



# K-Deal® Performance Data

As of March 2025



## Performance Overview

### Highlights of our K-Deal program through March 2025

- 600 K-Deal transactions
- \$593.433 billion in combined issuance
- 27,690 loans (original loan count)
- 13,820 loans (46.72% of combined issuance, by loan balance) have paid off on or prior to maturity date

### Performance remains strong. As of the March 2025 reporting date

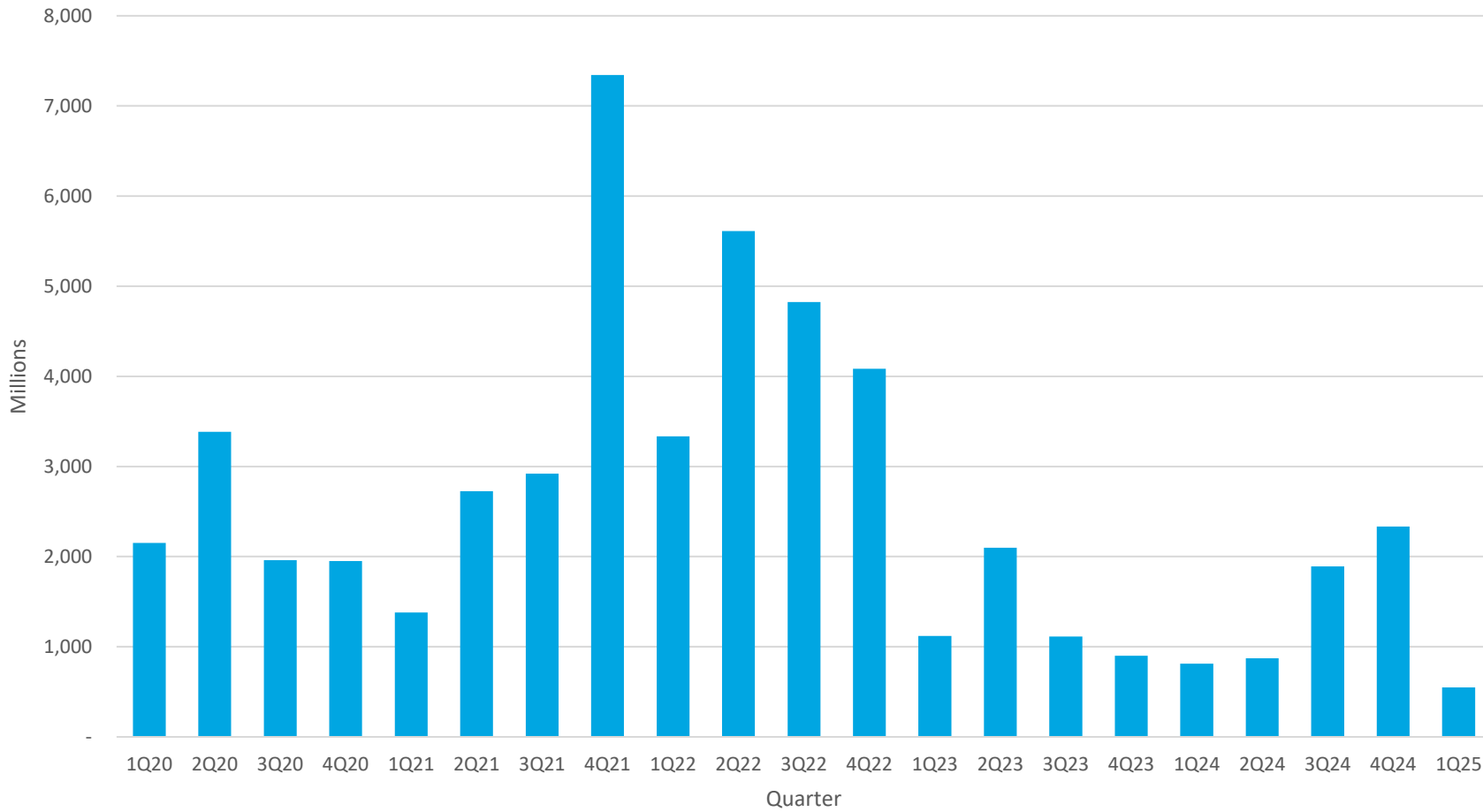
- 99.64% of the K-Deal loans are current (not including real estate owned (REO))
- 132 loans are in special servicing (representing <53 bps of outstanding principal)
- 23 loans are REO (representing <10 bps of outstanding principal)
- There have been \$76.118 million in total losses (representing <3 bps of total issuance)
- 12.59% of the outstanding loan population (by outstanding principal) is on the servicers' watchlist\*

\*The respective Master Servicers maintain a watchlist for each securitization. Loans are added to and removed from the watchlist in accordance with criteria established by CREFC.

