

ORC · NYSE · WEEK ENDED 24 JUL 2026

Weekly Investor Report

Orchid Island Capital Inc. · Real Estate · Reit - Mortgage

LATEST CLOSE

6.54 USD

-4.5% latest week

Weekly setup

Weak trend

The weekly trend is not active. Price is -5.0% below the Trend Line and sits at 32.1% of its 52-week range. The latest completed week returned -4.5%, after a -4.5% four-week move. The latest factor snapshot indicates quality is middle-of-the-pack; growth ranks strongly; valuation is neither clearly cheap nor expensive. Options positioning is volatility with 50/100 conviction, while the latest news-sentiment score is 58/100. Near-term considerations: earnings are due in 84d.

Technical setup score 45/100. This score describes the weekly technical setup; the conclusion above also considers fundamentals, positioning, sentiment, and event risk.

LATEST CLOSE

6.54 USD

24 Jul 2026

1W RETURN

-4.5%

latest completed week

4W RETURN

-4.5%

short-term follow-through

12W RETURN

-4.9%

quarterly tape

TREND BREADTH

59.6%

31 of 52 weeks active

VOLUME RATIO

1.1x

vs 13-week average

What is working

- Price is above Fair Value, showing premium demand versus the model.
- Next-week expectancy is positive at 60.70% 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

-4.5%

Latest completed week; four-week move -4.5%.

INDICATOR STACK

33/57

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 60.70%

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

OPTIONS PRESSURE

Volatility

50/100 conviction; expected move 16.0%.

NEWS SENTIMENT

58/100

53 relevant articles in the latest sentiment read.

EVENT RISK

84d

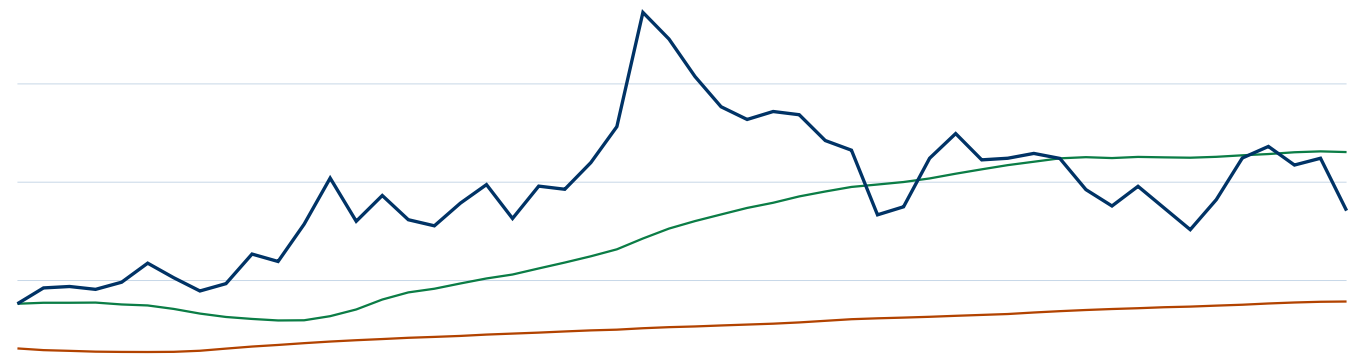
Next report is scheduled for 22 Oct 2026; event risk rises as the date approaches.

01 · PRICE ACTION

Where price is—and whether the trend supports it

The weekly trend is not active. Price is -5.0% below the Trend Line and sits at 32.1% of its 52-week range. The latest completed week returned -4.5%, after a -4.5% four-week move.

52-week price path



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

Position in the 52-week range Fair Close Trend 5.91 USD 7.87 USD Latest close sits at 32.1% of the 52-week range.	RANGE LOCATION 32.1% Shows where the latest close sits between the 52-week low and high.	TREND DISTANCE -5.0% Price premium or discount versus the weekly Trend Line.
	FAIR-VALUE GAP 9.0% Premium demand or model discount versus Sharemaestro Fair Value.	HIGH-WATER GAP -16.9% Distance from the latest 52-week high.

