

MITT · NYSE · WEEK ENDED 24 JUL 2026

Weekly Investor Report

AG Mortgage Investment Trust Inc · Real Estate · Reit - Mortgage

LATEST CLOSE

7.23 USD

-5.4% latest week

Weekly setup

Weak trend

The weekly trend is not active. Price is -7.3% below the Trend Line and sits at 35.1% of its 52-week range. The latest completed week returned -5.4%, after a -7.9% four-week move. The latest factor snapshot indicates quality ranks weakly versus its universe; growth is moderate; valuation is inexpensive relative to peers. Options positioning is volatility with 54/100 conviction, while the latest news-sentiment score is 54/100. Near-term considerations: volume confirmation is below normal; earnings are due in 8d.

Technical setup score 35/100. This score describes the weekly technical setup; the conclusion above also considers fundamentals, positioning, sentiment, and event risk.

LATEST CLOSE

7.23 USD

24 Jul 2026

1W RETURN

-5.4%

latest completed week

4W RETURN

-7.9%

short-term follow-through

12W RETURN

-4.7%

quarterly tape

TREND BREADTH

63.5%

33 of 52 weeks active

VOLUME RATIO

0.9x

vs 13-week average

What is working

- Price is above Fair Value, showing premium demand versus the model.
- Next-week expectancy is positive at 62.79% based on similar historical setup states.

What could go wrong

- The trend backdrop is inactive, so price action has not confirmed a constructive regime.
- Price is below the Trend Line, which keeps downside pressure in focus.
- Activity pressure is negative, which weakens the current setup.
- Activity pressure is weak, so confirmation is not yet broad enough.

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

-5.4%

Latest completed week; four-week move -7.9%.

INDICATOR STACK

35/13

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 62.79%

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

OPTIONS PRESSURE

Volatility

54/100 conviction; expected move 17.4%.

NEWS SENTIMENT

54/100

52 relevant articles in the latest sentiment read.

EVENT RISK

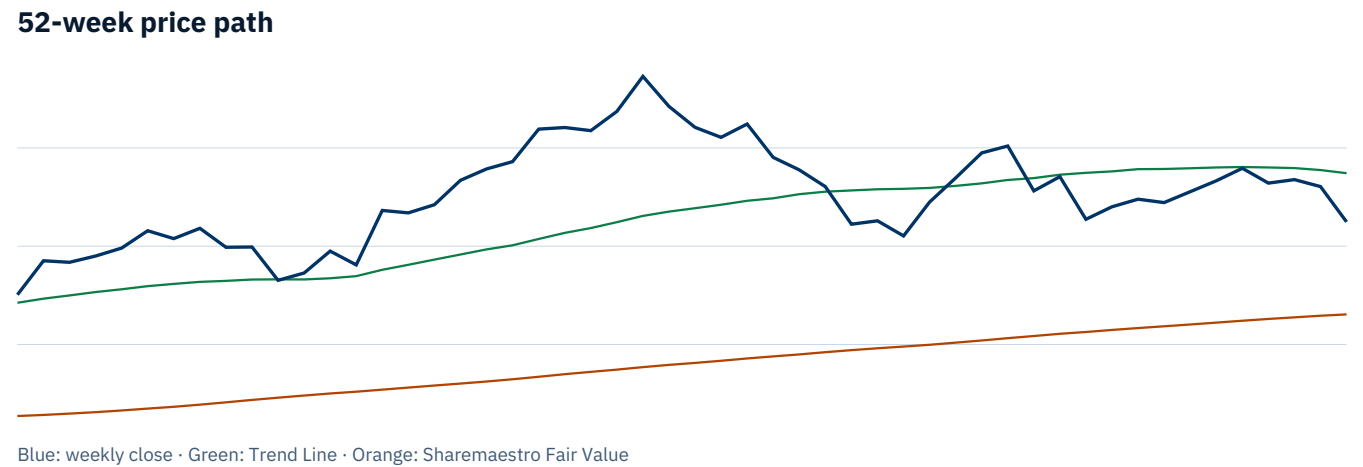
8d

Next report is scheduled for 07 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 not active. Price is -7.3% below the Trend Line and sits at 35.1% of its 52-week range. The latest completed week returned -5.4%, after a -7.9% four-week move.



