

KREF · NYSE · WEEK ENDED 24 JUL 2026

Weekly Investor Report

KKR Real Estate Finance Trust Inc · Real Estate · Reit - Mortgage

LATEST CLOSE

7.34 USD

0.7% latest week

Weekly setup

Mixed setup

The weekly trend is not active. Price is 7.0% above the Trend Line and sits at 54.9% of its 52-week range. The latest completed week returned 0.7%, after a 3.9% four-week move. The latest factor snapshot indicates quality is middle-of-the-pack; growth ranks weakly; valuation is neither clearly cheap nor expensive. Options positioning is mixed with 37/100 conviction, while the latest news-sentiment score is 48/100. Near-term considerations: earnings are due in 83d.

Technical setup score 47/100. This score describes the weekly technical setup; the conclusion above also considers fundamentals, positioning, sentiment, and event risk.

LATEST CLOSE

7.34 USD

24 Jul 2026

1W RETURN

0.7%

latest completed week

4W RETURN

3.9%

short-term follow-through

12W RETURN

17.3%

quarterly tape

TREND BREADTH

0.0%

0 of 52 weeks active

VOLUME RATIO

1.9x

vs 13-week average

What is working

- Price is above the Trend Line, keeping the weekly tape constructive.
- Activity pressure is positive on the latest completed week.
- Volume is elevated versus the 13-week average, confirming attention.

What could go wrong

- The trend backdrop is inactive, so price action has not confirmed a constructive regime.
- Price is below Fair Value, so the market is still discounting the latest tape.
- 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

0.7%

Latest completed week; four-week move 3.9%.

INDICATOR STACK

0/72

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.

OPTIONS PRESSURE

Mixed

37/100 conviction; expected move 15.5%.

NEWS SENTIMENT

48/100

77 relevant articles in the latest sentiment read.

EVENT RISK

83d

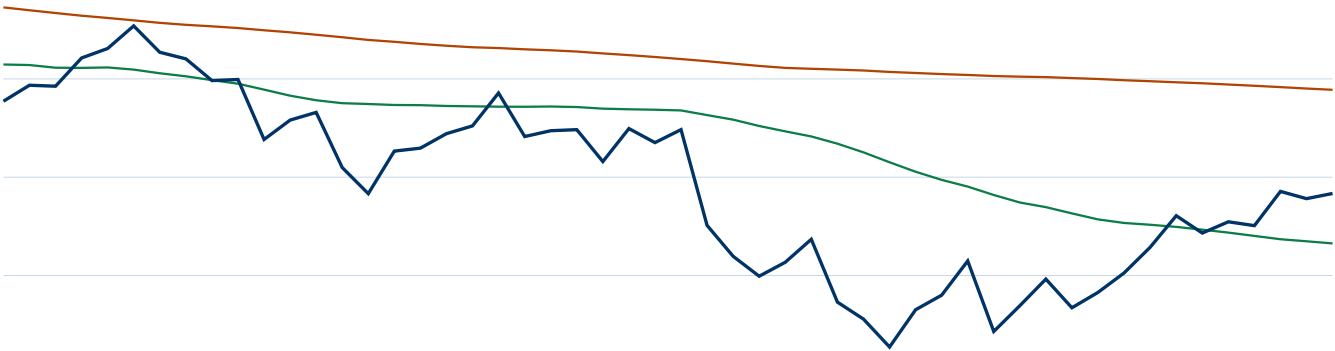
Next report is scheduled for 21 Oct 2026; event risk rises as the date approaches.

01 · PRICE ACTION

Where price is—and whether the trend supports it

The weekly trend is not active. Price is 7.0% above the Trend Line and sits at 54.9% of its 52-week range. The latest completed week returned 0.7%, after a 3.9% four-week move.

52-week price path



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

Position in the 52-week range



5.25 USD
Latest close sits at 54.9% of the 52-week range.
9.06 USD

RANGE LOCATION

54.9%

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

TREND DISTANCE

7.0%

Price premium or discount versus the weekly Trend Line.

FAIR-VALUE GAP

-12.0%

Premium demand or model discount versus Sharemaestro Fair Value.

HIGH-WATER GAP

-19.0%

Distance from the latest 52-week high.