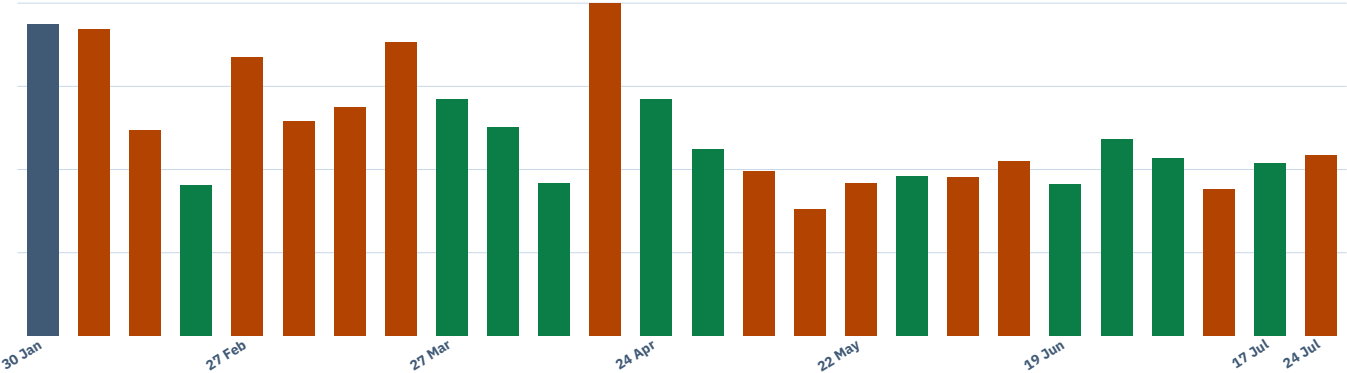
02 · VOLUME AND DEMAND

Is real participation confirming the move?

Latest weekly volume is 1.1x the 13-week average. Participation is around or above normal and provides reasonable 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
1.1x	23.4M	27.7M	25.6M
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 0.36 · 12-week average 0.35

12-week confirmation

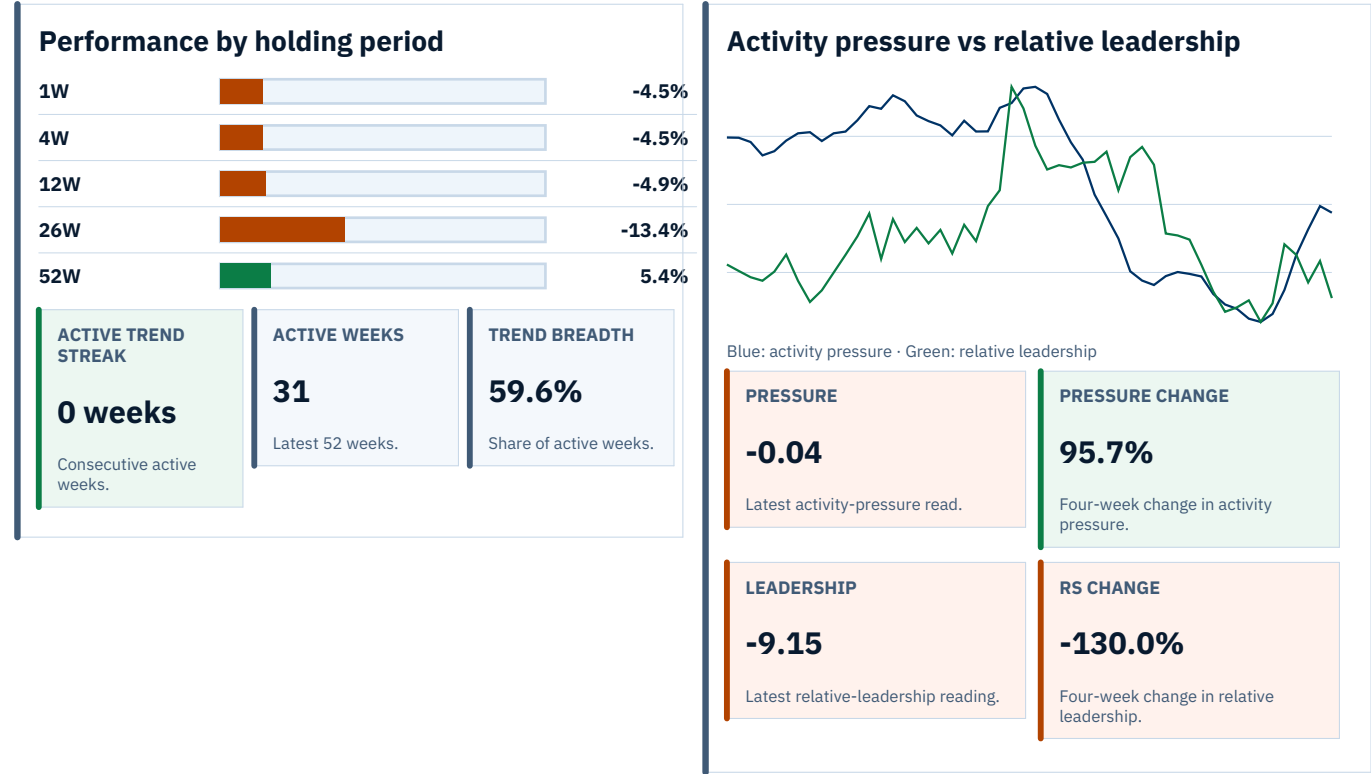
Signal	Read	Meaning
Trend active	0/12	Active trend-backdrop weeks in the latest 12-week window.
Positive pressure	1/12	Weeks with constructive activity pressure in the latest 12-week window.
Positive leadership	0/12	Weeks with positive relative leadership in the latest 12-week window.
Activity pressure	0.36	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 -4.5% over four weeks, -4.9% over 12 weeks, and 5.4% over one year. The current trend has remained active for 0 consecutive weeks.