Position in the 52-week range Fair Close Trend 6.29 USD 8.98 USD Latest close sits at 35.1% of the 52-week range.	RANGE LOCATION 35.1% Shows where the latest close sits between the 52-week low and high. FAIR-VALUE GAP 17.4% Premium demand or model discount versus Sharemaestro Fair Value.	TREND DISTANCE -7.3% Price premium or discount versus the weekly Trend Line. HIGH-WATER GAP -19.4% Distance from the latest 52-week high.
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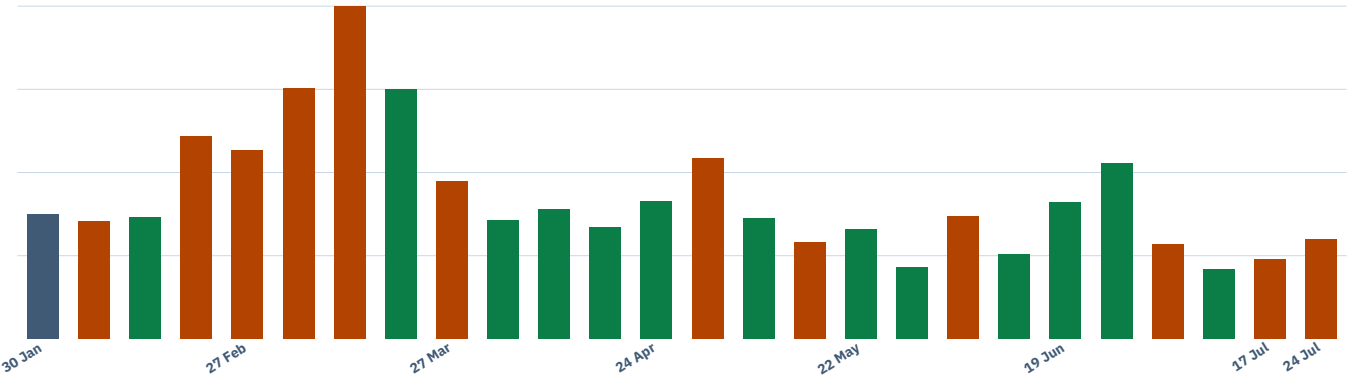
02 · VOLUME AND DEMAND

Is real participation confirming the move?

Latest weekly volume is 0.9x the 13-week average. Participation is below its recent norm, so price strength is not receiving full volume confirmation.

26-week volume confirmation

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



PARTICIPATION 0.9x Latest volume versus the 13-week average.	BASELINE 870.3K 13-week average volume.	ONE-YEAR BASE 1.0M 52-week average volume.	LATEST WEEKLY VOLUME 778.3K Most recent completed week.
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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

