CALM · NASDAQ · WEEK ENDED 24 JUL 2026

Weekly Investor Report

Cal-Maine Foods Inc · Consumer Defensive · Farm Products

LATEST CLOSE

90.32 USD

2.0% latest week

Weekly setup

Constructive, but selective

The weekly trend is active. Price is 12.6% above the Trend Line and sits at 44.9% of its 52-week range. The latest completed week returned 2.0%, after a 12.6% four-week move. The latest factor snapshot indicates quality is middle-of-the-pack; growth ranks weakly; valuation is inexpensive relative to peers. Options positioning is bullish with 37/100 conviction, while the latest news-sentiment score is 45/100.

Technical setup score 59/100. This score describes the weekly technical setup; the conclusion above also considers fundamentals, positioning, sentiment, and event risk.

LATEST CLOSE

90.32 USD

24 Jul 2026

1W RETURN

2.0%

latest completed week

4W RETURN

12.6%

short-term follow-through

12W RETURN

18.5%

quarterly tape

TREND BREADTH

23.1%

12 of 52 weeks active

VOLUME RATIO

1.7x

vs 13-week average

What is working

- The trend backdrop is active with a 2-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

- Activity pressure is weak, so confirmation is not yet broad enough.
- The share remains more than 20% below its 52-week high.

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

2.0%

Latest completed week; four-week move 12.6%.

INDICATOR STACK

20/100

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 56.77%

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

OPTIONS PRESSURE

Bullish

37/100 conviction; expected move 8.4%.

NEWS SENTIMENT

45/100

48 relevant articles in the latest sentiment read.

EVENT RISK

28 Jul

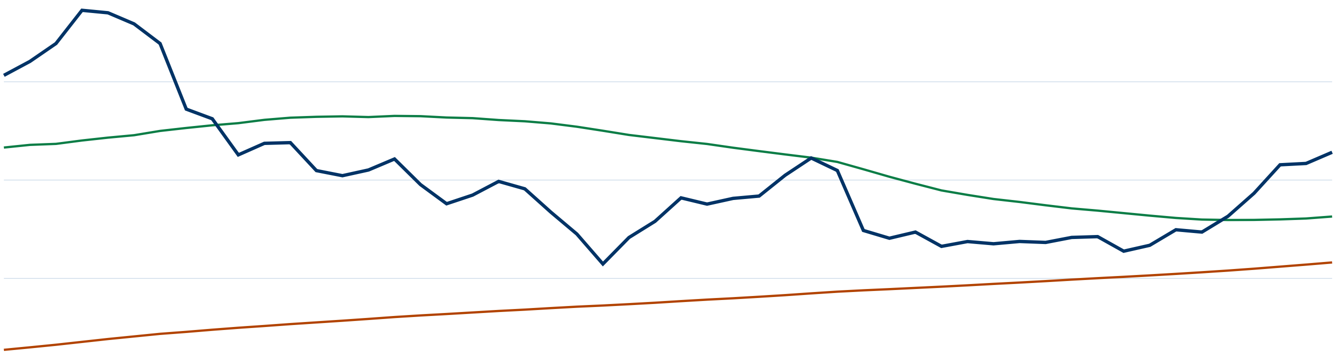
Latest stored earnings date was 28 Jul 2026.

01 · PRICE ACTION

Where price is—and whether the trend supports it

The weekly trend is active. Price is 12.6% above the Trend Line and sits at 44.9% of its 52-week range. The latest completed week returned 2.0%, after a 12.6% four-week move.

52-week price path



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

Position in the 52-week range

70.95 USD
114.1 USD

Latest close sits at 44.9% of the 52-week range.

RANGE LOCATION

44.9%

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

TREND DISTANCE

12.6%

Price premium or discount versus the weekly Trend Line.

FAIR-VALUE GAP

23.8%

Premium demand or model discount versus Sharemaestro Fair Value.

HIGH-WATER GAP

-20.8%

Distance from the latest 52-week high.

