

TWO Chart Pack

Two Harbors Investments Corp

EXCHANGE NYSE	LATEST WEEK 10 Jul 2026	CLOSE 12.080000	FAIR VALUE 10.029992
NEXT-WEEK EXPECTANCY Negative 41.55%	GENERATED 16 Jul 2026 01:58	SECTOR Real Estate	INDUSTRY Reit - Mortgage

Chart Summary

Over the latest 12 completed weeks ending 2026-07-10, TWO rose 9.82%, moving from 11.00 to 12.08. The latest weekly close is above the Trend Line and above Fair Value. Trend Signal is active on the latest week and was active in 12 of the last 12 weeks. Relative Strength is 5.01 and has improved across the 12-week window. Market Dynamics is 0.52 on the latest week. Next-week expectancy is negative at 41.55% based on similar historical setup states.

Key Points

WEEK ENDING 10 Jul 2026	LATEST CLOSE 12.08	12-WEEK CHANGE 9.82%	TREND SIGNAL Active
NEXT-WEEK EXPECTANCY Negative 41.55%	SIGNAL WEEKS 12 of 12	VS TREND LINE Above	VS FAIR VALUE Above
RELATIVE STRENGTH 5.01	MARKET DYNAMICS 0.52		

Weekly Price

Week Ending: 10 Jul 2026 O: 12.09 H: 12.10 L: 12.05 C: 12.08 Vol: 5.7M RS: 5.01 MD: 0.52 Next-week EX: Negative 41.55%

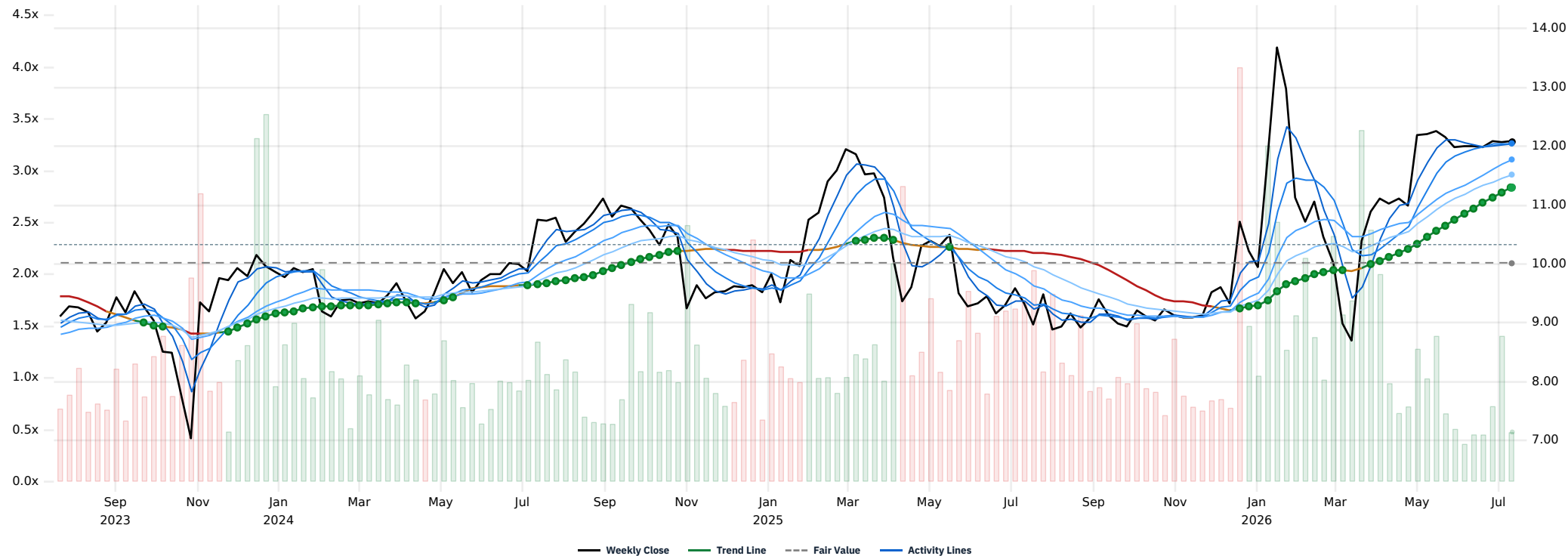
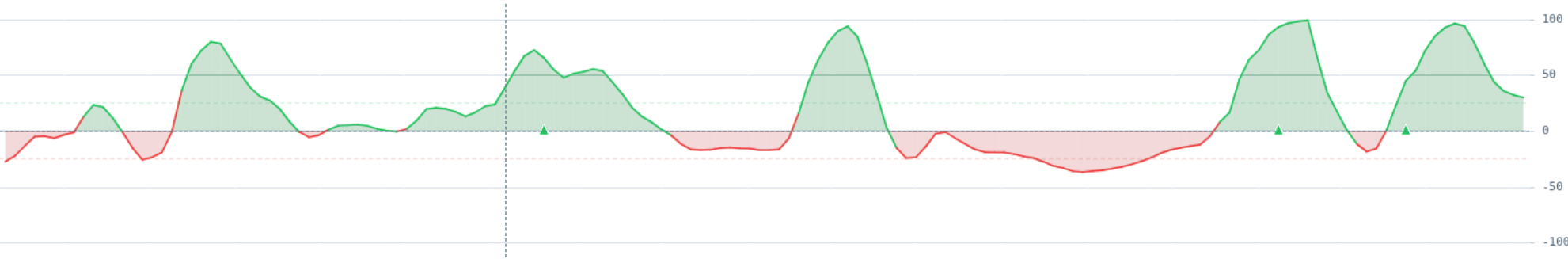