Latest 0.32 · 12-week average 0.32

12-week confirmation

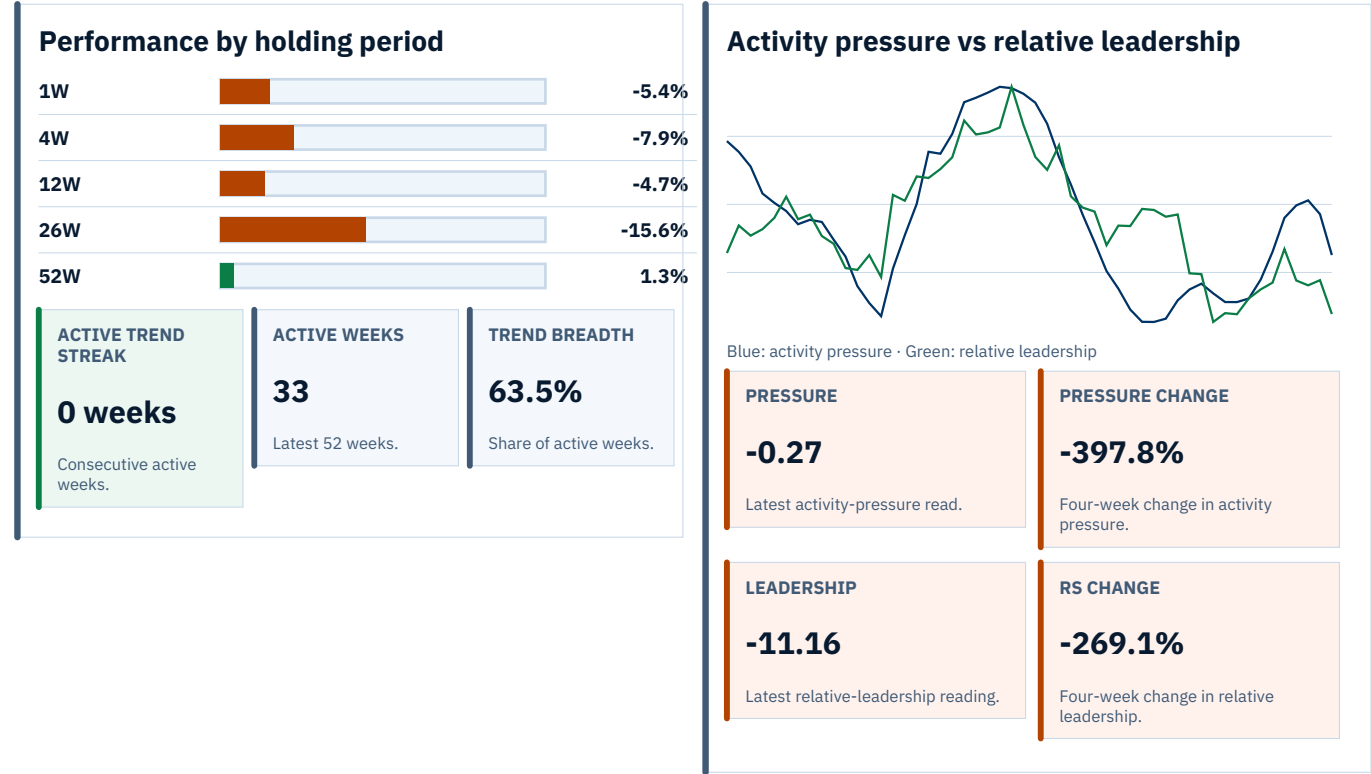
Signal	Read	Meaning
Trend active	0/12	Active trend-backdrop weeks in the latest 12-week window.
Positive pressure	4/12	Weeks with constructive activity pressure in the latest 12-week window.
Positive leadership	0/12	Weeks with positive relative leadership in the latest 12-week window.
Activity pressure	0.32	Current proprietary activity-pressure read.
Buy signals	0	Accumulation signal count in the latest 12 weeks.
Reversal markers	0	No reversal markers

No recent accumulation markers. No reversal markers.

03 · MOMENTUM AND LEADERSHIP

Is performance persistent—and is the stock leading?

Performance is -7.9% over four weeks, -4.7% over 12 weeks, and 1.3% over one year. The current trend has remained active for 0 consecutive weeks.



Technical setup scorecard

Trend		35
Momentum		28
Activity Pressure		13
Relative Leadership		0
Next-Week Expectancy		81
Volume		38
Smart Money		38
Risk Control		45

04 · FUNDAMENTALS AND VALUATION

What investors are paying for—and the quality behind it

The latest factor snapshot indicates quality ranks weakly versus its universe; growth is moderate; valuation is inexpensive relative to peers.

FACTOR WEEK 26 Jul 2026 Latest published factor snapshot.	STATEMENTS THROUGH 31 Dec 2025 Financial reporting period used.	FIELD COVERAGE 100% Available factor fields.	MODEL CONFIDENCE 96% Snapshot confidence.
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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		62/100
Value		84/100
Quality		21/100
Momentum		30/100
Growth		27/100

Valuation How much investors are paying for earnings, sales, and cash flow.	Business quality Margins and the return generated on invested capital.
P/E Price divided by trailing earnings. 6.8x	GROSS MARGIN Gross profit retained from each unit of revenue. 72.8%
PRICE / SALES Market value relative to trailing revenue. 0.5x	OPERATING MARGIN Operating profit retained from revenue. 74.3%
EV / EBITDA Enterprise value relative to operating cash earnings. 17.1x	FREE-CASH-FLOW MARGIN Free cash flow generated from revenue. 14.4%
FREE-CASH-FLOW YIELD Free cash flow as a share of enterprise value. 0.8%	RETURN ON INVESTED CAPITAL Operating return generated on invested capital. 4.2%