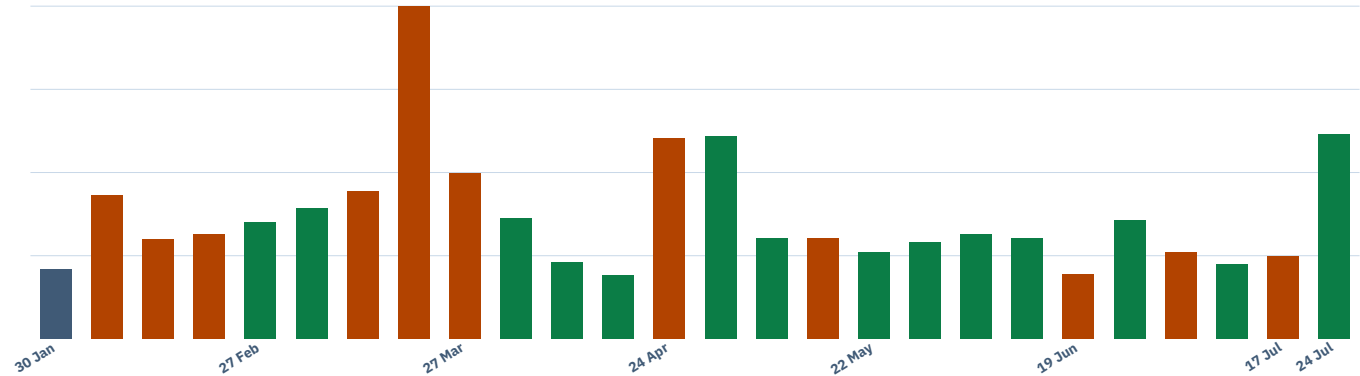
02 · VOLUME AND DEMAND

Is real participation confirming the move?

Latest weekly volume is 1.9x 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 1.9x Latest volume versus the 13-week average.	BASELINE 5.8M 13-week average volume.	ONE-YEAR BASE 5.2M 52-week average volume.	LATEST WEEKLY VOLUME 10.9M Most recent completed week.
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Demand beneath price

Activity pressure and institutional-style signals

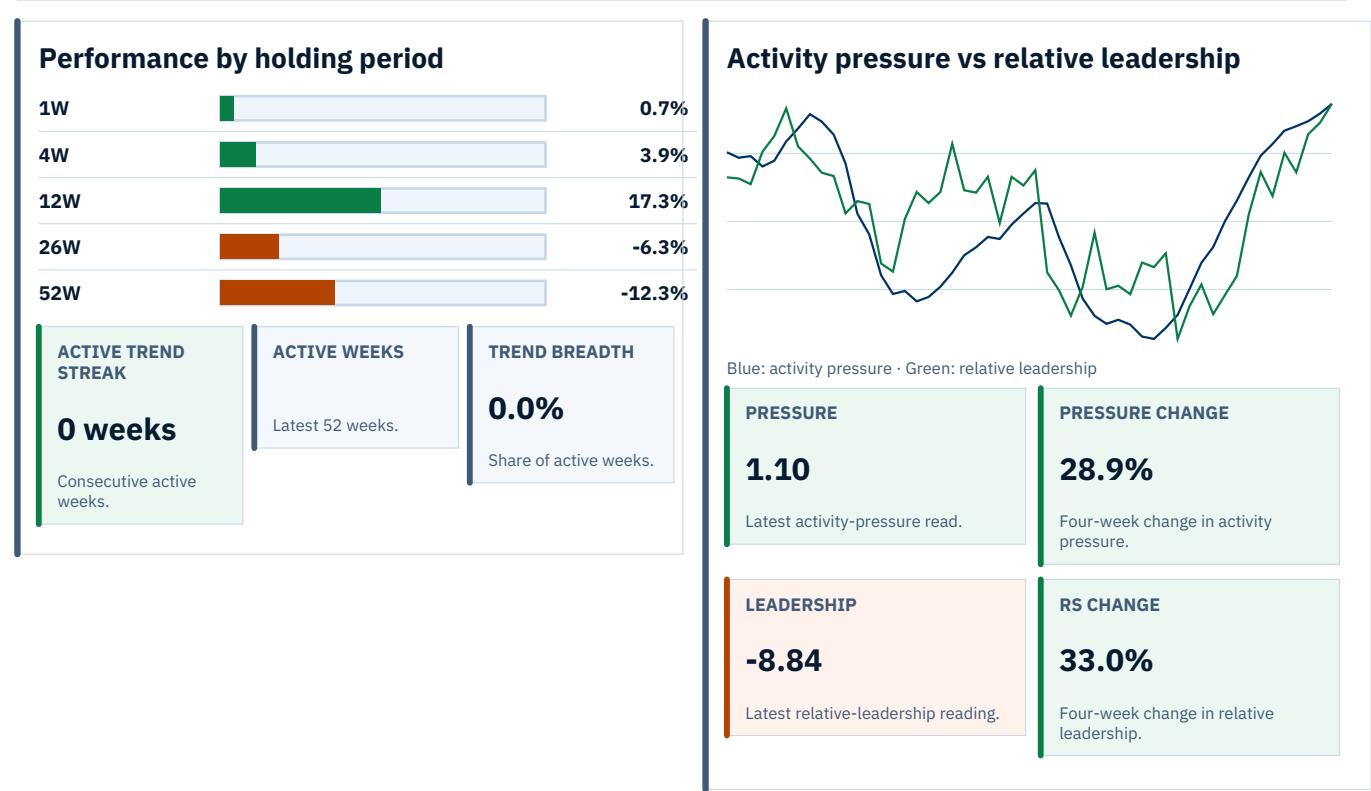
These indicators assess whether participation is improving beneath price. They are supporting evidence, not proof of institutional buying.