Chart Panels

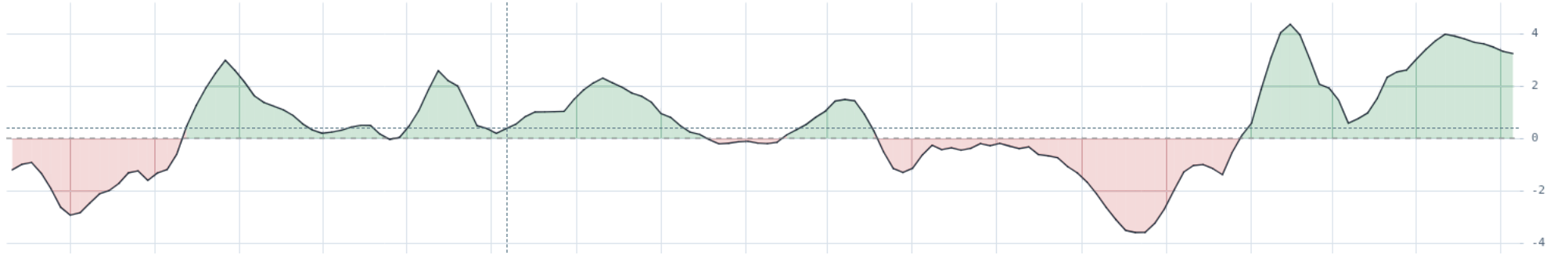
Market Activity

+38.5 · Positive build



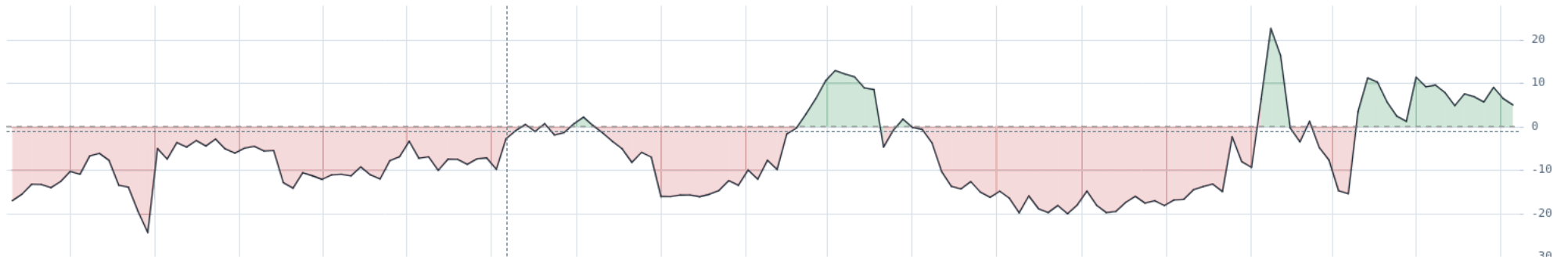
30w SMA · Rate of Change

+0.37%



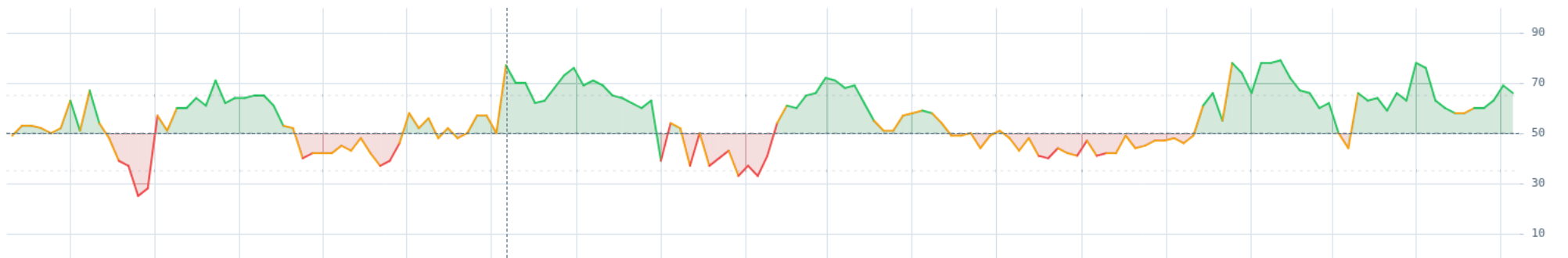
Relative Strength