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 GROWTH11.4% Latest one-year revenue growth.	DIVIDEND YIELD12.7% Cash dividends relative to market value.
EPS GROWTH-27.4% Latest one-year earnings-per-share growth.	BUYBACK YIELD0.0% Net share repurchases relative to market value.
FREE-CASH-FLOW GROWTH21.6% Latest one-year free-cash-flow growth.	SHAREHOLDER YIELD12.7% Dividend yield plus net buyback yield.
PIOTROSKI F-SCORE3/9 Nine-point accounting-strength checklist.	NET DEBT / EBITDA16.2x Balance-sheet debt relative to operating cash earnings.

How to read this

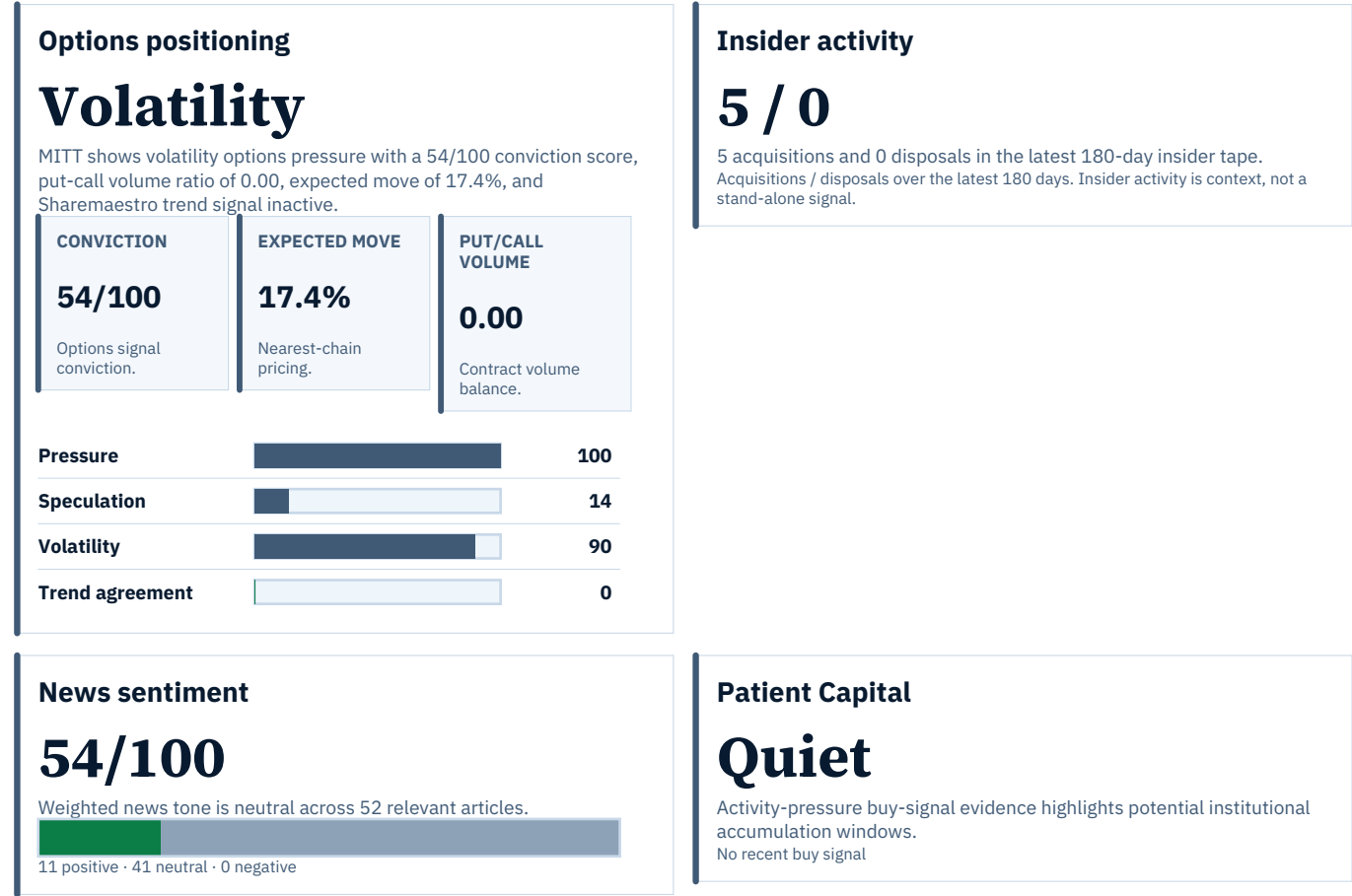
Quality and valuation are separate questions. A strong company can still carry a demanding valuation, so profitability, growth, balance-sheet strength, and the price paid for those characteristics should be assessed independently.