03 · MOMENTUM AND LEADERSHIP

Is performance persistent—and is the stock leading?

Performance is 3.9% over four weeks, 17.3% over 12 weeks, and -12.3% over one year. The current trend has remained active for 0 consecutive weeks.



Technical setup scorecard

Trend		0
Momentum		74
Activity Pressure		72
Relative Leadership		26
Next-Week Expectancy		50
Volume		79
Smart Money		27
Risk Control		47

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 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 94% Available factor fields.	MODEL CONFIDENCE 94% 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		9/100
Value		30/100
Quality		22/100
Momentum		19/100
Growth		12/100

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.	GROSS MARGIN 87.4% Gross profit retained from each unit of revenue.
PRICE / SALES 1.4x Market value relative to trailing revenue.	OPERATING MARGIN 12.2% Operating profit retained from revenue.
EV / EBITDA 103.1x Enterprise value relative to operating cash earnings.	FREE-CASH-FLOW MARGIN 20.8% Free cash flow generated from revenue.
FREE-CASH-FLOW YIELD 1.5% Free cash flow as a share of enterprise value.	RETURN ON INVESTED CAPITAL 0.6% 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-32.3% Latest one-year revenue growth.	DIVIDEND YIELD11.6% Cash dividends relative to market value.
EPS GROWTH- Latest one-year earnings-per-share growth.	BUYBACK YIELD11.1% Net share repurchases relative to market value.
FREE-CASH-FLOW GROWTH-32.2% Latest one-year free-cash-flow growth.	SHAREHOLDER YIELD22.7% Dividend yield plus net buyback yield.
PIOTROSKI F-SCORE3/9 Nine-point accounting-strength checklist.	NET DEBT / EBITDA91.6x 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 weakly; 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

Mixed

KREF shows mixed options pressure with a 37/100 conviction score, put-call volume ratio of 0.73, expected move of 15.5%, and Sharemaestro trend signal inactive.

CONVICTION

37/100

Options signal conviction.

EXPECTED MOVE

15.5%

Nearest-chain pricing.

PUT/CALL VOLUME

0.73

Contract volume balance.

Pressure		3
Speculation		34
Volatility		96
Trend agreement		70

Insider activity

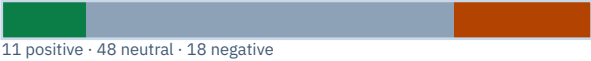
7 / 0

7 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

48/100

Weighted news tone is neutral across 77 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
83d
Next report is scheduled for 21 Oct 2026; event risk rises as the date approaches.

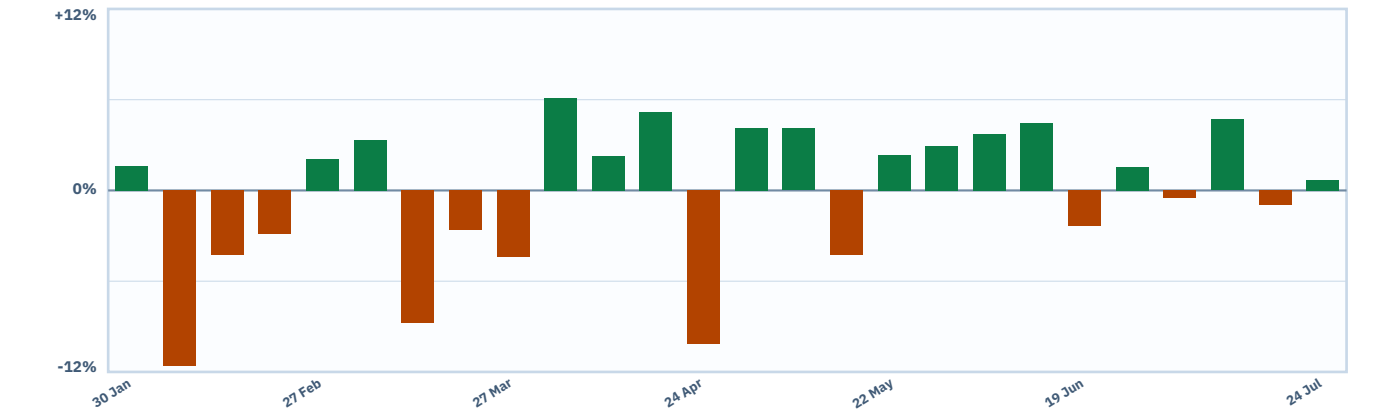
OPTIONS EXPECTED MOVE
15.5%
Nearest-chain priced movement where available.