|                | Current |               | Days Delinquent |           |         |           |          |           | Foreclosure |          |     |           |           |              | REO |  | Watchlist |  |
|----------------|---------|---------------|-----------------|-----------|---------|-----------|----------|-----------|-------------|----------|-----|-----------|-----------|--------------|-----|--|-----------|--|
|                |         |               | 30 Days         |           | 60 Days |           | 90+ Days |           | Foreclosure |          | REO |           | Watchlist |              |     |  |           |  |
|                | #       | \$            | #               | \$        | #       | \$        | #        | \$        | #           | \$       | #   | \$        | #         | \$           |     |  |           |  |
| March 2025     | 13,743  | \$ 316,650.40 | 12              | \$ 75.80  | 10      | \$ 212.10 | 77       | \$ 826.10 | 3           | \$ 22.50 | 23  | \$ 231.70 | 1,890     | \$ 39,810.24 |     |  |           |  |
| February 2025  | 13,773  | \$ 313,478.80 | 16              | \$ 209.80 | 14      | \$ 169.30 | 75       | \$ 764.20 | 3           | \$ 22.50 | 23  | \$ 231.80 | 1,935     | \$ 42,725.91 |     |  |           |  |
| January 2025   | 13,747  | \$ 312,425.70 | 17              | \$ 183.40 | 14      | \$ 163.50 | 68       | \$ 742.30 | 3           | \$ 22.50 | 23  | \$ 231.90 | 1,980     | \$ 43,419.51 |     |  |           |  |
| December 2024  | 13,867  | \$ 314,541.30 | 16              | \$ 217.20 | 6       | \$ 60.40  | 69       | \$ 750.80 | 4           | \$ 33.40 | 23  | \$ 227.00 | 1,973     | \$ 43,814.68 |     |  |           |  |
| November 2024  | 13,897  | \$ 315,181.70 | 10              | \$ 131.70 | 2       | \$ 21.10  | 75       | \$ 853.20 | 4           | \$ 33.50 | 22  | \$ 202.50 | 1,980     | \$ 45,179.06 |     |  |           |  |
| October 2024   | 13,968  | \$ 316,321.30 | 14              | \$ 167.60 | 9       | \$ 233.10 | 67       | \$ 638.90 | 4           | \$ 33.50 | 22  | \$ 202.50 | 1,924     | \$ 43,428.42 |     |  |           |  |
| September 2024 | 14,097  | \$ 321,822.09 | 2               | \$ 85.32  | 3       | \$ 51.04  | 54       | \$ 537.40 | 2           | \$ 19.26 | 21  | \$ 273.36 | 1,932     | \$ 43,197.04 |     |  |           |  |
| August 2024    | 14,208  | \$ 321,860.20 | 3               | \$ 80.24  | 5       | \$ 31.35  | 62       | \$ 578.98 | 3           | \$ 30.29 | 19  | \$ 207.39 | 1,952     | \$ 44,284.31 |     |  |           |  |
| July 2024      | 14,247  | \$ 322,531.04 | 16              | \$ 379.60 | 4       | \$ 73.76  | 79       | \$ 710.88 | 2           | \$ 21.94 | 18  | \$ 187.73 | 1,978     | \$ 45,189.27 |     |  |           |  |
| June 2024      | 14,192  | \$ 320,997.25 | 7               | \$ 146.29 | 8       | \$ 100.67 | 72       | \$ 619.88 | 3           | \$ 33.56 | 17  | \$ 187.73 | 1,978     | \$ 45,430.27 |     |  |           |  |
| May 2024       | 14,253  | \$ 321,928.39 | 15              | \$ 190.65 | 6       | \$ 55.71  | 68       | \$ 632.09 | 2           | \$ 21.94 | 17  | \$ 187.73 | 1,934     | \$ 43,838.64 |     |  |           |  |
| April 2024     | 14,265  | \$ 321,992.25 | 15              | \$ 159.69 | 3       | \$ 106.28 | 66       | \$ 529.03 | 2           | \$ 21.94 | 18  | \$ 188.90 | 1,870     | \$ 42,985.82 |     |  |           |  |
| March 2024     | 14,262  | \$ 321,491.35 | 14              | \$ 170.65 | 4       | \$ 77.82  | 69       | \$ 579.08 | 1           | \$ 11.03 | 17  | \$ 173.66 | 1,788     | \$ 41,210.68 |     |  |           |  |
| February 2024  | 14,235  | \$ 319,897.51 | 12              | \$ 198.40 | 4       | \$ 67.46  | 64       | \$ 576.30 | 2           | \$ 15.69 | 15  | \$ 129.49 | 1,749     | \$ 40,173.89 |     |  |           |  |
| January 2024   | 14,194  | \$ 318,646.48 | 16              | \$ 211.13 | 7       | \$ 439.04 | 78       | \$ 619.19 | 3           | \$ 26.51 | 12  | \$ 86.83  | 1,686     | \$ 38,310.12 |     |  |           |  |
| December 2023  | 14,332  | \$ 322,049.58 | 12              | \$ 529.03 | 9       | \$ 66.39  | 78       | \$ 588.29 | 1           | \$ 11.03 | 11  | \$ 83.47  | 1,585     | \$ 35,359.26 |     |  |           |  |
| November 2023  | 14,330  | \$ 319,958.71 | 13              | \$ 159.70 | 9       | \$ 63.30  | 71       | \$ 494.46 | 3           | \$ 62.32 | 10  | \$ 75.01  | 1,554     | \$ 34,634.00 |     |  |           |  |
| October 2023   | 14,369  | \$ 319,254.69 | 11              | \$ 78.47  | 3       | \$ 29.25  | 73       | \$ 534.97 | 2           | \$ 31.42 | 8   | \$ 50.57  | 1,593     | \$ 35,686.67 |     |  |           |  |
| September 2023 | 14,348  | \$ 317,859.89 | 10              | \$ 80.06  | 6       | \$ 59.04  | 67       | \$ 483.47 | 1           | \$ 11.03 | 8   | \$ 50.60  | 1,460     | \$ 30,964.71 |     |  |           |  |
| August 2023    | 14,303  | \$ 316,880.99 | 7               | \$ 67.84  | 3       | \$ 50.86  | 71       | \$ 483.12 | 2           | \$ 16.76 | 3   | \$ 68.28  | 1,390     | \$ 27,600.02 |     |  |           |  |
| July 2023      | 14,346  | \$ 316,470.82 | 2               | \$ 35.28  | 14      | \$ 95.49  | 58       | \$ 402.10 | 1           | \$ 11.03 | 3   | \$ 24.84  | 1,345     | \$ 27,401.51 |     |  |           |  |
| June 2023      | 14,387  | \$ 316,903.19 | 19              | \$ 139.22 | 0       | \$ -      | 63       | \$ 451.04 | 1           | \$ 11.03 | 2   | \$ 14.05  | 1,258     | \$ 26,135.04 |     |  |           |  |
| May 2023       | 14,552  | \$ 319,225.86 | 2               | \$ 18.55  | 12      | \$ 107.44 | 47       | \$ 337.48 | 1           | \$ 11.03 | 2   | \$ 14.06  | 1,199     | \$ 24,380.60 |     |  |           |  |
| April 2023     | 14,507  | \$ 317,911.72 | 4               | \$ 27.12  | 39      | \$ 199.15 | 23       | \$ 251.14 | 1           | \$ 11.03 | 2   | \$ 14.07  | 1,180     | \$ 24,183.21 |     |  |           |  |
| March 2023     | 14,629  | \$ 318,490.12 | 38              | \$ 191.80 | 0       | \$ -      | 26       | \$ 268.82 | 1           | \$ 11.03 | 2   | \$ 14.08  | 1,150     | \$ 22,930.85 |     |  |           |  |
| February 2023  | 14,689  | \$ 318,957.95 | 5               | \$ 46.15  | 4       | \$ 36.50  | 19       | \$ 232.75 | 1           | \$ 11.03 | 2   | \$ 14.09  | 1,105     | \$ 21,136.54 |     |  |           |  |
| January 2023   | 14,686  | \$ 318,716.20 | 4               | \$ 78.97  | 0       | \$ -      | 19       | \$ 165.03 | 1           | \$ 11.03 | 2   | \$ 14.10  | 1,086     | \$ 20,593.95 |     |  |           |  |
| December 2022  | 14,851  | \$ 321,411.37 | 1               | \$ 6.07   | 1       | \$ 8.46   | 19       | \$ 213.48 | 1           | \$ 11.05 | 2   | \$ 14.10  | 1,078     | \$ 20,793.93 |     |  |           |  |
| November 2022  | 14,906  | \$ 322,731.82 | 2               | \$ 11.81  | 12      | \$ 141.75 | 15       | \$ 188.93 | 1           | \$ 11.07 | 2   | \$ 14.11  | 1,069     | \$ 21,034.09 |     |  |           |  |
| October 2022   | 14,947  | \$ 322,229.65 | 9               | \$ 91.05  | 0       | \$ -      | 24       | \$ 319.17 | 1           | \$ 11.09 | 2   | \$ 14.12  | 1,019     | \$ 19,823.98 |     |  |           |  |
| September 2022 | 15,069  | \$ 323,810.01 | 0               | \$ -      | 1       | \$ 3.85   | 22       | \$ 305.15 | 1           | \$ 11.11 | 2   | \$ 14.13  | 1,014     | \$ 19,390.73 |     |  |           |  |
| August 2022    | 15,071  | \$ 322,851.09 | 6               | \$ 68.88  | 11      | \$ 220.64 | 5        | \$ 84.89  | 1           | \$ 11.13 | 2   | \$ 14.14  | 1,064     | \$ 20,866.51 |     |  |           |  |
| July 2022      | 15,150  | \$ 324,646.62 | 10              | \$ 120.47 | 1       | \$ 15.77  | 3        | \$ 75.54  | 1           | \$ 11.15 | 2   | \$ 8.00   | 1,101     | \$ 22,324.42 |     |  |           |  |
| June 2022      | 15,191  | \$ 325,202.78 | 0               | \$ -      | 0       | \$ -      | 3        | \$ 25.23  | 0           | \$ -     | 2   | \$ 14.16  | 1,114     | \$ 22,169.53 |     |  |           |  |
| May 2022       | 15,095  | \$ 321,150.28 | 0               | \$ -      | 2       | \$ 14.08  | 1        | \$ 11.19  | 1           | \$ 39.52 | 2   | \$ 14.17  | 1,156     | \$ 23,100.12 |     |  |           |  |
| April 2022     | 15,246  | \$ 324,090.21 | 3               | \$ 18.57  | 0       | \$ -      | 0        | \$ -      | 2           | \$ 50.74 | 2   | \$ 14.17  | 1,137     | \$ 22,827.30 |     |  |           |  |
| March 2022     | 15,247  | \$ 323,164.37 | 4               | \$ 78.40  | 2       | \$ 5.68   | 3        | \$ 31.18  | 2           | \$ 50.84 | 1   | \$ 8.01   | 1,136     | \$ 23,056.19 |     |  |           |  |

Note: All sums of UPB have been scaled down by 1,000,000

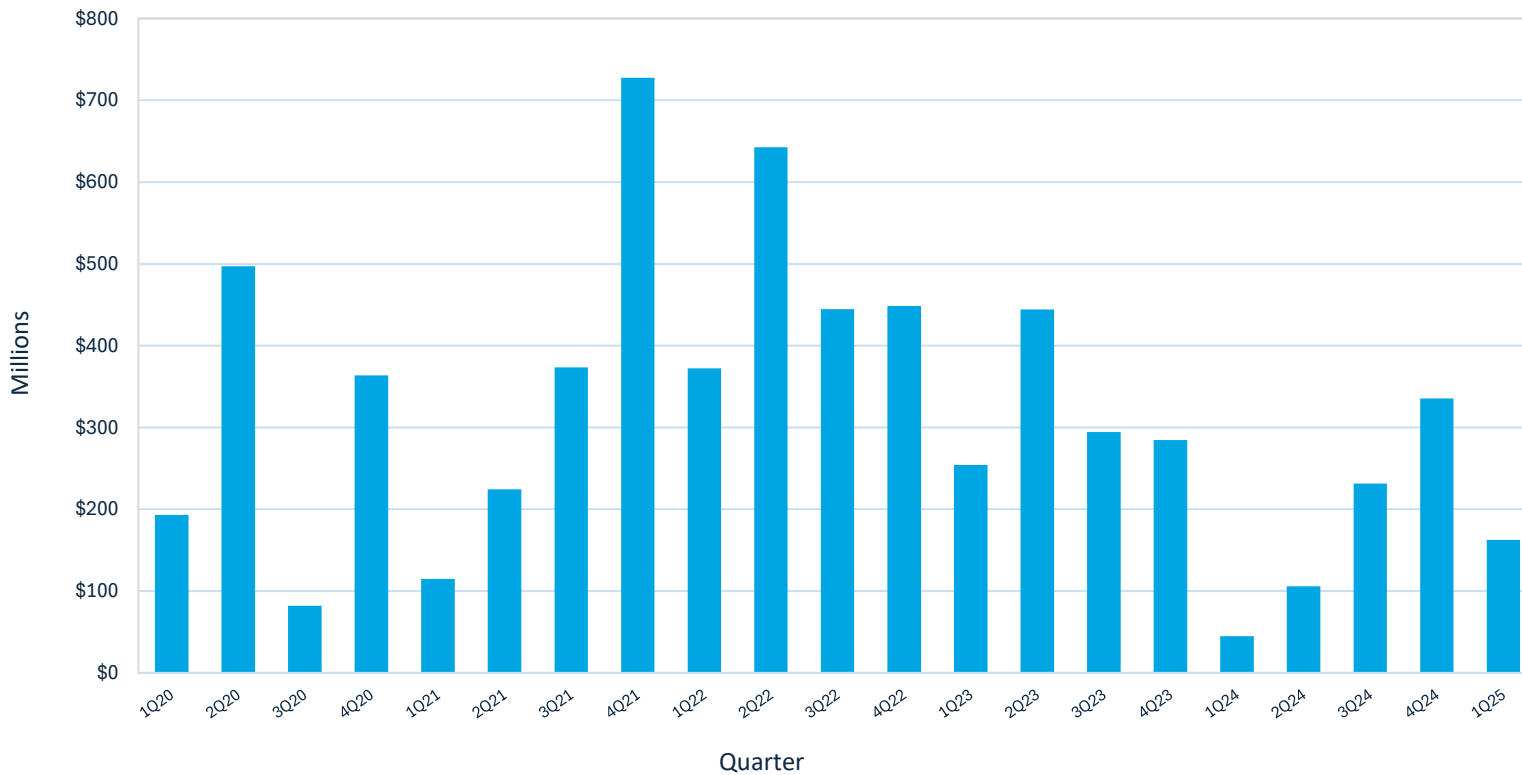
## Historical K-Deal Defeasance Activity



K-Deal defeasance volume activity as of March 2025:

- By loan count: 5,099
- By UPB: \$89.597 billion

## Total K-Deal Supplemental Loan Issuance Activity



Total K-Deal supplemental loan issuance activity as of March 2025:

- By loan count: 3,068
- By UPB: \$16.154 billion

Aggregate percentage of active K-Deal loans with active supplemental loans:

- By loan count: 8.46%
- By UPB: 2.09%

10-Year K-Deals

| Senior Subordination Level |                 |                             |                            |        |          |         |         |                     |                        |                   |                 |                                 |                                   |               |                 |                                        |                          |                |                  |
|----------------------------|-----------------|-----------------------------|----------------------------|--------|----------|---------|---------|---------------------|------------------------|-------------------|-----------------|---------------------------------|-----------------------------------|---------------|-----------------|----------------------------------------|--------------------------|----------------|------------------|
| K-Deal                     | Settlement Date | Original Balance (millions) | Current Balance (Millions) | Factor | Original | Current | Change  | Original Loan Count | Prior Month Loan Count | Active Loan Count | # of Supp Loans | % with Supp Loans by Loan Count | % of Supp UPB to Current Deal UPB | Cum Deal Loss | % DQ= 60+/F/REO | Active Appraisal Reduction in Millions | % Specially Serviced/REO | % on Watchlist | % Fully Defeased |
| K-003                      | 6/18/2009       | \$1,064.70                  | \$0.00                     | 0.0000 | 7.50%    | 0.00%   | -7.50%  | 62                  | 0                      | 0                 | 0               | 0.00 %                          | 0.00 %                            | 0.53%         | 0.00%           | \$0.00                                 | 0.00 %                   | 0.00%          | 32.83 %          |
| K-004                      | 10/22/2009      | \$1,075.30                  | \$0.00                     | 0.0000 | 7.50%    | 0.00%   | -7.50%  | 46                  | 0                      | 0                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%           | \$0.00                                 | 0.00 %                   | 0.00%          | 47.92 %          |
| K-005                      | 2/3/2010        | \$1,107.35                  | \$0.00                     | 0.0000 | 7.50%    | 0.00%   | -7.50%  | 70                  | 0                      | 0                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%           | \$0.00                                 | 0.00 %                   | 0.00%          | 71.36 %          |
| K-006                      | 4/6/2010        | \$1,231.84                  | \$0.00                     | 0.0000 | 12.24%   | 0.00%   | -12.24% | 68                  | 0                      | 0                 | 0               | 0.00 %                          | 0.00 %                            | 0.03%         | 0.00%           | \$0.00                                 | 0.00 %                   | 0.00%          | 55.59 %          |
| K-007                      | 6/24/2010       | \$1,168.74                  | \$0.00                     | 0.0000 | 13.38%   | 0.00%   | -13.38% | 83                  | 0                      | 0                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%           | \$0.00                                 | 0.00 %                   | 0.00%          | 53.10 %          |
| K-008                      | 9/23/2010       | \$1,158.68                  | \$0.00                     | 0.0000 | 12.75%   | 0.00%   | -12.75% | 72                  | 0                      | 0                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%           | \$0.00                                 | 0.00 %                   | 0.00%          | 55.44 %          |
| K-009                      | 11/23/2010      | \$1,248.19                  | \$0.00                     | 0.0000 | 12.75%   | 0.00%   | -12.75% | 70                  | 0                      | 0                 | 0               | 0.00 %                          | 0.00 %                            | 0.15%         | 0.00%           | \$0.00                                 | 0.00 %                   | 0.00%          | 44.03 %          |
| K-010                      | 2/10/2011       | \$1,165.38                  | \$0.00                     | 0.0000 | 13.38%   | 0.00%   | -13.38% | 76                  | 0                      | 0                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%           | \$0.00                                 | 0.00 %                   | 0.00%          | 53.64 %          |
| K-011                      | 3/31/2011       | \$1,188.03                  | \$0.00                     | 0.0000 | 12.88%   | 0.00%   | -12.88% | 76                  | 0                      | 0                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%           | \$0.00                                 | 0.00 %                   | 0.00%          | 64.64 %          |
| K-012                      | 4/27/2011       | \$1,210.57                  | \$0.00                     | 0.0000 | 14.25%   | 0.00%   | -14.25% | 69                  | 0                      | 0                 | 0               | 0.00 %                          | 0.00 %                            | 0.24%         | 0.00%           | \$0.00                                 | 0.00 %                   | 0.00%          | 51.99 %          |
| K-013                      | 5/26/2011       | \$1,250.92                  | \$0.00                     | 0.0000 | 12.29%   | 0.00%   | -12.29% | 81                  | 0                      | 0                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%           | \$0.00                                 | 0.00 %                   | 0.00%          | 67.51 %          |
| K-014                      | 8/10/2011       | \$1,191.60                  | \$0.00                     | 0.0000 | 12.00%   | 0.00%   | -12.00% | 90                  | 0                      | 0                 | 0               | 0.00 %                          | 0.00 %                            | 0.26%         | 0.00%           | \$0.00                                 | 0.00 %                   | 0.00%          | 46.60 %          |
| K-015                      | 11/9/2011       | \$1,164.91                  | \$0.00                     | 0.0000 | 13.25%   | 0.00%   | -13.25% | 91                  | 0                      | 0                 | 1               | 1.10 %                          | 0.00 %                            | 0.00%         | 0.00%           | \$0.00                                 | 0.00 %                   | 0.00%          | 58.01 %          |
| K-016                      | 12/22/2011      | \$1,171.19                  | \$0.00                     | 0.0000 | 13.38%   | 0.00%   | -13.38% | 85                  | 0                      | 0                 | 0               | 0.00 %                          | 0.00 %                            | 0.30%         | 0.00%           | \$0.00                                 | 0.00 %                   | 0.00%          | 47.70 %          |
| K-017                      | 3/20/2012       | \$1,272.38                  | \$0.00                     | 0.0000 | 14.75%   | 0.00%   | -14.75% | 72                  | 0                      | 0                 | 1               | 1.39 %                          | 0.00 %                            | 0.00%         | 0.00%           | \$0.00                                 | 0.00 %                   | 0.00%          | 37.52 %          |
| K-018                      | 5/22/2012       | \$1,212.41                  | \$39.52                    | 0.0000 | 13.63%   | 100.00% | 86.37%  | 75                  | 1                      | 1                 | 0               | 0.00 %                          | 0.00 %                            | 0.28%         | 100.00%         | \$0.00                                 | 100.00 %                 | 0.00 %         | 49.58 %          |
| K-019                      | 8/14/2012       | \$1,272.51                  | \$0.00                     | 0.0000 | 15.25%   | 0.00%   | -15.25% | 83                  | 0                      | 0                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%           | \$0.00                                 | 0.00 %                   | 0.00%          | 60.37 %          |
| K-020                      | 9/25/2012       | \$1,298.82                  | \$0.00                     | 0.0000 | 15.50%   | 0.00%   | -15.50% | 77                  | 0                      | 0                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%           | \$0.00                                 | 0.00 %                   | 0.00%          | 55.42 %          |
| K-021                      | 11/8/2012       | \$1,367.55                  | \$0.00                     | 0.0000 | 15.00%   | 0.00%   | -15.00% | 80                  | 0                      | 0                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%           | \$0.00                                 | 0.00 %                   | 0.00%          | 66.55 %          |
| K-022                      | 12/11/2012      | \$1,409.53                  | \$0.00                     | 0.0000 | 15.25%   | 0.00%   | -15.25% | 81                  | 0                      | 0                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%           | \$0.00                                 | 0.00 %                   | 0.00%          | 61.43 %          |
| K-023                      | 12/21/2012      | \$1,369.64                  | \$0.00                     | 0.0000 | 16.25%   | 0.00%   | -16.25% | 76                  | 0                      | 0                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%           | \$0.00                                 | 0.00 %                   | 0.00%          | 62.72 %          |
| K-024                      | 1/24/2013       | \$1,449.48                  | \$0.00                     | 0.0000 | 15.87%   | 0.00%   | -15.87% | 74                  | 0                      | 0                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%           | \$0.00                                 | 0.00 %                   | 0.00%          | 70.25 %          |
| K-025                      | 2/13/2013       | \$1,534.95                  | \$0.00                     | 0.0000 | 15.50%   | 0.00%   | -15.50% | 83                  | 0                      | 0                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%           | \$0.00                                 | 0.00 %                   | 0.00%          | 59.44 %          |
| K-026                      | 5/7/2013        | \$1,466.06                  | \$0.00                     | 0.0000 | 15.00%   | 0.00%   | -15.00% | 81                  | 0                      | 0                 | 0               | 0.00 %                          | 0.00 %                            | 0.01%         | 0.00%           | \$0.00                                 | 0.00 %                   | 0.00%          | 60.53 %          |
| K-027                      | 5/22/2013       | \$1,639.08                  | \$0.00                     | 0.0000 | 15.38%   | 0.00%   | -15.38% | 78                  | 0                      | 0                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%           | \$0.00                                 | 0.00 %                   | 0.00%          | 53.82 %          |

10-Year K-Deals (Cont.)