The latest factor snapshot indicates quality ranks weakly versus its universe; growth is moderate; valuation is inexpensive relative to peers.

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.



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
8d
Next report is scheduled for 07 Aug 2026; event risk rises as the date approaches.

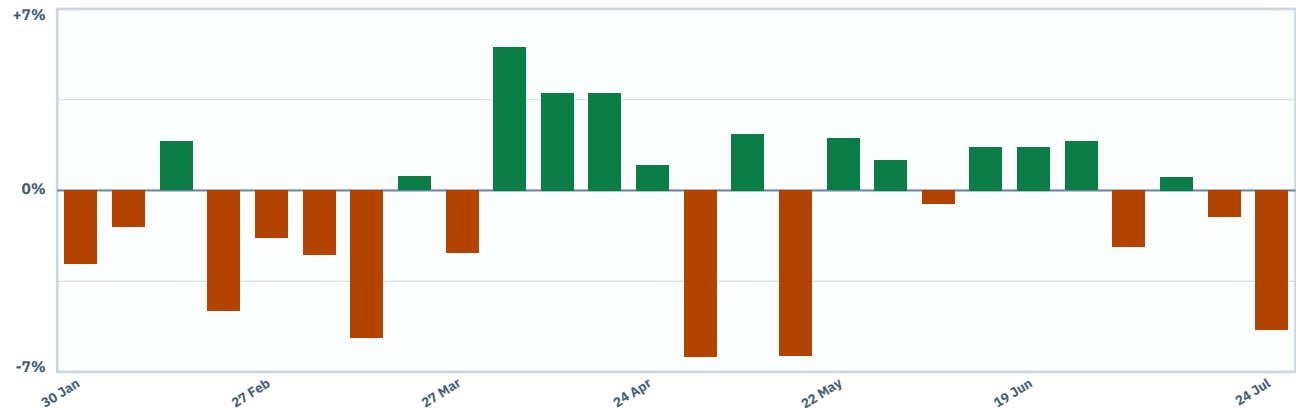
OPTIONS EXPECTED MOVE
17.4%
Nearest-chain priced movement where available.

52-WEEK DRAWDOWN
-19.4%
Distance below the 52-week high.

13-WEEK VOLATILITY
3.1%
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
13 of 26
13 weeks finished lower.

BEST WEEK
+5.5%
Week of 3 Apr.

WORST WEEK
-6.4%
Week of 1 May.

LATEST WEEK
-5.4%
Week of 24 Jul.

Shape of recent returns

Strong gains		1
Modest gains		12
Flat weeks		-
Modest losses		8
Sharp losses		5

RECENT VOL
3.1%
13-week weekly-return volatility.

BASE VOL
3.6%
52-week weekly-return volatility.

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

AVERAGE SKEW
2.5% / -3.2%
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 Real Estate

4-WEEK RANK - / 100 Standing within the tracked group.	GROUP AVERAGE 1.4% Average four-week return.	TREND BREADTH 66.0% Share of peers with an active trend.
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Peer	Exchange	1W return	4W return	Trend
REXR	NYSE	4.1%	15.0%	Inactive
SBRA	NASDAQ	11.2%	14.4%	Active
VTR	NYSE	4.6%	13.6%	Active
AHR	NYSE	0.5%	13.2%	Active
BEKE	NYSE	-8.7%	11.4%	Inactive