Technical setup scorecard

Trend		33
Momentum		35
Activity Pressure		57
Relative Leadership		12
Next-Week Expectancy		80
Volume		46
Smart Money		41
Risk Control		54

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 ranks strongly; 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 100% Available factor fields.	MODEL CONFIDENCE 100% 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		53/100
Value		68/100
Quality		34/100
Momentum		32/100
Growth		90/100

Valuation How much investors are paying for earnings, sales, and cash flow.	Business quality Margins and the return generated on invested capital.
P/E 5.3x Price divided by trailing earnings.	GROSS MARGIN 81.5% Gross profit retained from each unit of revenue.
PRICE / SALES 2.3x Market value relative to trailing revenue.	OPERATING MARGIN 81.1% Operating profit retained from revenue.
EV / EBITDA 19.3x Enterprise value relative to operating cash earnings.	FREE-CASH-FLOW MARGIN 21.2% Free cash flow generated from revenue.
FREE-CASH-FLOW YIELD 1.0% Free cash flow as a share of enterprise value.	RETURN ON INVESTED CAPITAL 2.8% Operating return generated on invested capital.

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 21.1%
Latest one-year revenue growth.	Cash dividends relative to market value.
EPS GROWTH -	BUYBACK YIELD -56.2%
Latest one-year earnings-per-share growth.	Net share repurchases relative to market value.
FREE-CASH-FLOW GROWTH -	SHAREHOLDER YIELD -35.1%
Latest one-year free-cash-flow growth.	Dividend yield plus net buyback yield.
PIOTROSKI F-SCORE 5/9	NET DEBT / EBITDA 17.2x
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 ranks strongly; 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

ORC shows volatility options pressure with a 50/100 conviction score, put-call volume ratio of 0.18, expected move of 16.0%, and Sharemaestro trend signal inactive.

CONVICTION	EXPECTED MOVE	PUT/CALL VOLUME
50/100	16.0%	0.18
Options signal conviction.	Nearest-chain pricing.	Contract volume balance.

Pressure		80
Speculation		37
Volatility		86
Trend agreement		0

Insider activity

9 / 3

9 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

58/100

Weighted news tone is neutral across 53 relevant articles.



Patient Capital

Quiet

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

06 · CATALYSTS AND RISK

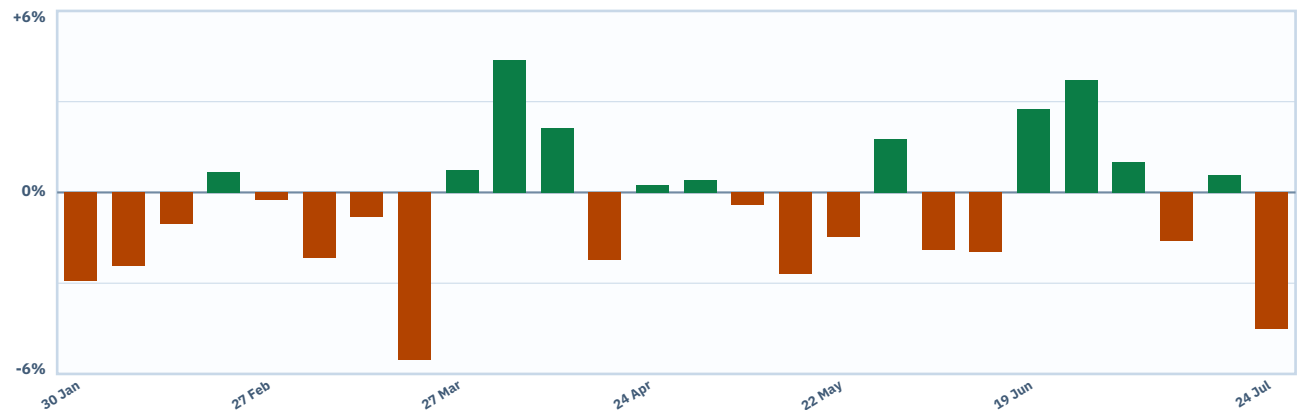
What can move the shares—and how volatile the path has been

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

NEXT EARNINGS 84d Next report is scheduled for 22 Oct 2026; event risk rises as the date approaches.	OPTIONS EXPECTED MOVE 16.0% Nearest-chain priced movement where available.	52-WEEK DRAWDOWN -16.9% Distance below the 52-week high.	13-WEEK VOLATILITY 2.2% Standard deviation of weekly returns.
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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

11 of 26

15 weeks finished lower.

