

SION · NASDAQ · WEEK ENDED 24 JUL 2026

Weekly Investor Report

Sionna Therapeutics, Inc. Common Stock · Healthcare · Biotechnology

LATEST CLOSE

45.70 USD

-7.5% latest week

Weekly setup

Constructive, but selective

The weekly trend is active. Price is 14.6% above the Trend Line and sits at 83.3% of its 52-week range. The latest completed week returned -7.5%, after a 8.3% four-week move. The latest factor snapshot indicates quality is middle-of-the-pack; growth is moderate; valuation is neither clearly cheap nor expensive. Options positioning is volatility with 51/100 conviction, while the latest news-sentiment score is 52/100. Near-term considerations: earnings are due in 11d.

Technical setup score 69/100. This score describes the weekly technical setup; the conclusion above also considers fundamentals, positioning, sentiment, and event risk.

LATEST CLOSE

45.70 USD

24 Jul 2026

1W RETURN

-7.5%

latest completed week

4W RETURN

8.3%

short-term follow-through

12W RETURN

16.7%

quarterly tape

TREND BREADTH

71.2%

37 of 52 weeks active

VOLUME RATIO

1.5x

vs 13-week average

What is working

- The trend backdrop is active with a 3-week active streak.
- Price is above the Trend Line, keeping the weekly tape constructive.
- Price is above Fair Value, showing premium demand versus the model.
- Activity pressure is positive on the latest completed week.

What could go wrong

- 14 reversal markers appear in the recent smart-money tape.
- The latest week was a sharp negative move.

What to watch next

- Trend Line remains the key weekly regime level.
- Activity pressure is the gauge to monitor for confirmation or fade.
- A volume ratio above 1.5x would show stronger participation in the next move.

This week's evidence at a glance

PRICE FOLLOW-THROUGH

-7.5%

Latest completed week; four-week move 8.3%.

INDICATOR STACK

50/100

Trend and activity pressure are weighted against the latest 12-week confirmation window.

TREND BACKDROP

Active

The trend backdrop defines the current weekly regime.

PATIENT CAPITAL

Quiet

Activity-pressure buy-signal status for institutional accumulation timing.

NEXT-WEEK EXPECTANCY

Positive 55.62%

Historical one-week expectancy contributes to the evidence score when direction is confirmed.

OPTIONS PRESSURE

Volatility

51/100 conviction; expected move 69.3%.

NEWS SENTIMENT

52/100

64 relevant articles in the latest sentiment read.

EVENT RISK

11d

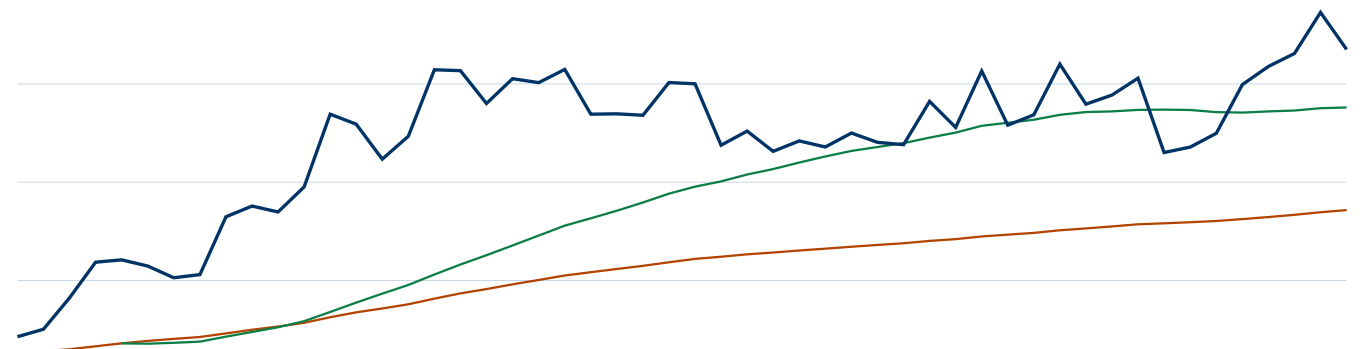
Next report is scheduled for 10 Aug 2026; event risk rises as the date approaches.