| Senior Subordination Level |                 |                             |                            |        |          |         |         |                     |                        |                   |                 |                                 |                                   |               |                  |                                        |                          |                |                  |
|----------------------------|-----------------|-----------------------------|----------------------------|--------|----------|---------|---------|---------------------|------------------------|-------------------|-----------------|---------------------------------|-----------------------------------|---------------|------------------|----------------------------------------|--------------------------|----------------|------------------|
| K-Deal                     | Settlement Date | Original Balance (millions) | Current Balance (Millions) | Factor | Original | Current | Change  | Original Loan Count | Prior Month Loan Count | Active Loan Count | # of Supp Loans | % with Supp Loans by Loan Count | % of Supp UPB to Current Deal UPB | Cum Deal Loss | % DQ= 60+I/F/REO | Active Appraisal Reduction in Millions | % Specially Serviced/REO | % on Watchlist | % Fully Defeased |
| K-028                      | 6/27/2013       | \$1,900.05                  | \$0.00                     | 0.0000 | 15.75%   | 0.00%   | -15.75% | 88                  | 0                      | 0                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 0.00%          | 51.81 %          |
| K-029                      | 7/24/2013       | \$1,637.71                  | \$0.00                     | 0.0000 | 16.38%   | 0.00%   | -16.38% | 87                  | 0                      | 0                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 0.00%          | 71.97 %          |
| K-030                      | 8/7/2013        | \$1,635.42                  | \$0.00                     | 0.0000 | 16.75%   | 0.00%   | -16.75% | 79                  | 0                      | 0                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 0.00%          | 67.71 %          |
| K-031                      | 8/27/2013       | \$1,568.56                  | \$0.00                     | 0.0000 | 16.38%   | 0.00%   | -16.38% | 88                  | 0                      | 0                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 0.00%          | 67.87 %          |
| K-032                      | 9/26/2013       | \$1,512.55                  | \$0.00                     | 0.0000 | 16.00%   | 0.00%   | -16.00% | 90                  | 0                      | 0                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 0.00%          | 69.11 %          |
| K-033                      | 10/29/2013      | \$1,645.63                  | \$0.00                     | 0.0000 | 16.13%   | 0.00%   | -16.13% | 86                  | 0                      | 0                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 0.00%          | 72.17 %          |
| K-034                      | 11/21/2013      | \$1,546.77                  | \$0.00                     | 0.0000 | 16.25%   | 0.00%   | -16.25% | 79                  | 0                      | 0                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 0.00%          | 72.00 %          |
| K-035                      | 12/5/2013       | \$1,530.30                  | \$0.00                     | 0.0000 | 16.50%   | 0.00%   | -16.50% | 79                  | 0                      | 0                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 0.00%          | 77.07 %          |
| K-036                      | 2/20/2014       | \$1,254.65                  | \$0.00                     | 0.0000 | 15.50%   | 0.00%   | -15.50% | 76                  | 0                      | 0                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 0.00%          | 55.22 %          |
| K-037                      | 3/25/2014       | \$1,364.58                  | \$13.72                    | 0.0000 | 15.50%   | 100.00% | 84.50%  | 102                 | 3                      | 3                 | 0               | 0.00 %                          | 0.00 %                            | 0.59%         | 100.00%          | \$6.20                                 | 100.00 %                 | 0.00 %         | 68.57 %          |
| K-038                      | 6/25/2014       | \$1,240.53                  | \$0.00                     | 0.0000 | 14.75%   | 0.00%   | -14.75% | 105                 | 0                      | 0                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 0.00%          | 55.72 %          |
| K-039                      | 9/18/2014       | \$1,329.95                  | \$0.00                     | 0.0000 | 14.75%   | 0.00%   | -14.75% | 105                 | 2                      | 0                 | 1               | 0.95 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 0.00%          | 54.41 %          |
| K-040                      | 11/13/2014      | \$1,565.29                  | \$0.00                     | 0.0000 | 15.00%   | 0.00%   | -15.00% | 106                 | 0                      | 0                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 0.00%          | 61.39 %          |
| K-041                      | 12/16/2014      | \$1,380.18                  | \$0.00                     | 0.0000 | 17.50%   | 0.00%   | -17.50% | 96                  | 0                      | 0                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 0.00%          | 54.48 %          |
| K-042                      | 1/28/2015       | \$1,373.11                  | \$6.16                     | 0.0000 | 18.00%   | 100.00% | 82.00%  | 78                  | 1                      | 1                 | 0               | 0.00 %                          | 0.00 %                            | 0.06%         | 100.00%          | \$0.00                                 | 100.00 %                 | 0.00 %         | 46.30 %          |
| K-043                      | 3/4/2015        | \$1,450.44                  | \$9.05                     | 0.0000 | 17.13%   | 100.00% | 82.87%  | 81                  | 6                      | 1                 | 1               | 1.23 %                          | 13.33 %                           | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 100.00 %       | 46.59 %          |
| K-044                      | 4/21/2015       | \$1,631.23                  | \$0.00                     | 0.0000 | 18.63%   | 0.00%   | -18.63% | 76                  | 1                      | 0                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 0.00%          | 48.04 %          |
| K-045                      | 5/20/2015       | \$1,577.45                  | \$1.71                     | 0.0000 | 18.00%   | 100.00% | 82.00%  | 74                  | 4                      | 1                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 100.17 %       | 42.31 %          |
| K-046                      | 6/17/2015       | \$1,587.63                  | \$163.82                   | 0.0000 | 18.38%   | 100.00% | 81.62%  | 82                  | 46                     | 13                | 1               | 1.22 %                          | 3.05 %                            | 0.00%         | 6.73%            | \$0.00                                 | 6.77 %                   | 42.30 %        | 53.14 %          |
| K-047                      | 7/30/2015       | \$1,448.02                  | \$1,031.77                 | 0.6494 | 18.00%   | 25.26%  | 7.26%   | 90                  | 81                     | 69                | 5               | 5.56 %                          | 3.39 %                            | 0.00%         | 2.32%            | \$0.00                                 | 1.62 %                   | 41.78 %        | 49.19 %          |
| K-048                      | 9/24/2015       | \$1,569.42                  | \$1,145.61                 | 0.6694 | 18.32%   | 25.10%  | 6.78%   | 89                  | 77                     | 75                | 5               | 5.62 %                          | 2.81 %                            | 0.00%         | 0.32%            | \$0.00                                 | 0.00 %                   | 45.93 %        | 47.91 %          |
| K-049                      | 10/29/2015      | \$1,572.55                  | \$1,352.77                 | 0.8296 | 18.00%   | 20.92%  | 2.92%   | 96                  | 94                     | 92                | 9               | 9.38 %                          | 2.26 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 31.35 %        | 48.39 %          |
| K-050                      | 11/24/2015      | \$1,535.31                  | \$1,336.02                 | 0.8412 | 18.25%   | 20.97%  | 2.72%   | 86                  | 83                     | 82                | 20              | 23.26 %                         | 8.68 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 17.65 %        | 37.64 %          |
| K-051                      | 12/18/2015      | \$1,195.81                  | \$964.34                   | 0.7629 | 18.38%   | 22.79%  | 4.41%   | 99                  | 93                     | 91                | 8               | 8.08 %                          | 2.32 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 46.12 %        | 42.88 %          |
| K-052                      | 2/10/2016       | \$1,395.79                  | \$1,195.45                 | 0.8244 | 18.25%   | 21.31%  | 3.06%   | 91                  | 90                     | 89                | 14              | 15.38 %                         | 6.31 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 3.53 %         | 49.22 %          |

10-Year K-Deals (Cont.)

| Senior Subordination Level |                 |                             |                            |        |          |         |         |                     |                        |                   |                 |                                 |                                   |               |                  |                                        |                          |                |                  |
|----------------------------|-----------------|-----------------------------|----------------------------|--------|----------|---------|---------|---------------------|------------------------|-------------------|-----------------|---------------------------------|-----------------------------------|---------------|------------------|----------------------------------------|--------------------------|----------------|------------------|
| K-Deal                     | Settlement Date | Original Balance (millions) | Current Balance (Millions) | Factor | Original | Current | Change  | Original Loan Count | Prior Month Loan Count | Active Loan Count | # of Supp Loans | % with Supp Loans by Loan Count | % of Supp UPB to Current Deal UPB | Cum Deal Loss | % DQ= 60+I/F/REO | Active Appraisal Reduction in Millions | % Specially Serviced/REO | % on Watchlist | % Fully Defeased |
| K-053                      | 3/29/2016       | \$1,447.25                  | \$1,289.51                 | 0.8665 | 18.38%   | 20.62%  | 2.25%   | 88                  | 85                     | 85                | 12              | 13.64 %                         | 5.15 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 17.16 %        | 36.91 %          |
| K-054                      | 4/20/2016       | \$1,423.00                  | \$1,246.77                 | 0.8471 | 19.00%   | 21.69%  | 2.69%   | 79                  | 77                     | 77                | 16              | 20.25 %                         | 5.87 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 11.61 %        | 32.86 %          |
| K-055                      | 6/22/2016       | \$1,280.20                  | \$1,136.51                 | 0.8614 | 19.00%   | 21.40%  | 2.40%   | 78                  | 75                     | 75                | 21              | 26.92 %                         | 7.39 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 5.15 %         | 36.74 %          |
| K-056                      | 8/10/2016       | \$1,180.34                  | \$1,018.49                 | 0.8406 | 14.00%   | 16.22%  | 2.22%   | 82                  | 80                     | 80                | 12              | 14.63 %                         | 6.11 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 0.92 %         | 42.80 %          |
| K-057                      | 9/28/2016       | \$1,209.86                  | \$1,087.76                 | 0.8856 | 14.00%   | 15.29%  | 1.29%   | 72                  | 69                     | 69                | 13              | 18.06 %                         | 7.43 %                            | 0.25%         | 0.00%            | \$0.00                                 | 0.00 %                   | 6.84 %         | 25.72 %          |
| K-058                      | 11/9/2016       | \$1,282.89                  | \$1,173.58                 | 0.9009 | 14.00%   | 15.30%  | 1.30%   | 74                  | 73                     | 73                | 11              | 14.86 %                         | 3.25 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 9.25 %         | 40.45 %          |
| K-059                      | 11/29/2016      | \$1,315.40                  | \$1,208.90                 | 0.9059 | 14.00%   | 15.23%  | 1.23%   | 67                  | 67                     | 67                | 15              | 22.39 %                         | 4.98 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 10.65 %        | 27.78 %          |
| K-060                      | 12/22/2016      | \$1,076.58                  | \$988.37                   | 0.9047 | 14.00%   | 15.25%  | 1.25%   | 62                  | 61                     | 61                | 6               | 9.68 %                          | 1.91 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 7.37 %         | 39.05 %          |
| K-061                      | 1/30/2017       | \$1,261.09                  | \$1,104.32                 | 0.8554 | 14.00%   | 15.99%  | 1.99%   | 69                  | 67                     | 67                | 11              | 15.94 %                         | 5.57 %                            | 0.00%         | 0.96%            | \$8.62                                 | 0.96 %                   | 7.30 %         | 37.41 %          |
| K-062                      | 2/27/2017       | \$1,444.06                  | \$1,312.81                 | 0.8943 | 14.00%   | 15.40%  | 1.40%   | 67                  | 66                     | 66                | 14              | 20.90 %                         | 4.37 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 15.33 %        | 9.60 %           |
| K-063                      | 3/22/2017       | \$1,520.16                  | \$1,401.88                 | 0.9095 | 14.00%   | 15.18%  | 1.18%   | 46                  | 46                     | 46                | 8               | 17.39 %                         | 3.97 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 0.00 %         | 28.86 %          |
| K-064                      | 5/15/2017       | \$1,550.00                  | \$1,394.89                 | 0.8836 | 14.00%   | 15.56%  | 1.56%   | 71                  | 70                     | 70                | 10              | 14.08 %                         | 4.86 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 11.06 %        | 28.33 %          |
| K-065                      | 7/24/2017       | \$1,307.27                  | \$1,218.63                 | 0.9212 | 14.00%   | 15.02%  | 1.02%   | 72                  | 72                     | 72                | 22              | 30.56 %                         | 9.04 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 2.27 %         | 29.53 %          |
| K-066                      | 8/22/2017       | \$1,297.45                  | \$1,208.56                 | 0.9203 | 14.00%   | 15.03%  | 1.03%   | 61                  | 59                     | 59                | 11              | 18.03 %                         | 5.34 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 3.72 %         | 32.14 %          |
| K-067                      | 9/28/2017       | \$516.48                    | \$0.00                     | 0.0000 | 10.00%   | 0.00%   | -10.00% | 14                  | 66                     | 0                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 0.00%          | 44.94 %          |
| K-068                      | 10/27/2017      | \$1,310.43                  | \$1,214.78                 | 0.9151 | 14.00%   | 15.10%  | 1.10%   | 75                  | 74                     | 74                | 14              | 18.67 %                         | 7.08 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 18.97 %        | 21.76 %          |
| K-069                      | 11/20/2017      | \$1,471.50                  | \$1,334.81                 | 0.8920 | 14.00%   | 15.43%  | 1.43%   | 68                  | 66                     | 66                | 7               | 10.29 %                         | 2.39 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 6.82 %         | 17.84 %          |
| K-070                      | 12/12/2017      | \$708.79                    | \$587.07                   | 0.8154 | 10.00%   | 11.40%  | 1.40%   | 25                  | 74                     | 22                | 0               | 0.00 %                          | 0.00 %                            | 0.56%         | 5.90%            | \$18.86                                | 6.24 %                   | 15.69 %        | 0.00 %           |
| K-071                      | 12/22/2017      | \$1,394.80                  | \$0.00                     | 0.0000 | 14.00%   | 0.00%   | -14.00% | 45                  | 65                     | 0                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 0.00%          | 30.68 %          |
| K-072                      | 1/31/2018       | \$1,326.97                  | \$1,254.90                 | 0.9368 | 14.00%   | 14.80%  | 0.80%   | 66                  | 66                     | 66                | 14              | 21.21 %                         | 4.19 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 8.19 %         | 22.37 %          |
| K-073                      | 2/28/2018       | \$1,141.13                  | \$1,070.52                 | 0.9280 | 14.00%   | 14.92%  | 0.92%   | 50                  | 49                     | 49                | 10              | 20.00 %                         | 6.77 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 7.31 %         | 12.05 %          |
| K-074                      | 3/29/2018       | \$741.34                    | \$169.20                   | 0.1425 | 10.00%   | 43.82%  | 33.81%  | 13                  | 79                     | 2                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 56.61 %        | 38.41 %          |
| K-075                      | 4/27/2018       | \$1,290.03                  | \$1,226.09                 | 0.9424 | 14.00%   | 14.73%  | 0.73%   | 73                  | 72                     | 72                | 7               | 9.59 %                          | 2.11 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 5.95 %         | 19.83 %          |
| K-076                      | 5/31/2018       | \$1,219.65                  | \$28.32                    | 0.0000 | 10.00%   | 100.00% | 90.00%  | 51                  | 58                     | 2                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 1266.56 %      | 0.00 %           |
| K-077                      | 6/26/2018       | \$1,220.55                  | \$1,178.24                 | 0.9597 | 14.00%   | 14.50%  | 0.50%   | 60                  | 59                     | 59                | 12              | 20.00 %                         | 3.88 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 7.86 %         | 15.04 %          |