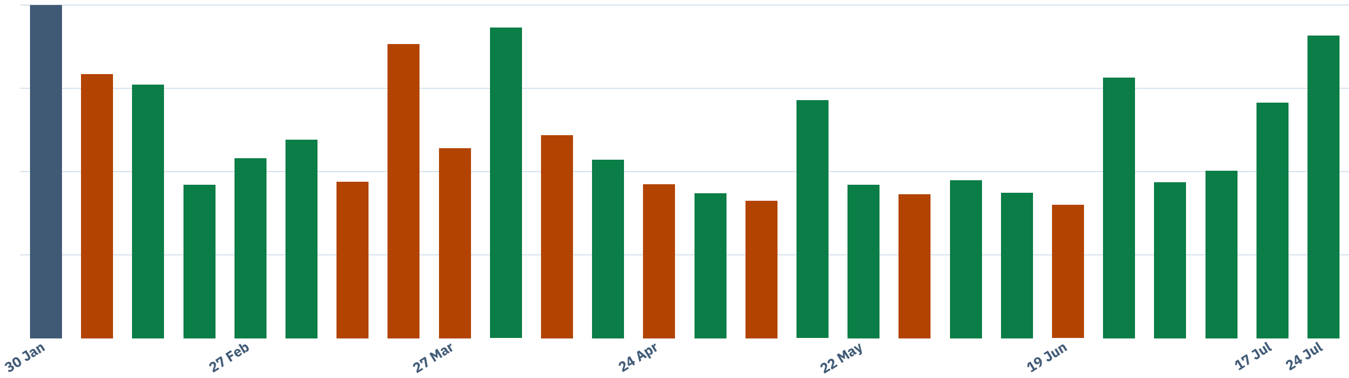
02 · VOLUME AND DEMAND

Is real participation confirming the move?

Latest weekly volume is 1.7x 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.



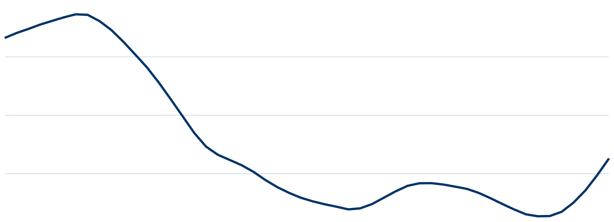
PARTICIPATION	BASELINE	ONE-YEAR BASE	LATEST WEEKLY VOLUME
1.7x	4.0M	4.7M	6.6M
Latest volume versus the 13-week average.	13-week average volume.	52-week average volume.	Most recent completed week.

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 0.29 · 12-week average 0.11

12-week confirmation

Signal	Read	Meaning
Trend active	2/12	Active trend-backdrop weeks in the latest 12-week window.
Positive pressure	5/12	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	0.29	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 12.6% over four weeks, 18.5% over 12 weeks, and -9.4% over one year. The current trend has remained active for 2 consecutive weeks.

Performance by holding period

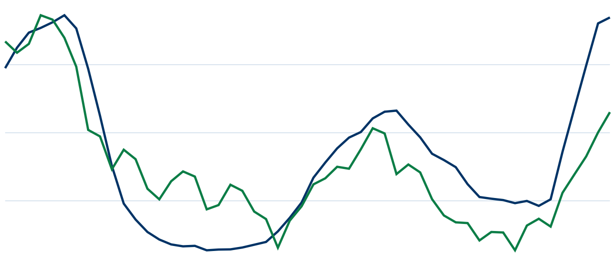
1W	2.0%
4W	12.6%
12W	18.5%
26W	13.7%
52W	-9.4%

ACTIVE TREND STREAK
2 weeks
Consecutive active weeks.

ACTIVE WEEKS
12
Latest 52 weeks.

TREND BREADTH
23.1%
Share of active weeks.

Activity pressure vs relative leadership



Blue: activity pressure · Green: relative leadership

PRESSURE
1.68
Latest activity-pressure read.

PRESSURE CHANGE
264198.6%
Four-week change in activity pressure.

LEADERSHIP
-4.75
Latest relative-leadership reading.

RS CHANGE
76.7%
Four-week change in relative leadership.

Technical setup scorecard

Trend	20
Momentum	96
Activity Pressure	100
Relative Leadership	42
Next-Week Expectancy	78
Volume	70
Smart Money	25
Risk Control	45

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 weakly; valuation is inexpensive relative to peers.

FACTOR WEEK	STATEMENTS THROUGH	FIELD COVERAGE	MODEL CONFIDENCE
26 Jul 2026	31 May 2026	97%	97%
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	**82/100**
Value	**90/100**
Quality	**65/100**
Momentum	**19/100**
Growth	**13/100**

Valuation

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

P/E — Price divided by trailing earnings.	**13.5x**
PRICE / SALES — Market value relative to trailing revenue.	**1.5x**
EV / EBITDA — Enterprise value relative to operating cash earnings.	**8.1x**
FREE-CASH-FLOW YIELD — Free cash flow as a share of enterprise value.	**15.2%**

Business quality

Margins and the return generated on invested capital.