01 · PRICE ACTION

Where price is—and whether the trend supports it

The weekly trend is active. Price is 14.6% above the Trend Line and sits at 83.3% of its 52-week range. The latest completed week returned -7.5%, after a 8.3% four-week move.

52-week price path



Blue: weekly close · Green: Trend Line · Orange: Sharemaestro Fair Value

Position in the 52-week range FairTrendClose 16.38 USD51.56 USD Latest close sits at 83.3% of the 52-week range.	RANGE LOCATION 83.3% Shows where the latest close sits between the 52-week low and high.	TREND DISTANCE 14.6% Price premium or discount versus the weekly Trend Line.
	FAIR-VALUE GAP 54.3% Premium demand or model discount versus Sharemaestro Fair Value.	HIGH-WATER GAP -11.4% Distance from the latest 52-week high.

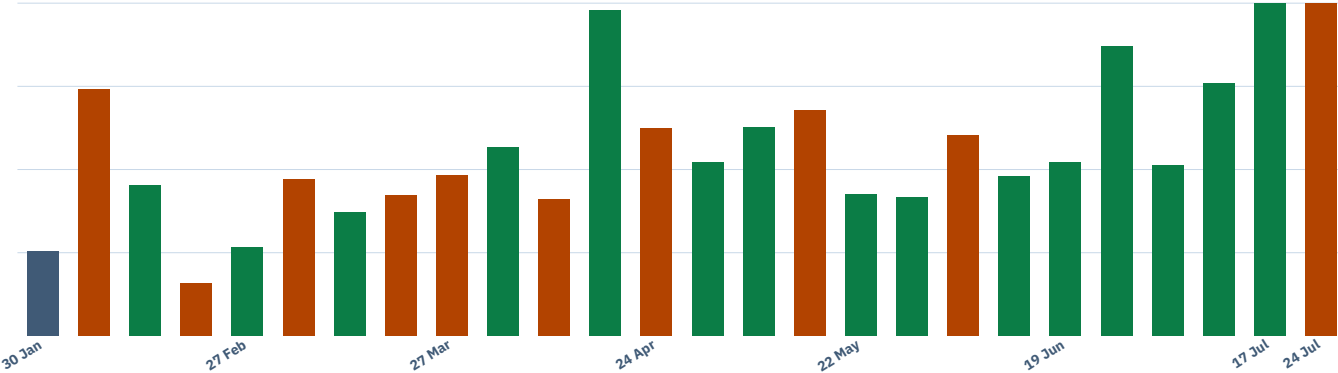
02 · VOLUME AND DEMAND

Is real participation confirming the move?

Latest weekly volume is 1.5x the 13-week average. Participation is unusually strong and confirms that the move is attracting attention.

26-week volume confirmation

Bar height shows weekly volume. Green marks an up week; orange marks a down week.



PARTICIPATION

1.5x

Latest volume versus the 13-week average.

BASELINE

2.2M

13-week average volume.

ONE-YEAR BASE

1.6M

52-week average volume.

LATEST WEEKLY VOLUME

3.4M

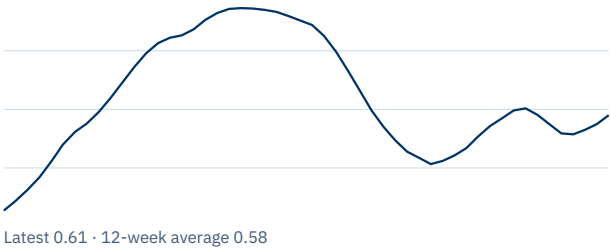
Most recent completed week.

Demand beneath price

Activity pressure and institutional-style signals

These indicators assess whether participation is improving beneath price. They are supporting evidence, not proof of institutional buying.