52-WEEK DRAWDOWN
-19.0%
Distance below the 52-week high.

13-WEEK VOLATILITY
2.8%
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
+6.1%
Week of 3 Apr.

WORST WEEK
-11.6%
Week of 6 Feb.

LATEST WEEK
+0.7%
Week of 24 Jul.

Shape of recent returns

Strong gains		6
Modest gains		9
Flat weeks		-
Modest losses		5
Sharp losses		6

RECENT VOL
2.8%
13-week weekly-return volatility.

BASE VOL
4.0%
52-week weekly-return volatility.

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

AVERAGE SKEW
2.6% / -4.0%
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 - / 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 3 / 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	40/100	Trend, activity pressure, participation, and risk combine to a 40/100 tape read.	
Indicator analysis	33/100	Latest 12-week confirmation: trend 0/12, activity pressure 10/12, relative leadership 0/12.	Activity pressure 0.37; No reversal markers
Factors	18/100	O'Shaughnessy factor stack blends value, quality, momentum, and confidence.	Buyback Yield rank 5; Small Cap Core rank 23
Patient Capital	Quiet	Activity-pressure buy-signal evidence highlights potential institutional accumulation windows.	No recent buy signal
Options	52/100	KREF shows mixed options pressure with a 37/100 conviction score, put-call volume ratio of 0.73, expected move of 15.5%, and Sharemaestro trend signal inactive.	Mixed · Options-market disagreement · Expected move 15.5%
Sentiment	48/100	Weighted news tone is neutral across 77 relevant articles.	KKR Real Estate Finance Trust, Inc. Revenue Breakdown – FWB:8KR
Insiders	7 / 0	7 acquisitions and 0 disposals in the latest 180-day insider tape.	
Earnings	83d	Next report is scheduled for 21 Oct 2026; event risk rises as the date approaches.	

Current evidence clusters

PRICE FOLLOW-THROUGH 0.7% Latest completed week; four-week move 3.9%.	INDICATOR STACK 0/72 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.
OPTIONS PRESSURE Mixed 37/100 conviction; expected move 15.5%.	NEWS SENTIMENT 48/100 77 relevant articles in the latest sentiment read.	EVENT RISK 83d Next report is scheduled for 21 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	7.34 USD	0.7%	6.86 USD	8.34 USD	1.10	-8.84	10.9M	Off
17 Jul 2026	7.29 USD	-1.0%	6.88 USD	8.35 USD	1.02	-10.53	4.4M	Off
10 Jul 2026	7.36 USD	4.7%	6.90 USD	8.36 USD	0.94	-11.55	4.0M	Off
03 Jul 2026	7.03 USD	-0.5%	6.93 USD	8.38 USD	0.90	-14.93	4.6M	Off
26 Jun 2026	7.07 USD	1.6%	6.96 USD	8.39 USD	0.86	-13.20	6.3M	Off
19 Jun 2026	6.96 USD	-2.4%	6.99 USD	8.40 USD	0.74	-17.05	3.4M	Off
12 Jun 2026	7.13 USD	4.5%	7.02 USD	8.41 USD	0.63	-14.92	5.4M	Off
05 Jun 2026	6.82 USD	3.7%	7.04 USD	8.42 USD	0.43	-18.68	5.5M	Off
29 May 2026	6.57 USD	2.9%	7.06 USD	8.43 USD	0.21	-24.15	5.2M	Off
22 May 2026	6.39 USD	2.4%	7.09 USD	8.44 USD	0.03	-25.84	4.6M	Off
15 May 2026	6.24 USD	-4.2%	7.15 USD	8.45 USD	-0.21	-27.56	5.3M	Off
08 May 2026	6.51 USD	4.1%	7.21 USD	8.46 USD	-0.36	-24.92	5.3M	Off
01 May 2026	6.26 USD	4.1%	7.25 USD	8.46 USD	-0.60	-26.85	10.8M	Off
24 Apr 2026	6.01 USD	-10.2%	7.33 USD	8.47 USD	-0.84	-29.76	10.7M	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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