-2.81%



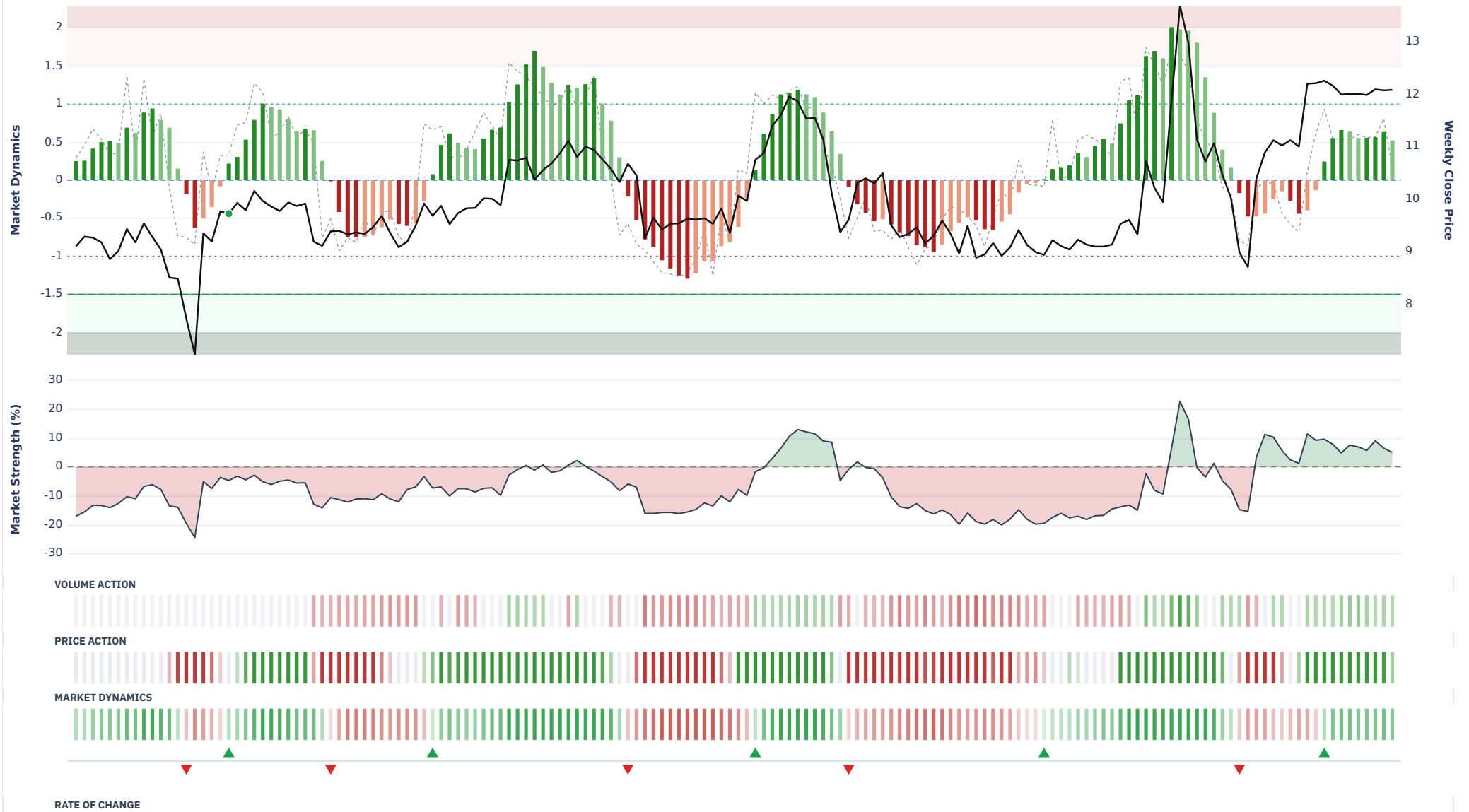
Volume Profile · Auction Structure

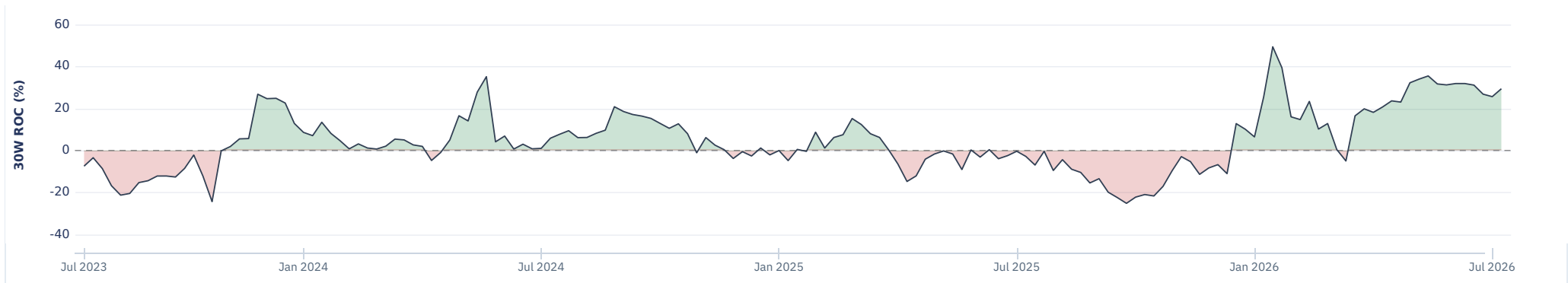
77 · Above VA · +1.5% POC



Market Dynamics

Date: 10 Jul 2026 MD: 0.522 Score: 0.63 O: 12.09 H: 12.10 L: 12.05 