Activity pressure path



12-week confirmation

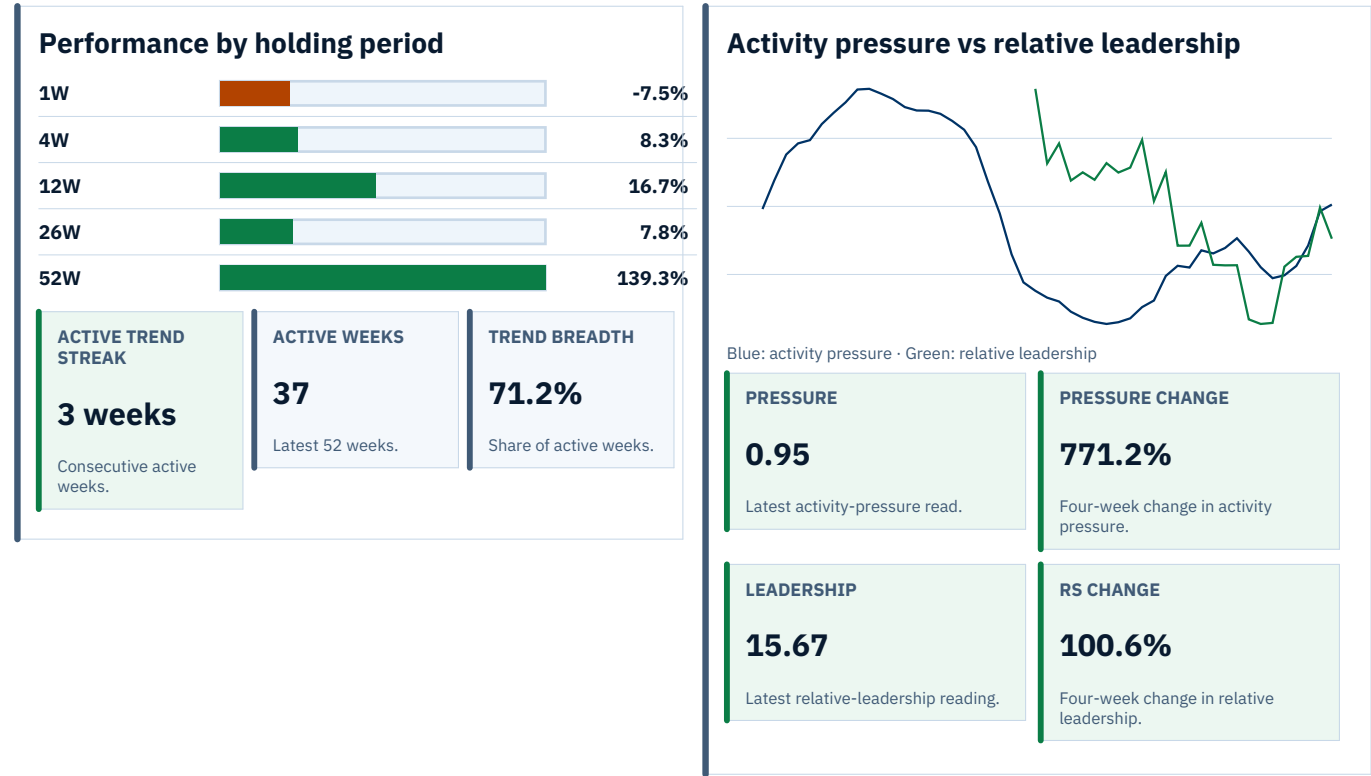
Signal	Read	Meaning
Trend active	3/12	Active trend-backdrop weeks in the latest 12-week window.
Positive pressure	9/12	Weeks with constructive activity pressure in the latest 12-week window.
Positive leadership	9/12	Weeks with positive relative leadership in the latest 12-week window.
Activity pressure	0.61	Current proprietary activity-pressure read.
Buy signals	0	Accumulation signal count in the latest 12 weeks.
Reversal markers	14	14 reversal markers

No recent accumulation markers. 14 reversal markers.

03 · MOMENTUM AND LEADERSHIP

Is performance persistent—and is the stock leading?

Performance is 8.3% over four weeks, 16.7% over 12 weeks, and 139.3% over one year. The current trend has remained active for 3 consecutive weeks.



Technical setup scorecard

Trend		50
Momentum		84
Activity Pressure		100
Relative Leadership		100
Next-Week Expectancy		78
Volume		65
Smart Money		38
Risk Control		42

04 · FUNDAMENTALS AND VALUATION

What investors are paying for—and the quality behind it

The latest factor snapshot indicates quality is middle-of-the-pack; growth is moderate; valuation is neither clearly cheap nor expensive.

FACTOR WEEK 26 Jul 2026 Latest published factor snapshot.	STATEMENTS THROUGH 31 Dec 2025 Financial reporting period used.	FIELD COVERAGE 67% Available factor fields.	MODEL CONFIDENCE 64% Snapshot confidence.
--	--	--	--

Relative factor standing

Higher display scores are better. Each score is converted from the underlying universe rank, where rank 1 is best.