10-Year K-Deals (Cont.)

| Senior Subordination Level |                 |                             |                            |        |          |         |        |                     |                        |                   |                 |                                 |                                   |               |                  |                                        |                          |                |                  |
|----------------------------|-----------------|-----------------------------|----------------------------|--------|----------|---------|--------|---------------------|------------------------|-------------------|-----------------|---------------------------------|-----------------------------------|---------------|------------------|----------------------------------------|--------------------------|----------------|------------------|
| K-Deal                     | Settlement Date | Original Balance (millions) | Current Balance (Millions) | Factor | Original | Current | Change | Original Loan Count | Prior Month Loan Count | Active Loan Count | # of Supp Loans | % with Supp Loans by Loan Count | % of Supp UPB to Current Deal UPB | Cum Deal Loss | % DQ= 60+I/F/REO | Active Appraisal Reduction in Millions | % Specially Serviced/REO | % on Watchlist | % Fully Defeased |
| K-078                      | 7/19/2018       | \$1,310.43                  | \$1,269.10                 | 0.9633 | 14.00%   | 14.46%  | 0.46%  | 48                  | 48                     | 48                | 5               | 10.42 %                         | 1.60 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 26.60 %        | 10.83 %          |
| K-079                      | 8/17/2018       | \$1,239.89                  | \$151.47                   | 0.1111 | 10.00%   | 18.19%  | 8.19%  | 55                  | 60                     | 6                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.36                                 | 2.67 %                   | 29.89 %        | 0.00 %           |
| K-080                      | 9/26/2018       | \$1,319.12                  | \$1,271.74                 | 0.9582 | 14.00%   | 14.52%  | 0.52%  | 67                  | 66                     | 66                | 8               | 11.94 %                         | 3.39 %                            | 0.00%         | 6.54%            | \$0.00                                 | 6.54 %                   | 3.86 %         | 18.33 %          |
| K-081                      | 10/12/2018      | \$1,282.66                  | \$1,236.57                 | 0.9582 | 14.00%   | 14.52%  | 0.52%  | 62                  | 61                     | 61                | 2               | 3.23 %                          | 1.14 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 3.44 %         | 23.72 %          |
| K-082                      | 10/31/2018      | \$1,338.57                  | \$1,304.72                 | 0.9706 | 14.00%   | 14.36%  | 0.36%  | 62                  | 62                     | 62                | 9               | 14.52 %                         | 6.60 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 13.84 %        | 19.53 %          |
| K-083                      | 11/13/2018      | \$1,352.08                  | \$1,320.63                 | 0.9730 | 14.00%   | 14.33%  | 0.33%  | 58                  | 58                     | 58                | 4               | 6.90 %                          | 0.82 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 14.26 %        | 21.74 %          |
| K-084                      | 11/27/2018      | \$1,486.78                  | \$1,446.04                 | 0.9681 | 14.00%   | 14.39%  | 0.39%  | 71                  | 71                     | 71                | 6               | 8.45 %                          | 2.94 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 0.65 %         | 19.07 %          |
| K-085                      | 12/10/2018      | \$1,558.45                  | \$1,492.06                 | 0.9505 | 14.00%   | 14.62%  | 0.62%  | 59                  | 58                     | 58                | 10              | 16.95 %                         | 3.04 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 15.44 %        | 12.50 %          |
| K-086                      | 12/28/2018      | \$1,090.65                  | \$1,069.77                 | 0.9777 | 14.00%   | 14.27%  | 0.27%  | 54                  | 54                     | 54                | 12              | 22.22 %                         | 5.39 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 12.02 %        | 11.07 %          |
| K-087                      | 1/31/2019       | \$1,298.34                  | \$1,246.50                 | 0.9566 | 14.00%   | 14.31%  | 0.31%  | 65                  | 63                     | 63                | 8               | 12.31 %                         | 4.22 %                            | 0.26%         | 0.16%            | \$0.00                                 | 0.16 %                   | 6.81 %         | 18.00 %          |
| K-088                      | 3/12/2019       | \$1,444.26                  | \$1,409.00                 | 0.9716 | 14.00%   | 14.35%  | 0.35%  | 64                  | 63                     | 63                | 6               | 9.38 %                          | 3.28 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 15.73 %        | 25.22 %          |
| K-089                      | 3/21/2019       | \$1,488.68                  | \$1,450.80                 | 0.9704 | 14.00%   | 14.37%  | 0.37%  | 61                  | 60                     | 60                | 11              | 18.03 %                         | 3.11 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 8.54 %         | 18.02 %          |
| K-090                      | 4/11/2019       | \$1,393.55                  | \$1,369.62                 | 0.9800 | 14.00%   | 14.24%  | 0.24%  | 57                  | 57                     | 57                | 10              | 17.54 %                         | 4.02 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 5.40 %         | 24.06 %          |
| K-091                      | 4/29/2019       | \$1,384.76                  | \$1,343.75                 | 0.9656 | 14.00%   | 14.43%  | 0.43%  | 80                  | 78                     | 78                | 8               | 10.00 %                         | 2.59 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 5.04 %         | 25.00 %          |
| K-092                      | 5/31/2019       | \$1,463.34                  | \$1,435.90                 | 0.9782 | 14.00%   | 14.27%  | 0.27%  | 63                  | 63                     | 63                | 8               | 12.70 %                         | 3.38 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 4.86 %         | 20.73 %          |
| K-093                      | 6/20/2019       | \$1,439.48                  | \$1,378.88                 | 0.9510 | 14.00%   | 14.62%  | 0.62%  | 59                  | 58                     | 58                | 15              | 25.42 %                         | 4.43 %                            | 0.00%         | 2.36%            | \$0.00                                 | 2.36 %                   | 7.76 %         | 9.38 %           |
| K-094                      | 7/18/2019       | \$1,330.28                  | \$1,306.17                 | 0.9789 | 14.00%   | 14.26%  | 0.26%  | 65                  | 65                     | 65                | 5               | 7.69 %                          | 1.15 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 4.47 %         | 4.03 %           |
| K-095                      | 8/9/2019        | \$1,266.54                  | \$1,239.59                 | 0.9753 | 14.00%   | 14.30%  | 0.30%  | 53                  | 53                     | 53                | 4               | 7.55 %                          | 3.75 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 11.46 %        | 15.57 %          |
| K-096                      | 8/22/2019       | \$1,376.21                  | \$1,332.15                 | 0.9628 | 14.00%   | 14.46%  | 0.46%  | 59                  | 58                     | 58                | 13              | 22.03 %                         | 6.32 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 9.59 %         | 8.61 %           |
| K-097                      | 9/24/2019       | \$798.37                    | \$377.27                   | 0.4725 | 10.00%   | 10.01%  | 0.01%  | 21                  | 56                     | 8                 | 0               | 0.00 %                          | 0.00 %                            | 0.02%         | 12.87%           | \$5.86                                 | 12.87 %                  | 16.29 %        | 6.12 %           |
| K-098                      | 10/11/2019      | \$795.27                    | \$182.66                   | 0.2220 | 10.00%   | 13.00%  | 3.00%  | 29                  | 59                     | 6                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 140.87 %       | 0.00 %           |
| K-099                      | 10/30/2019      | \$1,541.07                  | \$1,508.64                 | 0.9755 | 14.00%   | 14.30%  | 0.30%  | 54                  | 54                     | 54                | 15              | 27.78 %                         | 5.88 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 22.69 %        | 11.31 %          |
| K-100                      | 11/15/2019      | \$821.33                    | \$506.24                   | 0.6164 | 10.00%   | 10.00%  | 0.00%  | 34                  | 70                     | 22                | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 23.70 %        | 0.00 %           |
| K-101                      | 11/26/2019      | \$1,459.69                  | \$1,432.47                 | 0.9783 | 14.00%   | 14.27%  | 0.27%  | 58                  | 58                     | 58                | 6               | 10.34 %                         | 2.58 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 4.27 %         | 4.40 %           |
| K-102                      | 12/12/2019      | \$1,368.29                  | \$1,348.87                 | 0.9835 | 14.00%   | 14.20%  | 0.20%  | 46                  | 46                     | 46                | 4               | 8.70 %                          | 0.86 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 2.85 %         | 4.17 %           |

