LLY · NYSE · WEEK ENDED 24 JUL 2026

Weekly Investor Report

Eli Lilly and Company · Healthcare · Drug Manufacturers - General

LATEST CLOSE

1,196 USD

1.4% latest week

Weekly setup

Mixed setup

The weekly trend is active. Price is 14.7% above the Trend Line and sits at 91.5% of its 52-week range. The latest completed week returned 1.4%, after a -1.0% four-week move. The latest factor snapshot indicates quality ranks strongly versus its universe; growth ranks strongly; valuation is expensive relative to peers. Options positioning is bearish with 49/100 conviction, while the latest news-sentiment score is 57/100. Near-term considerations: price is close to its 52-week high; volume confirmation is below normal; earnings are due in 7d.

Technical setup score 60/100. This score describes the weekly technical setup; the conclusion above also considers fundamentals, positioning, sentiment, and event risk.

LATEST CLOSE

1,196 USD

24 Jul 2026

1W RETURN

1.4%

latest completed week

4W RETURN

-1.0%

short-term follow-through

12W RETURN

24.4%

quarterly tape

TREND BREADTH

50.0%

26 of 52 weeks active

VOLUME RATIO

0.7x

vs 13-week average

What is working

- The trend backdrop is active with a 5-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

- 11 reversal markers appear in the recent smart-money tape.

What to watch next

- Price is close to its 52-week high; watch for continuation or exhaustion.
- 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

1.4%

Latest completed week; four-week move -1.0%.

INDICATOR STACK

45/61

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 58.32%

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

OPTIONS PRESSURE

Bearish

49/100 conviction; expected move 2.6%.

NEWS SENTIMENT

57/100

41 relevant articles in the latest sentiment read.

EVENT RISK

7d

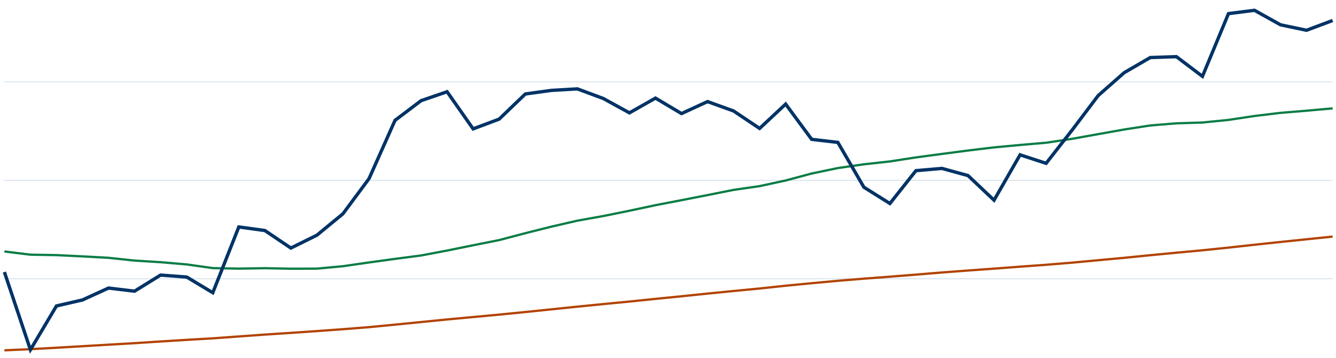
Next report is scheduled for 05 Aug 2026; event risk rises as the date approaches.

01 · PRICE ACTION

Where price is—and whether the trend supports it

The weekly trend is active. Price is 14.7% above the Trend Line and sits at 91.5% of its 52-week range. The latest completed week returned 1.4%, after a -1.0% four-week move.

52-week price path



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

Position in the 52-week range

619.4 USD 1,249 USD

Latest close sits at 91.5% of the 52-week range.

RANGE LOCATION

91.5%

Shows where the latest close sits between the 52-week low and high.

TREND DISTANCE

14.7%

Price premium or discount versus the weekly Trend Line.

FAIR-VALUE GAP

46.0%

Premium demand or model discount versus Sharemaestro Fair Value.

HIGH-WATER GAP

-4.3%

Distance from the latest 52-week high.