C: 12.08 Vol: 5.7M ROC30: 29.47% MS: 5.01% Ribbon: Green Limit: 8.19 Signal: None

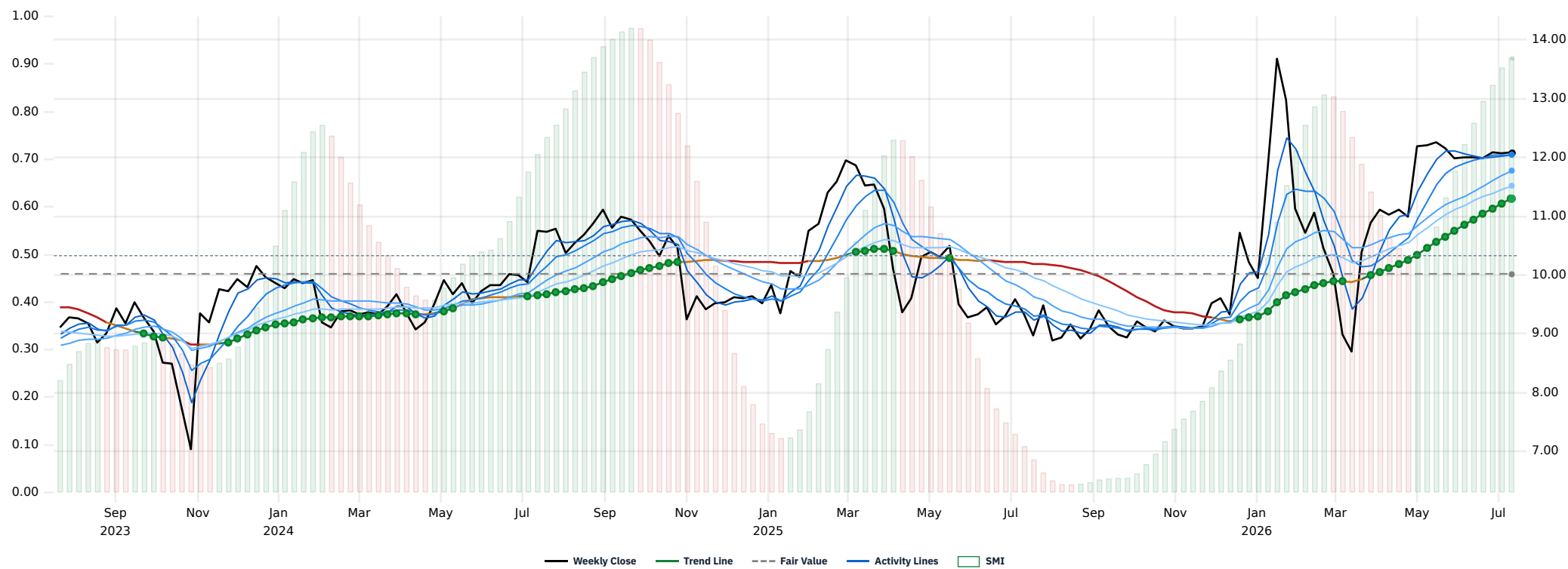




0 -1.5 Top Bottom Raw Close Market Strength 30W ROC Volume Support Price Action Ribbon Buy Flip Up Flip Down