10-Year K-Deals (Cont.)

| Senior Subordination Level |                 |                             |                            |        |          |         |        |                     |                        |                   |                 |                                 |                                   |               |                  |                                        |                          |                |                  |
|----------------------------|-----------------|-----------------------------|----------------------------|--------|----------|---------|--------|---------------------|------------------------|-------------------|-----------------|---------------------------------|-----------------------------------|---------------|------------------|----------------------------------------|--------------------------|----------------|------------------|
| K-Deal                     | Settlement Date | Original Balance (millions) | Current Balance (Millions) | Factor | Original | Current | Change | Original Loan Count | Prior Month Loan Count | Active Loan Count | # of Supp Loans | % with Supp Loans by Loan Count | % of Supp UPB to Current Deal UPB | Cum Deal Loss | % DQ= 60+I/F/REO | Active Appraisal Reduction in Millions | % Specially Serviced/REO | % on Watchlist | % Fully Defeased |
| K-103                      | 12/19/2019      | \$1,276.31                  | \$1,259.44                 | 0.9846 | 14.00%   | 14.19%  | 0.19%  | 46                  | 46                     | 46                | 11              | 23.91 %                         | 4.61 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 10.34 %        | 6.65 %           |
| K-104                      | 2/27/2020       | \$1,446.09                  | \$1,396.02                 | 0.9597 | 14.00%   | 14.50%  | 0.50%  | 57                  | 55                     | 55                | 14              | 24.56 %                         | 7.22 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 3.85 %         | 9.10 %           |
| K-105                      | 3/12/2020       | \$1,465.66                  | \$1,450.53                 | 0.9880 | 14.00%   | 14.15%  | 0.15%  | 71                  | 71                     | 71                | 8               | 11.27 %                         | 3.33 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 8.57 %         | 1.34 %           |
| K-106                      | 3/26/2020       | \$1,212.18                  | \$1,151.06                 | 0.9414 | 14.00%   | 14.74%  | 0.74%  | 52                  | 51                     | 51                | 5               | 9.62 %                          | 2.42 %                            | 0.00%         | 1.35%            | \$0.00                                 | 1.35 %                   | 2.32 %         | 0.75 %           |
| K-107                      | 4/23/2020       | \$1,093.31                  | \$1,073.49                 | 0.9804 | 7.50%    | 7.64%   | 0.14%  | 50                  | 49                     | 49                | 8               | 16.00 %                         | 6.03 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 5.31 %         | 9.67 %           |
| K-108                      | 5/7/2020        | \$1,267.56                  | \$1,262.62                 | 0.9958 | 7.50%    | 7.53%   | 0.03%  | 44                  | 44                     | 44                | 6               | 13.64 %                         | 2.98 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 5.62 %         | 8.45 %           |
| K-109                      | 5/28/2020       | \$1,068.95                  | \$1,052.83                 | 0.9837 | 7.50%    | 7.61%   | 0.11%  | 51                  | 51                     | 51                | 5               | 9.80 %                          | 2.11 %                            | 0.00%         | 0.61%            | \$3.57                                 | 0.61 %                   | 4.99 %         | 10.43 %          |
| K-110                      | 6/25/2020       | \$1,151.05                  | \$1,094.76                 | 0.9471 | 7.50%    | 7.89%   | 0.39%  | 53                  | 52                     | 52                | 3               | 5.66 %                          | 2.19 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 17.69 %        | 1.76 %           |
| K-111                      | 7/16/2020       | \$1,251.65                  | \$1,238.38                 | 0.9885 | 7.50%    | 7.58%   | 0.08%  | 59                  | 59                     | 59                | 11              | 18.64 %                         | 4.33 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 5.03 %         | 3.42 %           |
| K-112                      | 7/30/2020       | \$895.54                    | \$119.04                   | 0.1240 | 7.50%    | 13.70%  | 6.20%  | 42                  | 61                     | 8                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 38.07%           | \$12.09                                | 38.07 %                  | 91.04 %        | 0.00 %           |
| K-113                      | 8/6/2020        | \$974.61                    | \$516.19                   | 0.5296 | 7.50%    | 7.50%   | 0.00%  | 28                  | 60                     | 10                | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 9.14 %         | 0.00 %           |
| K-114                      | 8/20/2020       | \$1,306.45                  | \$1,296.43                 | 0.9917 | 7.50%    | 7.56%   | 0.06%  | 59                  | 59                     | 59                | 3               | 5.08 %                          | 1.09 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 7.63 %         | 0.00 %           |
| K-115                      | 9/18/2020       | \$1,005.38                  | \$236.79                   | 0.2344 | 7.50%    | 7.93%   | 0.43%  | 36                  | 54                     | 4                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 47.60 %        | 0.00 %           |
| K-116                      | 9/30/2020       | \$1,385.81                  | \$1,367.42                 | 0.9857 | 7.50%    | 7.60%   | 0.10%  | 67                  | 67                     | 67                | 6               | 8.96 %                          | 4.25 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 5.79 %         | 0.66 %           |
| K-117                      | 10/13/2020      | \$1,271.53                  | \$1,242.95                 | 0.9757 | 7.50%    | 7.67%   | 0.17%  | 58                  | 58                     | 58                | 11              | 18.97 %                         | 7.52 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 22.78 %        | 2.11 %           |
| K-118                      | 10/29/2020      | \$248.34                    | \$156.47                   | 0.6301 | 20.00%   | 20.00%  | 0.00%  | 54                  | 55                     | 30                | 8               | 14.81 %                         | 35.09 %                           | 0.00%         | 0.00%            | \$0.00                                 | 1.00 %                   | 15.53 %        | 0.00 %           |
| K-119                      | 11/13/2020      | \$1,382.26                  | \$1,365.36                 | 0.9868 | 7.50%    | 7.59%   | 0.09%  | 57                  | 57                     | 57                | 11              | 19.30 %                         | 6.19 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 10.50 %        | 0.81 %           |
| K-120                      | 11/24/2020      | \$1,350.19                  | \$1,330.62                 | 0.9843 | 7.50%    | 7.61%   | 0.11%  | 57                  | 57                     | 57                | 12              | 21.05 %                         | 6.05 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 8.44 %         | 0.26 %           |
| K-121                      | 12/10/2020      | \$1,408.30                  | \$1,380.12                 | 0.9784 | 7.50%    | 7.65%   | 0.15%  | 66                  | 65                     | 65                | 18              | 27.27 %                         | 5.07 %                            | 0.00%         | 0.00%            | \$0.00                                 | 2.21 %                   | 2.39 %         | 1.13 %           |
| K-122                      | 12/17/2020      | \$1,295.09                  | \$1,277.06                 | 0.9850 | 7.50%    | 7.61%   | 0.11%  | 69                  | 69                     | 69                | 15              | 21.74 %                         | 3.28 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 15.56 %        | 0.52 %           |
| K-123                      | 1/28/2021       | \$1,081.48                  | \$185.26                   | 0.1713 | 7.50%    | 7.50%   | 0.00%  | 37                  | 82                     | 5                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 14.62 %                  | 61.67 %        | 0.00 %           |
| K-124                      | 2/11/2021       | \$1,201.62                  | \$1,194.10                 | 0.9932 | 7.50%    | 7.55%   | 0.05%  | 58                  | 58                     | 58                | 4               | 6.90 %                          | 1.37 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 7.99 %         | 0.00 %           |
| K-125                      | 2/26/2021       | \$336.65                    | \$166.81                   | 0.4955 | 15.00%   | 15.01%  | 0.01%  | 69                  | 60                     | 35                | 4               | 5.80 %                          | 13.63 %                           | 0.00%         | 0.00%            | \$0.00                                 | 3.31 %                   | 173.40 %       | 0.00 %           |
| K-126                      | 3/18/2021       | \$1,015.27                  | \$445.73                   | 0.4390 | 7.50%    | 7.50%   | 0.00%  | 36                  | 54                     | 9                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 84.75 %        | 0.00 %           |
| K-127                      | 3/25/2021       | \$1,552.76                  | \$1,543.16                 | 0.9933 | 7.50%    | 7.55%   | 0.05%  | 43                  | 43                     | 43                | 3               | 6.98 %                          | 0.84 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 6.36 %         | 1.74 %           |

10-Year K-Deals (Cont.)