BEST WEEK

+4.4%

Week of 3 Apr.

WORST WEEK

-5.5%

Week of 20 Mar.

LATEST WEEK

-4.5%

Week of 24 Jul.

Shape of recent returns

Strong gains		1
Modest gains		10
Flat weeks		-
Modest losses		13
Sharp losses		2

RECENT VOL

2.2%

13-week weekly-return volatility.

BASE VOL

2.7%

52-week weekly-return volatility.

UP/DOWN SPLIT

26/26

Count of positive and negative weeks in the 52-week window.

AVERAGE SKEW

2.2% / -2.0%

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	GROUP AVERAGE	TREND BREADTH
- / 100	1.4%	66.0%
Standing within the tracked group.	Average four-week return.	Share of peers with an active trend.

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	GROUP AVERAGE	TREND BREADTH
26 / 41	-4.1%	22.0%
Standing within the tracked group.	Average four-week return.	Share of peers with an active trend.

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	45/100	Trend, activity pressure, participation, and risk combine to a 45/100 tape read.	
Indicator analysis	17/100	Latest 12-week confirmation: trend 0/12, activity pressure 1/12, relative leadership 0/12.	Activity pressure 0.36; No reversal markers
Next-Week Expectancy	Positive 60.70%	Next-week expectancy is positive with a 60.70% historical one-week setup read.	Adds short-term historical context without overriding trend, activity, or relative leadership.
Factors	46/100	O'Shaughnessy factor stack blends value, quality, momentum, and confidence.	Buyback Yield rank 97; Small Cap Core rank 42
Patient Capital	Quiet	Activity-pressure buy-signal evidence highlights potential institutional accumulation windows.	No recent buy signal
Options	35/100	ORC shows volatility options pressure with a 50/100 conviction score, put-call volume ratio of 0.18, expected move of 16.0%, and Sharemaestro trend signal inactive.	Volatility · Volatility expansion watch · Expected move 16.0%
Sentiment	58/100	Weighted news tone is neutral across 53 relevant articles.	Orchid Island Capital, Inc. Revenue Breakdown – BX:45U0
Insiders	9 / 3	9 acquisitions and 3 disposals in the latest 180-day insider tape.	
Earnings	84d	Next report is scheduled for 22 Oct 2026; event risk rises as the date approaches.	

Current evidence clusters

PRICE FOLLOW-THROUGH -4.5% Latest completed week; four-week move -4.5%.	INDICATOR STACK 33/57 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 60.70% Historical one-week expectancy contributes to the evidence score when direction is confirmed.	OPTIONS PRESSURE Volatility 50/100 conviction; expected move 16.0%.	NEWS SENTIMENT 58/100 53 relevant articles in the latest sentiment read.	EVENT RISK 84d Next report is scheduled for 22 Oct 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	6.54 USD	-4.5%	6.89 USD	6.00 USD	-0.04	-9.15	25.6M	Off
17 Jul 2026	6.85 USD	0.6%	6.89 USD	6.00 USD	0.04	-5.59	24.5M	Off
10 Jul 2026	6.81 USD	-1.6%	6.89 USD	6.00 USD	-0.25	-7.64	20.7M	Off
03 Jul 2026	6.92 USD	1.0%	6.87 USD	5.99 USD	-0.56	-5.00	25.1M	Off
26 Jun 2026	6.85 USD	3.7%	6.87 USD	5.98 USD	-0.98	-3.98	27.9M	Off
19 Jun 2026	6.61 USD	2.8%	6.86 USD	5.98 USD	-1.28	-9.65	21.4M	Off
12 Jun 2026	6.43 USD	-2.0%	6.85 USD	5.97 USD	-1.37	-11.44	24.8M	Off
05 Jun 2026	6.56 USD	-1.9%	6.86 USD	5.97 USD	-1.33	-9.37	22.5M	Off
29 May 2026	6.68 USD	1.8%	6.86 USD	5.96 USD	-1.21	-10.04	22.6M	Off
22 May 2026	6.57 USD	-1.5%	6.85 USD	5.96 USD	-1.16	-10.47	21.7M	Off
15 May 2026	6.66 USD	-2.7%	6.86 USD	5.95 USD	-1.03	-8.52	18.0M	Off
08 May 2026	6.85 USD	-0.4%	6.85 USD	5.95 USD	-0.82	-5.95	23.3M	Off
01 May 2026	6.88 USD	0.4%	6.83 USD	5.94 USD	-0.79	-3.53	26.5M	On
24 Apr 2026	6.85 USD	0.1%	6.81 USD	5.93 USD	-0.77	-3.13	33.5M	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.

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