 2↓, avg: +2.12%)

RESULTS:

Interesting idea -

I originally thought this could be an interesting study to try and pick a top to fade this stock.  But the data shows different.  On the overbought side, at least with respect to the 21 and 65 Day MA Extensions, they are registering slightly above average and not in overbought territory.

If we look at the Overlapping (all 14 events where a new 90 day is made and the following day is -2% or more) the chances of a move +/-15% by 15 sessions forward applies to 8 of the 14 trading events.

That is significant and even though PLTR has high implied volatility, there are option strategies to take advantage (Long Straddles).

If we only look at the non-overlapping events (no repeat occurrences of the query for 30 days) the returns become much more aligned with further upside.