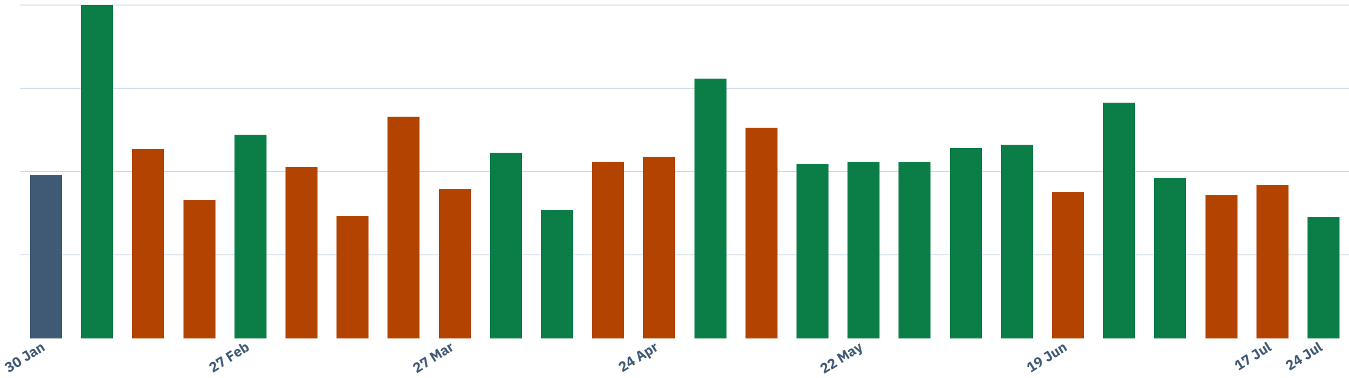
02 · VOLUME AND DEMAND

Is real participation confirming the move?

Latest weekly volume is 0.7x 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.



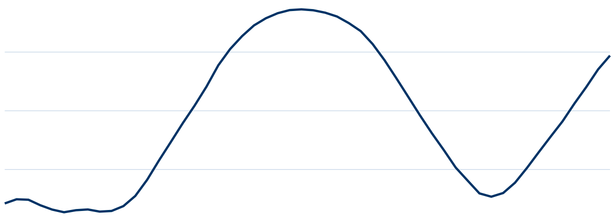
PARTICIPATION	BASELINE	ONE-YEAR BASE	LATEST WEEKLY VOLUME
0.7x	15.1M	17.4M	10.2M
Latest volume versus the 13-week average.	13-week average volume.	52-week average volume.	Most recent completed week.

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



Latest 0.79 · 12-week average 0.46

12-week confirmation

Signal	Read	Meaning
Trend active	5/12	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	11/12	Weeks with positive relative leadership in the latest 12-week window.
Activity pressure	0.79	Current proprietary activity-pressure read.
Buy signals	0	Accumulation signal count in the latest 12 weeks.
Reversal markers	11	11 reversal markers

No recent accumulation markers. 11 reversal markers.

03 · MOMENTUM AND LEADERSHIP

Is performance persistent—and is the stock leading?

Performance is -1.0% over four weeks, 24.4% over 12 weeks, and 48.2% over one year. The current trend has remained active for 5 consecutive weeks.

Performance by holding period

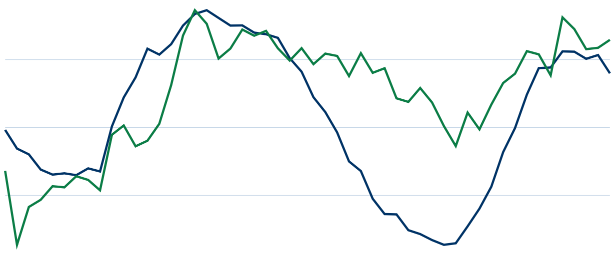
1W	1.4%
4W	-1.0%
12W	24.4%
26W	12.8%
52W	48.2%

ACTIVE TREND STREAK
5 weeks
Consecutive active weeks.

ACTIVE WEEKS
26
Latest 52 weeks.

TREND BREADTH
50.0%
Share of active weeks.

Activity pressure vs relative leadership



Blue: activity pressure · Green: relative leadership

PRESSURE
0.71
Latest activity-pressure read.

PRESSURE CHANGE
-24.3%
Four-week change in activity pressure.

LEADERSHIP
15.40
Latest relative-leadership reading.

RS CHANGE
-24.5%
Four-week change in relative leadership.

Technical setup scorecard

Trend	45
Momentum	70
Activity Pressure	61
Relative Leadership	94
Next-Week Expectancy	79
Volume	28
Smart Money	30
Risk Control	74

04 · FUNDAMENTALS AND VALUATION

What investors are paying for—and the quality behind it

The latest factor snapshot indicates quality ranks strongly versus its universe; growth ranks strongly; valuation is expensive relative to peers.