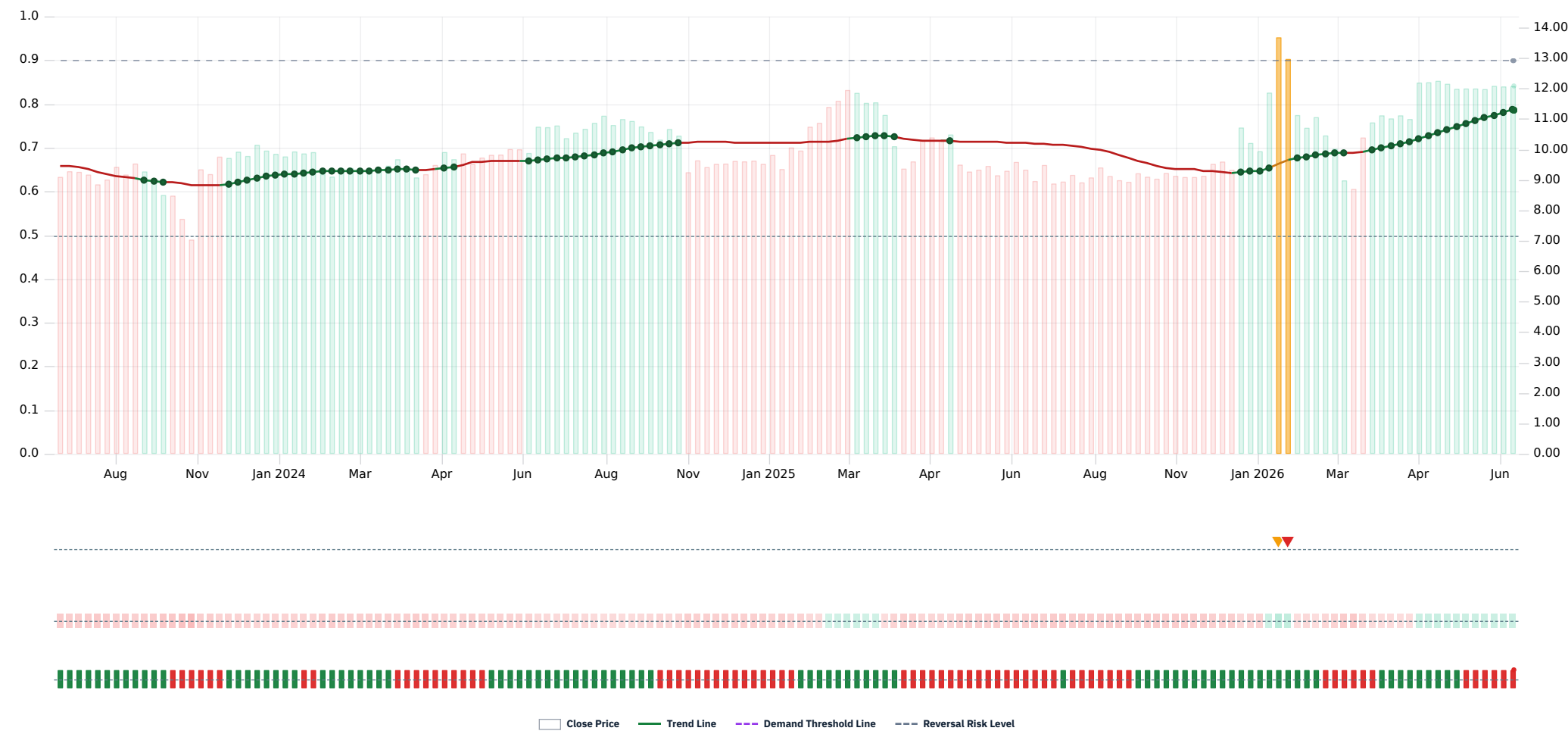
SMI

Week Ending: 10 Jul 2026 O: 12.09 H: 12.10 L: 12.05 C: 12.08 SMI: 0.91 RS: 5.01 MD: 0.52



Smart Money

Week Ending: 10 Jul 2026 O: 12.09 H: 12.10 L: 12.05 C: 12.08 Momentum: 0.74 Cycle: Positive Signal: None



Earnings vs Price

Earnings vs Price

Weekly price against rolling TTM EPS, both indexed to 100 from the first visible week.