Overall factor strength		38/100
Value		44/100
Quality		43/100
Momentum		44/100
Growth		44/100

Valuation

How much investors are paying for earnings, sales, and cash flow.

P/E Price divided by trailing earnings.	-
PRICE / SALES Market value relative to trailing revenue.	-
EV / EBITDA Enterprise value relative to operating cash earnings.	-
FREE-CASH-FLOW YIELD Free cash flow as a share of enterprise value.	-3.6%

Business quality

Margins and the return generated on invested capital.

GROSS MARGIN Gross profit retained from each unit of revenue.	-
OPERATING MARGIN Operating profit retained from revenue.	-
FREE-CASH-FLOW MARGIN Free cash flow generated from revenue.	-
RETURN ON INVESTED CAPITAL Operating return generated on invested capital.	-26.5%

04 · FUNDAMENTALS AND VALUATION · CONTINUED

Growth, shareholder returns, and balance-sheet strength

The second half of the fundamental read separates recent business growth from cash returned to shareholders and financial leverage.

Growth and financial strength	Shareholder return and balance sheet
Recent business growth and accounting strength.	Cash returned to owners and financial leverage.
REVENUE GROWTH -	DIVIDEND YIELD -
Latest one-year revenue growth.	Cash dividends relative to market value.
EPS GROWTH -	BUYBACK YIELD -9.8%
Latest one-year earnings-per-share growth.	Net share repurchases relative to market value.
FREE-CASH-FLOW GROWTH -	SHAREHOLDER YIELD -9.8%
Latest one-year free-cash-flow growth.	Dividend yield plus net buyback yield.
PIOTROSKI F-SCORE 5/9	NET DEBT / EBITDA 0.7x
Nine-point accounting-strength checklist.	Balance-sheet debt relative to operating cash earnings.

How to read this

Quality and valuation are separate questions. A strong company can still carry a demanding valuation, so profitability, growth, balance-sheet strength, and the price paid for those characteristics should be assessed independently.

The latest factor snapshot indicates quality is middle-of-the-pack; growth is moderate; valuation is neither clearly cheap nor expensive.

05 · OWNERSHIP, OPTIONS, AND SENTIMENT

What other market participants are doing

Options, insider transactions, market sentiment, and activity-pressure signals can confirm or challenge the price story. None should be used alone.

Options positioning

Volatility

SION shows volatility options pressure with a 51/100 conviction score, put-call volume ratio of 0.28, expected move of 69.3%, and Sharemaestro trend signal active.

CONVICTION	EXPECTED MOVE	PUT/CALL VOLUME
51/100 Options signal conviction.	69.3% Nearest-chain pricing.	0.28 Contract volume balance.

Pressure		44
Speculation		42
Volatility		96
Trend agreement		54

Insider activity

-

No recent insider transactions are stored.

Acquisitions / disposals over the latest 180 days. Insider activity is context, not a stand-alone signal.

News sentiment

52/100

Weighted news tone is neutral across 64 relevant articles.

13 positive · 40 neutral · 11 negative

Patient Capital

Quiet

Activity-pressure buy-signal evidence highlights potential institutional accumulation windows.

No recent buy signal

06 · CATALYSTS AND RISK

What can move the shares—and how volatile the path has been

Event timing, options-implied movement, drawdown, and weekly gains and losses frame the risk around the current setup.

NEXT EARNINGS
11d
Next report is scheduled for 10 Aug 2026; event risk rises as the date approaches.