| Senior Subordination Level |                 |                             |                            |        |          |         |        |                     |                        |                   |                 |                                 |                                   |               |                     |                                        |                            |                |                  |
|----------------------------|-----------------|-----------------------------|----------------------------|--------|----------|---------|--------|---------------------|------------------------|-------------------|-----------------|---------------------------------|-----------------------------------|---------------|---------------------|----------------------------------------|----------------------------|----------------|------------------|
| K-Deal                     | Settlement Date | Original Balance (millions) | Current Balance (Millions) | Factor | Original | Current | Change | Original Loan Count | Prior Month Loan Count | Active Loan Count | # of Supp Loans | % with Supp Loans by Loan Count | % of Supp UPB to Current Deal UPB | Cum Deal Loss | % DQ= 60+ / F / REO | Active Appraisal Reduction in Millions | % Specially Serviced / REO | % on Watchlist | % Fully Defeased |
| K-128                      | 4/29/2021       | \$1,559.25                  | \$1,543.64                 | 0.9892 | 7.50%    | 7.58%   | 0.08%  | 64                  | 63                     | 63                | 7               | 10.94 %                         | 2.89 %                            | 0.00%         | 0.00%               | \$0.00                                 | 0.00 %                     | 4.34 %         | 1.00 %           |
| K-129                      | 6/17/2021       | \$1,142.66                  | \$1,121.50                 | 0.9800 | 7.50%    | 7.64%   | 0.14%  | 59                  | 58                     | 58                | 3               | 5.08 %                          | 0.51 %                            | 0.00%         | 0.00%               | \$0.00                                 | 0.00 %                     | 3.47 %         | 0.00 %           |
| K-130                      | 8/12/2021       | \$1,215.53                  | \$1,211.13                 | 0.9962 | 5.00%    | 5.02%   | 0.02%  | 61                  | 61                     | 61                | 7               | 11.48 %                         | 3.38 %                            | 0.00%         | 0.00%               | \$0.00                                 | 0.00 %                     | 2.75 %         | 0.00 %           |
| K-131                      | 9/17/2021       | \$1,254.13                  | \$1,249.62                 | 0.9962 | 5.00%    | 5.02%   | 0.02%  | 47                  | 47                     | 47                | 2               | 4.26 %                          | 0.90 %                            | 0.00%         | 0.00%               | \$0.00                                 | 0.00 %                     | 0.00 %         | 0.00 %           |
| K-132                      | 10/14/2021      | \$297.19                    | \$229.36                   | 0.7665 | 15.00%   | 15.59%  | 0.59%  | 59                  | 53                     | 44                | 6               | 10.17 %                         | 16.36 %                           | 0.00%         | 0.00%               | \$0.00                                 | 0.00 %                     | 96.54 %        | 0.00 %           |
| K-133                      | 11/12/2021      | \$1,265.93                  | \$1,258.12                 | 0.9935 | 5.00%    | 5.03%   | 0.03%  | 44                  | 44                     | 44                | 2               | 4.55 %                          | 0.25 %                            | 0.00%         | 0.00%               | \$0.00                                 | 0.00 %                     | 3.53 %         | 0.00 %           |
| K-134                      | 11/24/2021      | \$1,243.66                  | \$1,239.87                 | 0.9968 | 5.00%    | 5.02%   | 0.02%  | 43                  | 43                     | 43                | 1               | 2.33 %                          | 0.14 %                            | 0.00%         | 0.00%               | \$0.00                                 | 0.00 %                     | 13.53 %        | 0.00 %           |
| K-135                      | 12/9/2021       | \$612.77                    | \$296.87                   | 0.4845 | 10.00%   | 10.00%  | 0.00%  | 16                  | 50                     | 5                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%               | \$0.00                                 | 0.00 %                     | 17.92 %        | 0.00 %           |
| K-136                      | 12/23/2021      | \$1,237.47                  | \$1,229.25                 | 0.9930 | 5.00%    | 5.03%   | 0.03%  | 40                  | 40                     | 40                | 4               | 10.00 %                         | 2.20 %                            | 0.00%         | 0.00%               | \$0.00                                 | 0.58 %                     | 21.01 %        | 0.00 %           |
| K-137                      | 1/21/2022       | \$1,224.35                  | \$1,218.61                 | 0.9951 | 5.00%    | 5.02%   | 0.02%  | 42                  | 42                     | 42                | 1               | 2.38 %                          | 0.16 %                            | 0.00%         | 0.00%               | \$0.00                                 | 0.00 %                     | 4.45 %         | 0.00 %           |
| K-138                      | 2/9/2022        | \$1,267.39                  | \$1,263.43                 | 0.9967 | 5.00%    | 5.02%   | 0.02%  | 37                  | 37                     | 37                | 3               | 8.11 %                          | 1.52 %                            | 0.00%         | 0.00%               | \$0.00                                 | 0.00 %                     | 0.00 %         | 0.00 %           |
| K-139                      | 3/8/2022        | \$1,249.70                  | \$1,244.12                 | 0.9953 | 5.00%    | 5.02%   | 0.02%  | 46                  | 46                     | 46                | 3               | 6.52 %                          | 1.46 %                            | 0.00%         | 0.00%               | \$0.00                                 | 0.00 %                     | 4.20 %         | 0.00 %           |
| K-140                      | 3/16/2022       | \$1,267.41                  | \$1,262.53                 | 0.9959 | 5.00%    | 5.02%   | 0.02%  | 46                  | 46                     | 46                | 2               | 4.35 %                          | 0.82 %                            | 0.00%         | 0.00%               | \$0.00                                 | 0.00 %                     | 0.48 %         | 0.00 %           |
| K-141                      | 4/14/2022       | \$1,312.20                  | \$1,311.41                 | 0.9994 | 5.00%    | 5.00%   | 0.00%  | 46                  | 46                     | 46                | 5               | 10.87 %                         | 2.96 %                            | 0.00%         | 0.00%               | \$0.00                                 | 0.00 %                     | 3.73 %         | 0.00 %           |
| K-142                      | 4/21/2022       | \$1,203.34                  | \$1,201.40                 | 0.9983 | 5.00%    | 5.01%   | 0.01%  | 35                  | 35                     | 35                | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%               | \$0.00                                 | 0.00 %                     | 12.25 %        | 0.00 %           |
| K-143                      | 4/28/2022       | \$1,283.11                  | \$1,279.22                 | 0.9968 | 5.00%    | 5.02%   | 0.02%  | 41                  | 41                     | 41                | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%               | \$0.00                                 | 0.00 %                     | 2.10 %         | 0.00 %           |
| K-144                      | 5/26/2022       | \$1,305.31                  | \$1,302.50                 | 0.9977 | 5.00%    | 5.01%   | 0.01%  | 51                  | 51                     | 51                | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%               | \$0.00                                 | 0.00 %                     | 0.19 %         | 0.00 %           |
| K-145                      | 6/9/2022        | \$1,264.67                  | \$1,261.10                 | 0.9970 | 5.00%    | 5.01%   | 0.01%  | 42                  | 42                     | 42                | 1               | 2.38 %                          | 1.96 %                            | 0.00%         | 0.00%               | \$0.00                                 | 0.00 %                     | 4.95 %         | 0.00 %           |
| K-146                      | 6/29/2022       | \$1,263.26                  | \$1,261.07                 | 0.9982 | 5.00%    | 5.01%   | 0.01%  | 43                  | 43                     | 43                | 1               | 2.33 %                          | 0.26 %                            | 0.00%         | 0.00%               | \$0.00                                 | 0.00 %                     | 8.79 %         | 0.00 %           |
| K-147                      | 7/22/2022       | \$1,227.77                  | \$1,223.80                 | 0.9966 | 5.00%    | 5.02%   | 0.02%  | 44                  | 44                     | 44                | 3               | 6.82 %                          | 4.11 %                            | 0.00%         | 0.31%               | \$0.00                                 | 0.00 %                     | 9.46 %         | 0.00 %           |
| K-148                      | 8/25/2022       | \$1,262.44                  | \$1,260.72                 | 0.9986 | 5.00%    | 5.01%   | 0.01%  | 44                  | 44                     | 44                | 2               | 4.55 %                          | 0.49 %                            | 0.00%         | 0.00%               | \$0.00                                 | 0.00 %                     | 6.66 %         | 0.00 %           |
| K-149                      | 9/29/2022       | \$828.51                    | \$702.24                   | 0.8476 | 7.50%    | 7.50%   | 0.00%  | 21                  | 44                     | 18                | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%               | \$0.00                                 | 0.00 %                     | 17.30 %        | 0.00 %           |
| K-150                      | 10/27/2022      | \$1,224.26                  | \$1,222.26                 | 0.9983 | 5.00%    | 5.01%   | 0.01%  | 52                  | 52                     | 52                | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%               | \$0.00                                 | 0.00 %                     | 4.37 %         | 0.00 %           |
| K-151                      | 11/23/2022      | \$811.98                    | \$776.43                   | 0.9562 | 7.50%    | 7.50%   | 0.00%  | 32                  | 51                     | 30                | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%               | \$0.00                                 | 0.00 %                     | 30.24 %        | 0.00 %           |
| K-152                      | 12/8/2022       | \$1,253.02                  | \$1,251.95                 | 0.9991 | 5.00%    | 5.00%   | 0.00%  | 52                  | 52                     | 52                | 2               | 3.85 %                          | 0.50 %                            | 0.00%         | 0.00%               | \$0.00                                 | 0.00 %                     | 6.71 %         | 0.00 %           |

10-Year K-Deals (Cont.)