PRICE

32.7%

visible window

ROLLING EPS

30.5%

TTM EPS change

GAP

-2.2 pts

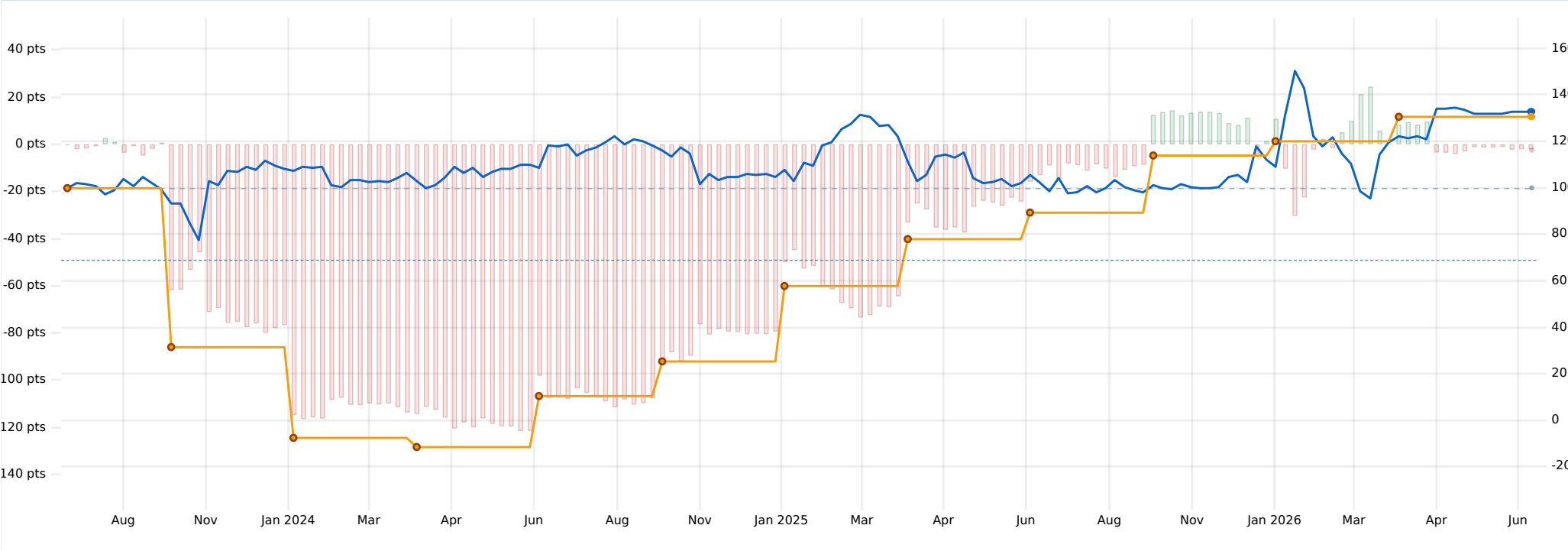
EPS minus price

P/E

9.7x

latest close / TTM EPS

Week Ending: 10 Jul 2026 Close: 12.08 TTM EPS: 1.24 Price Index: 132.74 EPS Index: 130.53 EPS minus Price Gap: -2.2 pts P/E: 9.7x