FACTOR WEEK	STATEMENTS THROUGH	FIELD COVERAGE	MODEL CONFIDENCE
26 Jul 2026	**31 Dec 2025**	**100%**	**96%**
Latest published factor snapshot.	Financial reporting period used.	Available factor fields.	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	**43/100**
Value	**2/100**
Quality	**97/100**
Momentum	**85/100**
Growth	**99/100**

Valuation

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

P/E — Price divided by trailing earnings.	**42.2x**
PRICE / SALES — Market value relative to trailing revenue.	**14.8x**
EV / EBITDA — Enterprise value relative to operating cash earnings.	**33.0x**
FREE-CASH-FLOW YIELD — Free cash flow as a share of enterprise value.	**2.5%**

Business quality

Margins and the return generated on invested capital.

GROSS MARGIN — Gross profit retained from each unit of revenue.	**83.5%**
OPERATING MARGIN — Operating profit retained from revenue.	**44.1%**
FREE-CASH-FLOW MARGIN — Free cash flow generated from revenue.	**37.9%**
RETURN ON INVESTED CAPITAL — Operating return generated on invested capital.	**37.3%**

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

Recent business growth and accounting strength.

REVENUE GROWTH Latest one-year revenue growth.	**47.4%**
EPS GROWTH Latest one-year earnings-per-share growth.	**127.6%**
FREE-CASH-FLOW GROWTH Latest one-year free-cash-flow growth.	**37.6%**
PIOTROSKI F-SCORE Nine-point accounting-strength checklist.	**7/9**

Shareholder return and balance sheet

Cash returned to owners and financial leverage.

DIVIDEND YIELD Cash dividends relative to market value.	**0.5%**
BUYBACK YIELD Net share repurchases relative to market value.	**0.5%**
SHAREHOLDER YIELD Dividend yield plus net buyback yield.	**1.0%**
NET DEBT / EBITDA Balance-sheet debt relative to operating cash earnings.	**1.1x**

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 strongly versus its universe; growth ranks strongly; valuation is expensive 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.

Options positioning

Bearish

LLY shows bearish options pressure with a 49/100 conviction score, put-call volume ratio of 3.31, expected move of 2.6%, and Sharemaestro trend signal active.

CONVICTION
49/100
Options signal conviction.

EXPECTED MOVE
2.6%
Nearest-chain pricing.

PUT/CALL VOLUME
3.31
Contract volume balance.

Pressure	**-57**
Speculation	**43**
Volatility	**39**
Trend agreement	**45**

Insider activity

16 / 3

16 acquisitions and 3 disposals in the latest 180-day insider tape.
Acquisitions / disposals over the latest 180 days. Insider activity is context, not a stand-alone signal.

News sentiment

57/100

Weighted news tone is neutral across 41 relevant articles.

17 positive · 24 neutral · 0 negative

Patient Capital

Quiet

Activity-pressure buy-signal evidence highlights potential institutional accumulation windows.
No recent buy signal

06 · CATALYSTS AND RISK

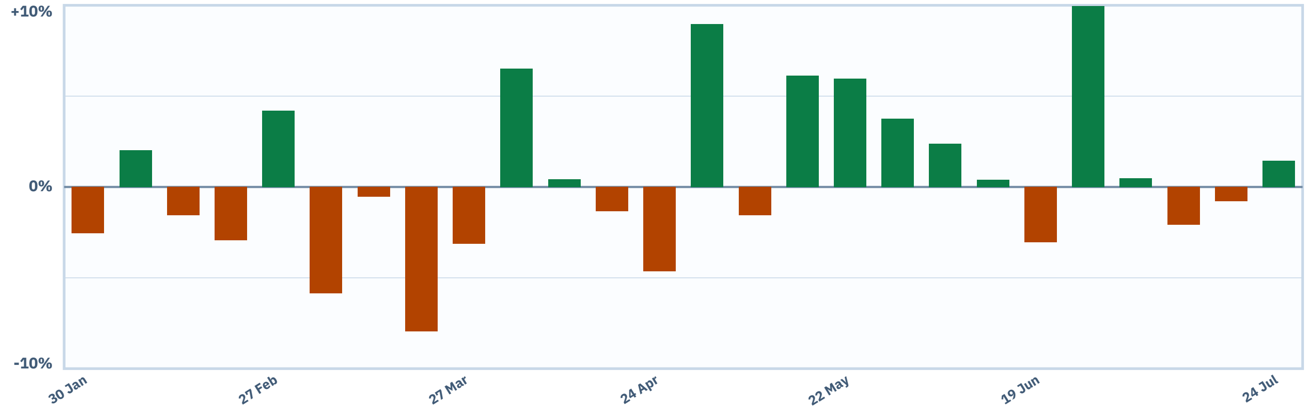
What can move the shares—and how volatile the path has been

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

NEXT EARNINGS	OPTIONS EXPECTED MOVE	52-WEEK DRAWDOWN	13-WEEK VOLATILITY
7d	2.6%	-4.3%	4.1%
Next report is scheduled for 05 Aug 2026; event risk rises as the date approaches.	Nearest-chain priced movement where available.	Distance below the 52-week high.	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	BEST WEEK	WORST WEEK	LATEST WEEK
13 of 26	+10.0%	-8.0%	+1.4%
13 weeks finished lower.	Week of 26 Jun.	Week of 20 Mar.	Week of 24 Jul.