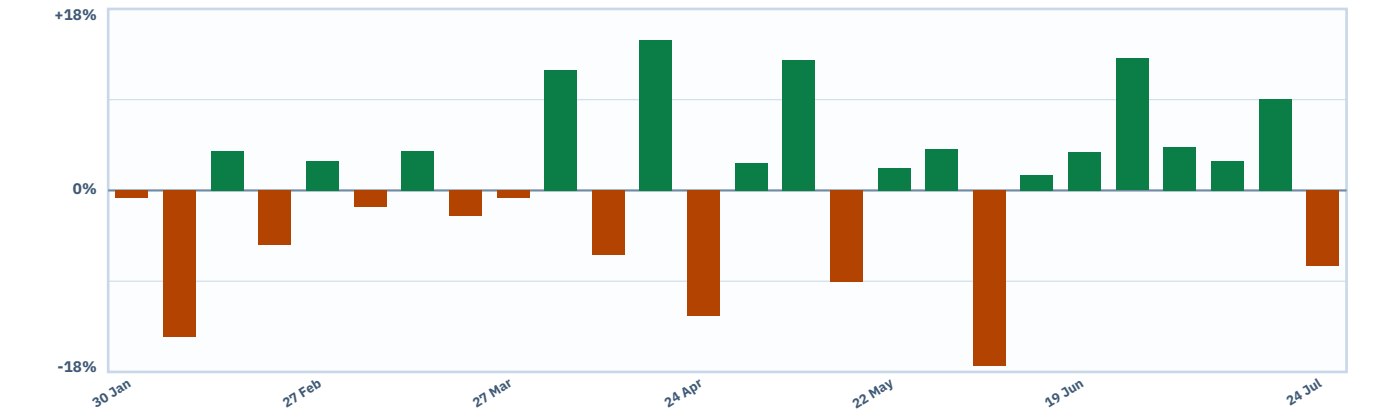
OPTIONS EXPECTED MOVE
69.3%
Nearest-chain priced movement where available.

52-WEEK DRAWDOWN
-11.4%
Distance below the 52-week high.

13-WEEK VOLATILITY
8.3%
Standard deviation of weekly returns.

Weekly gains and losses

Each bar is one completed week. Gains rise above zero; losses fall below it. Taller bars mean a larger move.



WEEKS HIGHER
15 of 26
11 weeks finished lower.

BEST WEEK
+14.9%
Week of 17 Apr.

WORST WEEK
-17.4%
Week of 5 Jun.

LATEST WEEK
-7.5%
Week of 24 Jul.

Shape of recent returns

Strong gains		7
Modest gains		8
Flat weeks		-
Modest losses		4
Sharp losses		7

RECENT VOL
8.3%
13-week weekly-return volatility.

BASE VOL
9.1%
52-week weekly-return volatility.

UP/DOWN SPLIT
30/22
Count of positive and negative weeks in the 52-week window.

AVERAGE SKEW
8.0% / -5.9%
Average positive week versus average negative week.

07 · SECTOR AND PEER CONTEXT

Is this stock leading—or simply moving with its group?

Sector and industry breadth distinguish company-specific strength from a broad group move.

Sector · US Healthcare

4-WEEK RANK - / 100 Standing within the tracked group.	GROUP AVERAGE 1.3% Average four-week return.	TREND BREADTH 51.0% Share of peers with an active trend.
---	---	---

Peer	Exchange	1W return	4W return	Trend
ABVX	NASDAQ	-8.0%	28.9%	Active
THC	NYSE	19.6%	23.4%	Inactive
BBIO	NASDAQ	3.2%	19.6%	Active
ONC	NASDAQ	4.4%	16.4%	Inactive
MEDP	NASDAQ	11.8%	14.1%	Inactive

Industry · US Biotechnology

4-WEEK RANK 22 / 100 Standing within the tracked group.	GROUP AVERAGE 0.5% Average four-week return.	TREND BREADTH 67.0% Share of peers with an active trend.
--	---	---

Peer	Exchange	1W return	4W return	Trend
CRNX	NASDAQ	-0.2%	128.1%	Active
ABVX	NASDAQ	-8.0%	28.9%	Active
BBIO	NASDAQ	3.2%	19.6%	Active
ERAS	NASDAQ	-0.3%	19.4%	Active
IOVA	NASDAQ	-0.2%	17.4%	Active

08 · EVIDENCE AND WEEKLY DATA

The underlying research record

Every top-level statement should be traceable to a stored market, fundamental, event, or positioning observation.