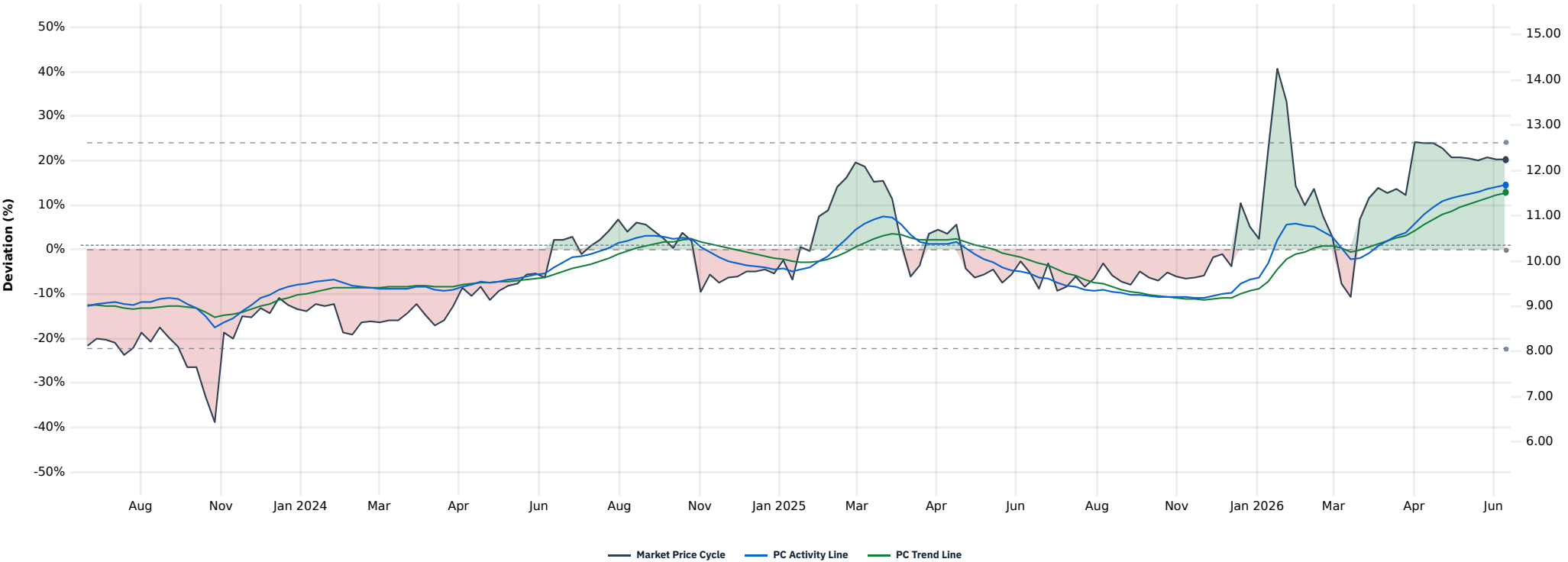


Price and rolling EPS have moved broadly together, which is the cleanest confirmation setup.

Price Index Rolling TTM EPS Index EPS minus Price Gap Quarter Update

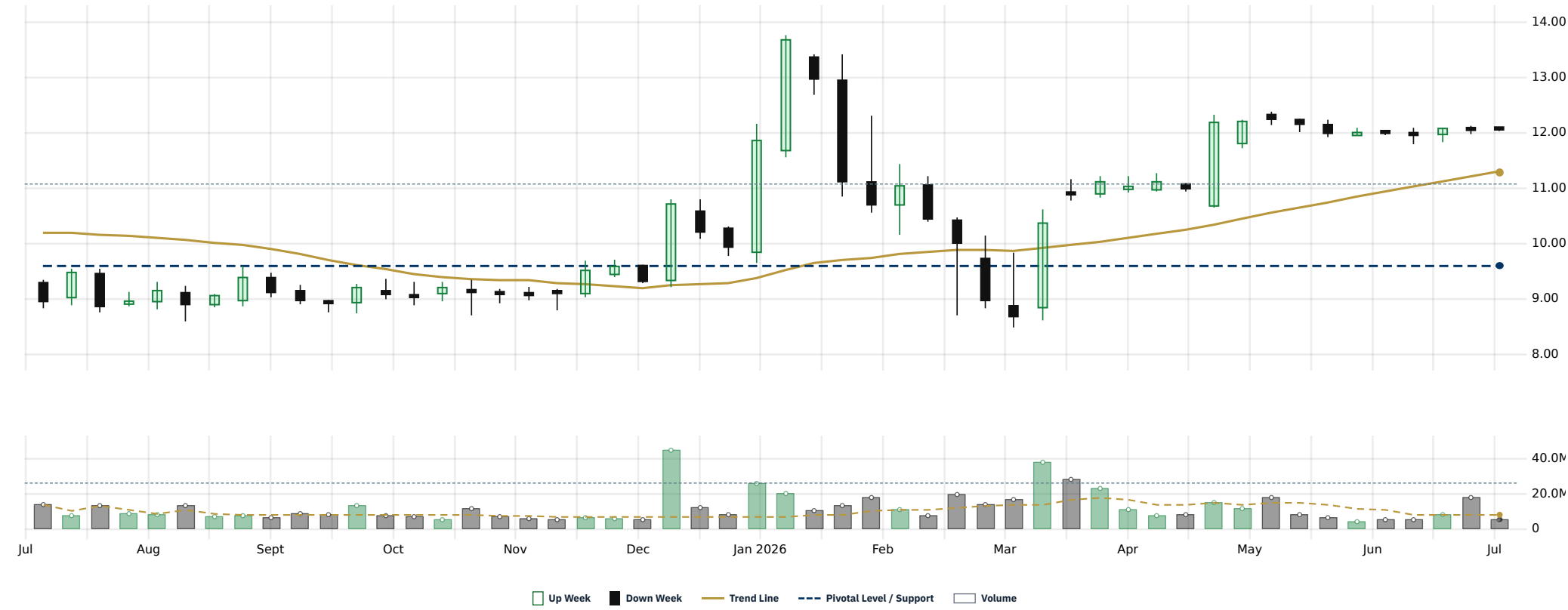
Price Cycle

Week Ending: 10 Jul 2026 O: 12.09 H: 12.10 L: 12.05 C: 12.08 Market Price Cycle: 20.44% PC Activity Line: 11.70 PC Trend Line: 11.53 PC Signal: Inactive