Shape of recent returns

Strong gains	6
Modest gains	7
Flat weeks	-
Modest losses	10
Sharp losses	3

RECENT VOL	BASE VOL
4.1%	5.5%
13-week weekly-return volatility.	52-week weekly-return volatility.

UP/DOWN SPLIT	AVERAGE SKEW
29/23	4.4% / -3.5%
Count of positive and negative weeks in the 52-week window.	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

66 / 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 Drug Manufacturers - General

4-WEEK RANK

13 / 20

Standing within the tracked group.

GROUP AVERAGE

-1.9%

Average four-week return.

TREND BREADTH

50.0%

Share of peers with an active trend.

Peer	Exchange	1W return	4W return	Trend
BMY	NYSE	2.2%	9.1%	Active
AMGN	NASDAQ	2.7%	4.9%	Active
GRFS	NASDAQ	4.3%	3.9%	Inactive
JNJ	NYSE	4.1%	3.4%	Active
ABBV	NYSE	1.9%	3.1%	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	59/100	Trend, activity pressure, participation, and risk combine to a 59/100 tape read.	
Indicator analysis	58/100	Latest 12-week confirmation: trend 5/12, activity pressure 9/12, relative leadership 11/12.	Activity pressure 0.79; 11 reversal markers
Next-Week Expectancy	Positive 58.32%	Next-week expectancy is positive with a 58.32% historical one-week setup read.	Adds short-term historical context without overriding trend, activity, or relative leadership.
Factors	56/100	O'Shaughnessy factor stack blends value, quality, momentum, and confidence.	Buyback Yield rank 35
Patient Capital	Quiet	Activity-pressure buy-signal evidence highlights potential institutional accumulation windows.	No recent buy signal
Options	38/100	LLY shows bearish options pressure with a 49/100 conviction score, put-call volume ratio of 3.31, expected move of 2.6%, and Sharemaestro trend signal active.	Bearish · Put-side pressure · Expected move 2.6%
Sentiment	57/100	Weighted news tone is neutral across 41 relevant articles.	Eli Lilly (LLY) Earnings Expected to Grow: Should You Buy?
Insiders	16 / 3	16 acquisitions and 3 disposals in the latest 180-day insider tape.	
Earnings	7d	Next report is scheduled for 05 Aug 2026; event risk rises as the date approaches.	
Research flow	2 items	2 recent research articles and 0 Market Watch posts are available.	

Current evidence clusters

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EVENT RISK

7d

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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	1,196 USD	1.4%	1,043 USD	819.0 USD	0.71	15.40	10.2M	On
17 Jul 2026	1,179 USD	-0.8%	1,039 USD	814.2 USD	0.90	13.63	12.8M	On
10 Jul 2026	1,189 USD	-2.1%	1,035 USD	809.5 USD	0.86	13.32	12.0M	On
03 Jul 2026	1,214 USD	0.5%	1,029 USD	804.7 USD	0.93	17.80	13.4M	On
26 Jun 2026	1,208 USD	10.0%	1,023 USD	799.8 USD	0.94	20.41	19.7M	On
19 Jun 2026	1,099 USD	-3.0%	1,018 USD	795.0 USD	0.77	7.47	12.3M	Off
12 Jun 2026	1,133 USD	0.1%	1,017 USD	790.8 USD	0.76	12.16	16.2M	Off
05 Jun 2026	1,131 USD	2.4%	1,013 USD	786.3 USD	0.49	12.88	15.9M	Off
29 May 2026	1,105 USD	3.8%	1,006 USD	781.9 USD	0.14	7.86	14.8M	Off
22 May 2026	1,065 USD	6.0%	997.7 USD	777.6 USD	-0.11	5.77	14.8M	Off
15 May 2026	1,005 USD	6.1%	989.5 USD	773.4 USD	-0.47	0.95	14.6M	Off
08 May 2026	946.8 USD	-1.5%	982.7 USD	769.8 USD	-0.70	-4.58	17.6M	Off
01 May 2026	961.7 USD	9.0%	978.8 USD	766.4 USD	-0.88	-0.83	21.8M	Off
24 Apr 2026	882.4 USD	-4.6%	974.6 USD	762.9 USD	-1.06	-8.31	15.2M	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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