Cross-signal evidence matrix

Evidence pillar	Score / read	Summary	Detail
Weekly tape	68/100	Trend, activity pressure, participation, and risk combine to a 68/100 tape read.	
Indicator analysis	47/100	Latest 12-week confirmation: trend 3/12, activity pressure 9/12, relative leadership 9/12.	Activity pressure 0.61; 14 reversal markers
Next-Week Expectancy	Positive 55.62%	Next-week expectancy is positive with a 55.62% historical one-week setup read.	Adds short-term historical context without overriding trend, activity, or relative leadership.
Factors	41/100	O'Shaughnessy factor stack blends value, quality, momentum, and confidence.	Buyback Yield rank 86; Small Cap Core rank 58
Patient Capital	Quiet	Activity-pressure buy-signal evidence highlights potential institutional accumulation windows.	No recent buy signal
Options	51/100	SION shows volatility options pressure with a 51/100 conviction score, put-call volume ratio of 0.28, expected move of 69.3%, and Sharemaestro trend signal active.	Volatility · Volatility expansion watch · Expected move 69.3%
Sentiment	52/100	Weighted news tone is neutral across 64 relevant articles.	1 Healthcare Stock to Keep an Eye On and 2 We Avoid
Insiders	50/100	No recent insider transaction evidence is stored.	Not currently available.
Earnings	11d	Next report is scheduled for 10 Aug 2026; event risk rises as the date approaches.	

Current evidence clusters

PRICE FOLLOW-THROUGH -7.5% Latest completed week; four-week move 8.3%.	INDICATOR STACK 50/100 Trend and activity pressure are weighted against the latest 12-week confirmation window.	TREND BACKDROP Active The trend backdrop defines the current weekly regime.	PATIENT CAPITAL Quiet Activity-pressure buy-signal status for institutional accumulation timing.
NEXT-WEEK EXPECTANCY Positive 55.62% Historical one-week expectancy contributes to the evidence score when direction is confirmed.	OPTIONS PRESSURE Volatility 51/100 conviction; expected move 69.3%.	NEWS SENTIMENT 52/100 64 relevant articles in the latest sentiment read.	EVENT RISK 11d Next report is scheduled for 10 Aug 2026; event risk rises as the date approaches.

08 · EVIDENCE AND WEEKLY DATA · CONTINUED

Recent completed weeks

The completed weekly bars behind the report provide a compact audit trail for price, trend, Fair Value, activity pressure, leadership, and volume.

Week	Close	Return	Trend Line	Fair Value	Pressure	Leadership	Volume	Trend
24 Jul 2026	45.70 USD	-7.5%	39.88 USD	29.61 USD	0.95	15.67	3.4M	On
17 Jul 2026	49.41 USD	9.1%	39.81 USD	29.40 USD	0.85	24.43	3.4M	On
10 Jul 2026	45.29 USD	3.0%	39.58 USD	29.13 USD	0.32	10.85	2.6M	On
03 Jul 2026	43.99 USD	4.3%	39.49 USD	28.91 USD	0.00	10.58	1.8M	Off
26 Jun 2026	42.18 USD	13.1%	39.37 USD	28.70 USD	-0.14	7.81	3.0M	Off
19 Jun 2026	37.30 USD	3.8%	39.42 USD	28.52 USD	-0.19	-7.97	1.8M	Off
12 Jun 2026	35.92 USD	1.6%	39.63 USD	28.39 USD	-0.02	-8.27	1.6M	Off
05 Jun 2026	35.37 USD	-17.4%	39.67 USD	28.29 USD	0.22	-6.98	2.1M	Off
29 May 2026	42.82 USD	4.1%	39.64 USD	28.18 USD	0.43	8.22	1.4M	Off
22 May 2026	41.13 USD	2.3%	39.49 USD	27.97 USD	0.28	8.18	1.5M	Off
15 May 2026	40.22 USD	-9.1%	39.43 USD	27.77 USD	0.20	8.34	2.3M	Off
08 May 2026	44.23 USD	13.0%	39.15 USD	27.58 USD	0.24	20.12	2.2M	Off
01 May 2026	39.15 USD	2.7%	38.66 USD	27.33 USD	-0.02	13.73	1.8M	Off
24 Apr 2026	38.11 USD	-12.5%	38.35 USD	27.14 USD	0.01	13.71	2.1M	On

How to use this report

This is a completed-week research summary. It explains the available evidence and its conflicts; it does not predict a guaranteed outcome or replace your own risk assessment. Fundamental figures may refer to an earlier financial reporting period, which is shown in the fundamentals section.

Educational market research only. Not financial, investment, trading, tax, or legal advice. Market data, indicators, summaries, and reports may be delayed, incomplete, or inaccurate. You are responsible for your own decisions and should seek independent professional advice where appropriate.

Open the live report · Open the interactive chart · Full disclaimer