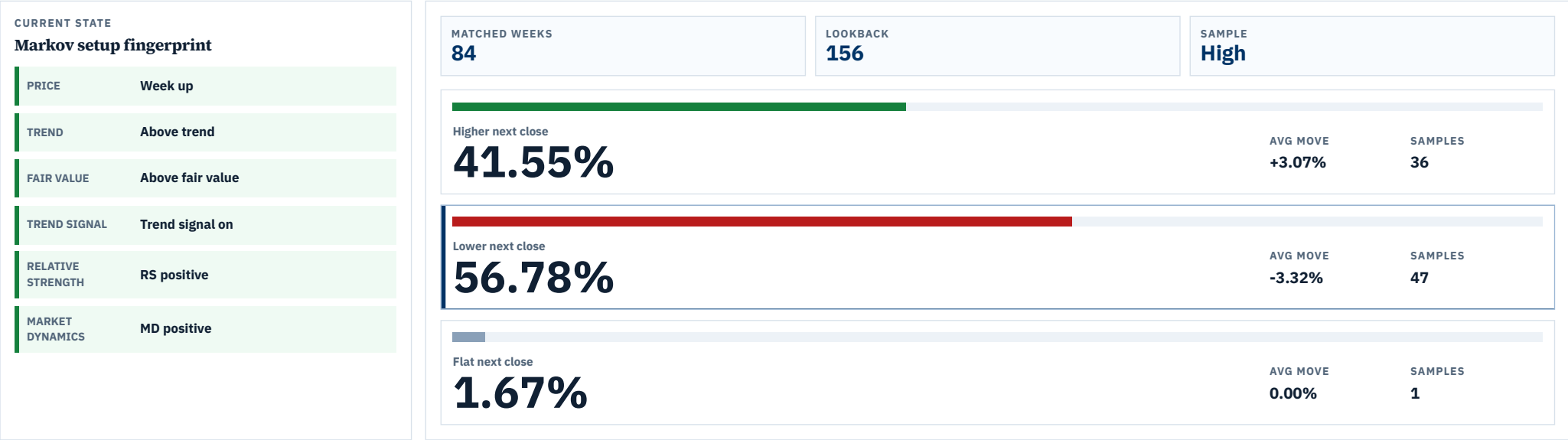


Price Action

Week Ending: 10 Jul 2026 O: 12.09 H: 12.10 L: 12.05 C: 12.08 Trend Line: 11.30 Vol: 5.7M Pivotal Level / Support: 9.61



Next-State Map



STOCK	EXCHANGE	WEEK	OPEN	HIGH	LOW	CLOSE	CHANGE
Redwood Trust Inc							
KREF KKR Real Estate Finance Trust Inc	NYSE	10 Jul 2026	6.99	7.39	6.97	7.36	5.29%
NREF Nexpoint Real Estate Finance Inc	NYSE	10 Jul 2026	15.81	16.24	15.62	16.19	2.40%
REFI Chicago Atlantic Real Estate Finance Inc	NASDAQ	10 Jul 2026	10.64	10.85	10.56	10.82	1.69%
NLY Annaly Capital Management, Inc.	NYSE	10 Jul 2026	22.53	23.10	22.39	22.86	1.46%
AGNC AGNC Investment Corp.	NASDAQ	10 Jul 2026	10.98	11.25	10.90	11.13	1.37%
TRTX TPG RE Finance Trust Inc	NYSE	10 Jul 2026	8.42	8.55	8.31	8.52	1.19%
IVR Invesco Mortgage Capital Inc	NYSE	10 Jul 2026	7.85	8.03	7.76	7.94	1.15%
AGNCP AGNC Investment Corp.	NASDAQ	10 Jul 2026	24.78	25.10	24.78	25.04	1.05%
RITM Rithm Capital Corp.	NYSE	10 Jul 2026	9.09	9.33	8.91	9.18	0.99%
STWD Starwood Property Trust Inc	NYSE	10 Jul 2026	16.50	16.87	16.40	16.64	0.85%
DX Dynex Capital Inc	NYSE	10 Jul 2026	13.04	13.31	12.95	13.15	0.84%
EFC Ellington Financial Inc.	NYSE	10 Jul 2026	13.49	13.65	13.38	13.58	0.67%
AGNCM AGNC Investment Corp.	NASDAQ	10 Jul 2026	24.79	25.00	24.72	24.93	0.56%
AGNCN AGNC Investment Corp.	NASDAQ	10 Jul 2026	25.39	25.54	25.38	25.49	0.39%
ADAM New York Mortgage Trust, Inc.	NASDAQ	10 Jul 2026	9.16	9.33	8.97	9.19	0.38%