Industry · US Reit - Mortgage

4-WEEK RANK 33 / 41 Standing within the tracked group.	GROUP AVERAGE -4.1% Average four-week return.	TREND BREADTH 22.0% Share of peers with an active trend.
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Peer	Exchange	1W return	4W return	Trend
NREF	NYSE	-0.7%	9.2%	Active
ACRE	NYSE	-1.5%	4.2%	Inactive
KREF	NYSE	0.7%	3.9%	Inactive
AOMR	NYSE	-3.6%	3.7%	Active
RWT	NYSE	-3.9%	2.3%	Inactive

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	35/100	Trend, activity pressure, participation, and risk combine to a 35/100 tape read.	
Indicator analysis	21/100	Latest 12-week confirmation: trend 0/12, activity pressure 4/12, relative leadership 0/12.	Activity pressure 0.32; No reversal markers
Next-Week Expectancy	Positive 62.79%	Next-week expectancy is positive with a 62.79% historical one-week setup read.	Adds short-term historical context without overriding trend, activity, or relative leadership.
Factors	48/100	O'Shaughnessy factor stack blends value, quality, momentum, and confidence.	Tiny Titans rank 26; Buyback Yield rank 61; Small Cap Core rank 5
Patient Capital	Quiet	Activity-pressure buy-signal evidence highlights potential institutional accumulation windows.	No recent buy signal
Options	36/100	MITT shows volatility options pressure with a 54/100 conviction score, put-call volume ratio of 0.00, expected move of 17.4%, and Sharemaestro trend signal inactive.	Volatility · Volatility expansion watch · Expected move 17.4%
Sentiment	54/100	Weighted news tone is neutral across 52 relevant articles.	Redwood Trust (RWT) Lags Q2 Earnings and Revenue Estimates
Insiders	5 / 0	5 acquisitions and 0 disposals in the latest 180-day insider tape.	
Earnings	8d	Next report is scheduled for 07 Aug 2026; event risk rises as the date approaches.	

Current evidence clusters

PRICE FOLLOW-THROUGH -5.4% Latest completed week; four-week move -7.9%.	INDICATOR STACK 35/13 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 62.79% Historical one-week expectancy contributes to the evidence score when direction is confirmed.	OPTIONS PRESSURE Volatility 54/100 conviction; expected move 17.4%.	NEWS SENTIMENT 54/100 52 relevant articles in the latest sentiment read.	EVENT RISK 8d Next report is scheduled for 07 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	7.23 USD	-5.4%	7.80 USD	6.16 USD	-0.27	-11.16	778.3K	Off
17 Jul 2026	7.64 USD	-1.0%	7.83 USD	6.14 USD	0.13	-6.92	628.9K	Off
10 Jul 2026	7.72 USD	0.5%	7.85 USD	6.12 USD	0.26	-7.56	544.5K	Off
03 Jul 2026	7.68 USD	-2.2%	7.86 USD	6.10 USD	0.21	-6.96	745.8K	Off
26 Jun 2026	7.85 USD	1.9%	7.87 USD	6.08 USD	0.09	-3.02	1.4M	Off
19 Jun 2026	7.71 USD	1.7%	7.86 USD	6.06 USD	-0.24	-7.23	1.1M	Off
12 Jun 2026	7.58 USD	1.7%	7.85 USD	6.04 USD	-0.51	-8.08	662.0K	Off
05 Jun 2026	7.45 USD	-0.5%	7.84 USD	6.02 USD	-0.70	-9.21	964.1K	Off
29 May 2026	7.49 USD	1.2%	7.84 USD	6.00 USD	-0.73	-11.18	558.1K	Off
22 May 2026	7.41 USD	2.0%	7.82 USD	5.98 USD	-0.73	-11.05	857.4K	Off
15 May 2026	7.26 USD	-6.4%	7.80 USD	5.95 USD	-0.65	-12.15	754.9K	Off
08 May 2026	7.75 USD	2.2%	7.78 USD	5.93 USD	-0.55	-6.16	950.5K	Off
01 May 2026	7.59 USD	-6.4%	7.74 USD	5.91 USD	-0.61	-6.06	1.4M	Off
24 Apr 2026	8.11 USD	1.0%	7.72 USD	5.88 USD	-0.72	1.31	1.1M	Off

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.

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