GROSS MARGIN — Gross profit retained from each unit of revenue.	**23.1%**
OPERATING MARGIN — Operating profit retained from revenue.	**13.6%**
FREE-CASH-FLOW MARGIN — Free cash flow generated from revenue.	**21.8%**
RETURN ON INVESTED CAPITAL — 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

Recent business growth and accounting strength.

REVENUE GROWTH Latest one-year revenue growth.	**-31.7%**
EPS GROWTH Latest one-year earnings-per-share growth.	**-74.0%**
FREE-CASH-FLOW GROWTH Latest one-year free-cash-flow growth.	**-54.3%**
PIOTROSKI F-SCORE Nine-point accounting-strength checklist.	**5/9**

Shareholder return and balance sheet

Cash returned to owners and financial leverage.

DIVIDEND YIELD Cash dividends relative to market value.	**5.3%**
BUYBACK YIELD Net share repurchases relative to market value.	**0.0%**
SHAREHOLDER YIELD Dividend yield plus net buyback yield.	**5.3%**
NET DEBT / EBITDA Balance-sheet debt relative to operating cash earnings.	**-0.2x**

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 weakly; 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.

Options positioning

Bullish

CALM shows bullish options pressure with a 37/100 conviction score, put-call volume ratio of 0.61, expected move of 8.4%, and Sharemaestro trend signal active.

CONVICTION	EXPECTED MOVE	PUT/CALL VOLUME
37/100	8.4%	0.61
Options signal conviction.	Nearest-chain pricing.	Contract volume balance.

Pressure	21
Speculation	21
Volatility	59
Trend agreement	68

Insider activity

3 / 0

3 acquisitions and 0 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

45/100

Weighted news tone is neutral across 48 relevant articles.

8 positive · 24 neutral · 16 negative

Patient Capital

Quiet

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

No recent buy signal

06 · CATALYSTS AND RISK

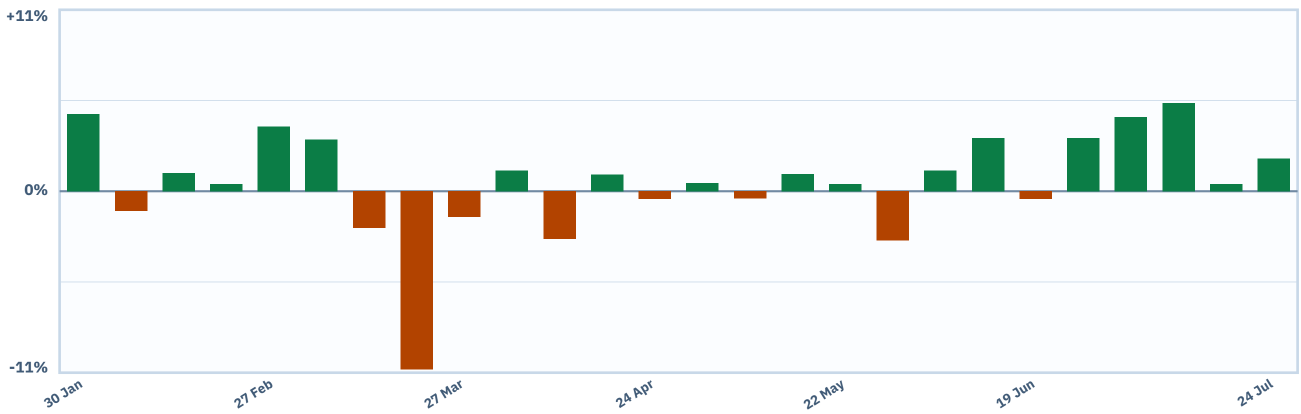
What can move the shares—and how volatile the path has been

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
28 Jul	8.4%	-20.8%	2.2%
Latest stored earnings date was 28 Jul 2026.	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
17 of 26	+5.4%	-10.8%	+2.0%
9 weeks finished lower.	Week of 10 Jul.	Week of 20 Mar.	Week of 24 Jul.

Shape of recent returns

Strong gains	3
Modest gains	14
Flat weeks	-
Modest losses	8
Sharp losses	1

RECENT VOL	BASE VOL
2.2%	3.5%
13-week weekly-return volatility.	52-week weekly-return volatility.

UP/DOWN SPLIT	AVERAGE SKEW
29/23	2.3% / -3.2%
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 Consumer Defensive

4-WEEK RANK

5 / 100

Standing within the tracked group.

GROUP AVERAGE

-0.3%

Average four-week return.

TREND BREADTH

49.0%

Share of peers with an active trend.

Peer	Exchange	1W return	4W return	Trend
COTY	NYSE	1.5%	38.0%	Inactive
DAR	NYSE	-1.0%	19.0%	Active
ELF	NYSE	5.0%	14.7%	Inactive
IPAR	NASDAQ	-0.6%	13.5%	Active
CALM	NASDAQ	2.0%	12.6%	Active

Industry · US Farm Products

4-WEEK RANK

2 / 17

Standing within the tracked group.

GROUP AVERAGE

-0.2%

Average four-week return.

TREND BREADTH

29.4%

Share of peers with an active trend.

Peer	Exchange	1W return	4W return	Trend
VITL	NASDAQ	-3.9%	16.4%	Inactive
CALM	NASDAQ	2.0%	12.6%	Active
AGRO	NYSE	5.1%	12.4%	Inactive
ADM	NYSE	0.0%	11.9%	Active
BG	NYSE	2.0%	9.9%	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	53/100	Trend, activity pressure, participation, and risk combine to a 53/100 tape read.	
Indicator analysis	27/100	Latest 12-week confirmation: trend 2/12, activity pressure 5/12, relative leadership 0/12.	Activity pressure 0.29; No reversal markers
Next-Week Expectancy	Positive 56.77%	Next-week expectancy is positive with a 56.77% historical one-week setup read.	Adds short-term historical context without overriding trend, activity, or relative leadership.
Factors	65/100	O'Shaughnessy factor stack blends value, quality, momentum, and confidence.	Buyback Yield rank 55; Small Cap Core rank 16
SVQF	70/100	Value and quality alignment from the Sharemaestro SVQF framework.	Composite rank 221.0 of 726
Patient Capital	Quiet	Activity-pressure buy-signal evidence highlights potential institutional accumulation windows.	No recent buy signal
Options	59/100	CALM shows bullish options pressure with a 37/100 conviction score, put-call volume ratio of 0.61, expected move of 8.4%, and Sharemaestro trend signal active.	Bullish · Call-side pressure · Expected move 8.4%
Sentiment	45/100	Weighted news tone is neutral across 48 relevant articles.	Cal-Maine Foods Inc (CALM) Cash Flow
Insiders	3 / 0	3 acquisitions and 0 disposals in the latest 180-day insider tape.	
Earnings	28 Jul	Latest stored earnings date was 28 Jul 2026.	

Current evidence clusters

PRICE FOLLOW-THROUGH

2.0%

Latest completed week; four-week move 12.6%.

INDICATOR STACK

20/100

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 56.77%

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

OPTIONS PRESSURE

Bullish

37/100 conviction; expected move 8.4%.

NEWS SENTIMENT

45/100

48 relevant articles in the latest sentiment read.

EVENT RISK

28 Jul

Latest stored earnings date was 28 Jul 2026.

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	90.32 USD	2.0%	80.18 USD	72.93 USD	1.68	-4.75	6.6M	On
17 Jul 2026	88.55 USD	0.2%	79.87 USD	72.61 USD	1.61	-8.67	5.1M	On
10 Jul 2026	88.34 USD	5.4%	79.73 USD	72.28 USD	1.08	-13.30	3.7M	Off
03 Jul 2026	83.85 USD	4.5%	79.65 USD	71.95 USD	0.54	-16.80	3.4M	Off
26 Jun 2026	80.23 USD	3.2%	79.64 USD	71.66 USD	0.00	-20.34	5.7M	Off
19 Jun 2026	77.73 USD	-0.5%	79.70 USD	71.39 USD	-0.59	-26.88	2.9M	Off
12 Jun 2026	78.10 USD	3.2%	79.95 USD	71.13 USD	-0.67	-25.37	3.2M	Off
05 Jun 2026	75.65 USD	1.2%	80.32 USD	70.89 USD	-0.61	-26.68	3.4M	Off
29 May 2026	74.72 USD	-3.0%	80.72 USD	70.68 USD	-0.64	-31.47	3.1M	Off
22 May 2026	77.01 USD	0.2%	81.12 USD	70.46 USD	-0.60	-28.02	3.3M	Off
15 May 2026	76.88 USD	1.0%	81.46 USD	70.23 USD	-0.58	-27.93	5.2M	Off
08 May 2026	76.09 USD	-0.2%	81.96 USD	70.00 USD	-0.56	-29.56	3.0M	Off
01 May 2026	76.25 USD	0.5%	82.48 USD	69.77 USD	-0.40	-26.20	3.2M	Off
24 Apr 2026	75.88 USD	-0.5%	82.94 USD	69.55 USD	-0.19	-26.05	3.4M	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.

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