| Senior Subordination Level |                 |                             |                            |        |          |         |        |                     |                        |                   |                 |                                 |                                   |               |                 |                                        |                          |                |                  |
|----------------------------|-----------------|-----------------------------|----------------------------|--------|----------|---------|--------|---------------------|------------------------|-------------------|-----------------|---------------------------------|-----------------------------------|---------------|-----------------|----------------------------------------|--------------------------|----------------|------------------|
| K-Deal                     | Settlement Date | Original Balance (millions) | Current Balance (Millions) | Factor | Original | Current | Change | Original Loan Count | Prior Month Loan Count | Active Loan Count | # of Supp Loans | % with Supp Loans by Loan Count | % of Supp UPB to Current Deal UPB | Cum Deal Loss | % DQ= 60+/F/REO | Active Appraisal Reduction in Millions | % Specially Serviced/REO | % on Watchlist | % Fully Defeased |
| K-153                      | 1/19/2023       | \$1,125.15                  | \$1,124.86                 | 0.9997 | 5.00%    | 5.00%   | 0.00%  | 47                  | 47                     | 47                | 1               | 2.13 %                          | 0.19 %                            | 0.00%         | 2.42%           | \$0.00                                 | 2.42 %                   | 5.74 %         | 0.00 %           |
| K-154                      | 3/29/2023       | \$1,193.41                  | \$1,192.88                 | 0.9995 | 5.00%    | 5.00%   | 0.00%  | 50                  | 50                     | 50                | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%           | \$0.00                                 | 0.00 %                   | 21.51 %        | 0.00 %           |
| K-155                      | 4/27/2023       | \$1,160.41                  | \$1,158.20                 | 0.9980 | 5.00%    | 5.01%   | 0.01%  | 40                  | 40                     | 40                | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%           | \$0.00                                 | 0.00 %                   | 1.97 %         | 0.00 %           |
| K-156                      | 5/4/2023        | \$1,044.93                  | \$1,009.52                 | 0.9661 | 0.00%    | 0.00%   | 0.00%  | 43                  | 42                     | 42                | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%           | \$0.00                                 | 0.69 %                   | 21.60 %        | 0.00 %           |
| K-157                      | 6/29/2023       | \$1,090.63                  | \$1,090.37                 | 0.9998 | 5.00%    | 5.00%   | 0.00%  | 39                  | 39                     | 39                | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%           | \$0.00                                 | 0.00 %                   | 18.51 %        | 0.00 %           |
| K-158                      | 8/17/2023       | \$994.90                    | \$994.67                   | 0.9998 | 0.00%    | 0.00%   | 0.00%  | 31                  | 31                     | 31                | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%           | \$0.00                                 | 0.00 %                   | 23.66 %        | 0.00 %           |
| K-159                      | 9/15/2023       | \$1,111.51                  | \$1,110.34                 | 0.9989 | 5.00%    | 5.01%   | 0.01%  | 41                  | 41                     | 41                | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%           | \$0.00                                 | 0.00 %                   | 3.38 %         | 0.00 %           |
| K-160                      | 10/26/2023      | \$1,268.47                  | \$1,268.06                 | 0.9997 | 5.00%    | 5.00%   | 0.00%  | 62                  | 62                     | 62                | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%           | \$0.00                                 | 0.00 %                   | 23.46 %        | 0.00 %           |
| K-161                      | 11/21/2023      | \$1,244.28                  | \$1,244.27                 | 1.0000 | 5.00%    | 5.00%   | 0.00%  | 51                  | 51                     | 51                | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%           | \$0.00                                 | 0.00 %                   | 5.59 %         | 0.00 %           |
| K-162                      | 2/15/2024       | \$1,050.62                  | \$1,050.10                 | 0.9995 | 5.00%    | 5.00%   | 0.00%  | 46                  | 46                     | 46                | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%           | \$0.00                                 | 0.00 %                   | 17.62 %        | 0.00 %           |
| K-163                      | 5/9/2024        | \$1,126.95                  | \$1,126.72                 | 0.9998 | 5.00%    | 5.00%   | 0.00%  | 53                  | 53                     | 53                | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%           | \$0.00                                 | 0.00 %                   | 12.91 %        | 0.00 %           |
| K-164                      | 7/18/2024       | \$1,027.68                  | \$1,021.88                 | 0.9944 | 7.50%    | 7.50%   | 0.00%  | 27                  | 64                     | 26                | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%           | \$0.00                                 | 0.00 %                   | 9.50 %         | 0.00 %           |
| K-165                      | 11/7/2024       | \$1,266.76                  | \$1,266.72                 | 1.0000 | 5.00%    | 5.00%   | 0.00%  | 49                  | 49                     | 49                | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%           | \$0.00                                 | 0.00 %                   | 1.50 %         | 0.00 %           |
| K-166                      | 11/14/2024      | \$815.79                    | \$815.14                   | 0.9992 | 0.00%    | 0.00%   | 0.00%  | 32                  | 32                     | 32                | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%           | \$0.00                                 | 0.00 %                   | 0.00 %         | 0.00 %           |
| K-167                      | 12/12/2024      | \$1,177.87                  | \$1,177.86                 | 1.0000 | 5.00%    | 5.00%   | 0.00%  | 48                  | 48                     | 48                | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%           | \$0.00                                 | 0.00 %                   | 0.00 %         | 0.00 %           |
| K-168                      | 2/6/2025        | \$904.35                    | \$904.08                   | 0.9997 | 0.00%    | 0.00%   | 0.00%  | 26                  | 26                     | 26                | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%           | \$0.00                                 | 0.00 %                   | 0.00 %         | 0.00 %           |
| K-169                      | 3/6/2025        | \$1,144.34                  | \$1,144.34                 | 1.0000 | 5.00%    | 5.00%   | 0.00%  | 59                  | 0                      | 59                | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%           | \$0.00                                 | 0.00 %                   | 0.00 %         | 0.00 %           |

7-Year K-Deals

| Senior Subordination Level |                 |                             |                            |        |          |         |         |                     |                        |                   |                 |                                 |                                   |               |                     |                                        |                            |                |                  |
|----------------------------|-----------------|-----------------------------|----------------------------|--------|----------|---------|---------|---------------------|------------------------|-------------------|-----------------|---------------------------------|-----------------------------------|---------------|---------------------|----------------------------------------|----------------------------|----------------|------------------|
| K-Deal                     | Settlement Date | Original Balance (millions) | Current Balance (Millions) | Factor | Original | Current | Change  | Original Loan Count | Prior Month Loan Count | Active Loan Count | # of Supp Loans | % with Supp Loans by Loan Count | % of Supp UPB to Current Deal UPB | Cum Deal Loss | % DQ= 60+ / F / REO | Active Appraisal Reduction in Millions | % Specially Serviced / REO | % on Watchlist | % Fully Defeased |
| K-701                      | 3/9/2011        | \$1,016.27                  | \$0.00                     | 0.0000 | 15.25%   | 0.00%   | -15.25% | 44                  | 0                      | 0                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%               | \$0.00                                 | 0.00 %                     | 0.00%          | 66.87 %          |
| K-702                      | 6/29/2011       | \$1,199.03                  | \$0.00                     | 0.0000 | 15.50%   | 0.00%   | -15.50% | 72                  | 0                      | 0                 | 0               | 0.00 %                          | 0.00 %                            | 0.03%         | 0.00%               | \$0.00                                 | 0.00 %                     | 0.00%          | 45.57 %          |
| K-703                      | 9/14/2011       | \$1,225.02                  | \$0.00                     | 0.0000 | 14.50%   | 0.00%   | -14.50% | 71                  | 0                      | 0                 | 1               | 1.41 %                          | 0.00 %                            | 0.00%         | 0.00%               | \$0.00                                 | 0.00 %                     | 0.00%          | 51.37 %          |
| K-704                      | 11/29/2011      | \$1,202.92                  | \$0.00                     | 0.0000 | 16.13%   | 0.00%   | -16.13% | 69                  | 0                      | 0                 | 0               | 0.00 %                          | 0.00 %                            | 0.03%         | 0.00%               | \$0.00                                 | 0.00 %                     | 0.00%          | 58.69 %          |
| K-705                      | 2/7/2012        | \$1,222.30                  | \$0.00                     | 0.0000 | 15.63%   | 0.00%   | -15.63% | 70                  | 0                      | 0                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%               | \$0.00                                 | 0.00 %                     | 0.00%          | 65.34 %          |
| K-706                      | 2/28/2012       | \$1,225.85                  | \$0.00                     | 0.0000 | 16.56%   | 0.00%   | -16.56% | 61                  | 0                      | 0                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%               | \$0.00                                 | 0.00 %                     | 0.00%          | 53.16 %          |
| K-707                      | 4/26/2012       | \$1,313.66                  | \$0.00                     | 0.0000 | 16.13%   | 0.00%   | -16.13% | 66                  | 0                      | 0                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%               | \$0.00                                 | 0.00 %                     | 0.00%          | 54.61 %          |
| K-708                      | 6/7/2012        | \$1,213.88                  | \$0.00                     | 0.0000 | 16.25%   | 0.00%   | -16.25% | 57                  | 0                      | 0                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%               | \$0.00                                 | 0.00 %                     | 0.00%          | 48.05 %          |
| K-709                      | 6/27/2012       | \$1,241.84                  | \$0.00                     | 0.0000 | 16.50%   | 0.00%   | -16.50% | 54                  | 0                      | 0                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%               | \$0.00                                 | 0.00 %                     | 0.00%          | 64.12 %          |
| K-710                      | 7/26/2012       | \$1,284.99                  | \$0.00                     | 0.0000 | 17.25%   | 0.00%   | -17.25% | 55                  | 0                      | 0                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%               | \$0.00                                 | 0.00 %                     | 0.00%          | 71.26 %          |
| K-711                      | 11/20/2012      | \$1,379.70                  | \$0.00                     | 0.0000 | 16.50%   | 0.00%   | -16.50% | 76                  | 0                      | 0                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%               | \$0.00                                 | 0.00 %                     | 0.00%          | 46.74 %          |
| K-712                      | 4/23/2013       | \$1,754.76                  | \$0.00                     | 0.0000 | 17.50%   | 0.00%   | -17.50% | 74                  | 0                      | 0                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%               | \$0.00                                 | 0.00 %                     | 0.00%          | 41.82 %          |
| K-713                      | 6/19/2013       | \$1,600.88                  | \$0.00                     | 0.0000 | 16.25%   | 0.00%   | -16.25% | 74                  | 0                      | 0                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%               | \$0.00                                 | 0.00 %                     | 0.00%          | 68.69 %          |
| K-714                      | 1/28/2014       | \$1,260.14                  | \$0.00                     | 0.0000 | 16.13%   | 0.00%   | -16.13% | 73                  | 0                      | 0                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%               | \$0.00                                 | 0.00 %                     | 0.00%          | 61.90 %          |
| K-715                      | 5/13/2014       | \$1,447.21                  | \$0.00                     | 0.0000 | 15.75%   | 0.00%   | -15.75% | 90                  | 0                      | 0                 | 0               | 0.00 %                          | 0.00 %                            | 0.40%         | 0.00%               | \$0.00                                 | 0.00 %                     | 0.00%          | 59.77 %          |
| K-716                      | 9/25/2014       | \$1,405.36                  | \$0.00                     | 0.0000 | 16.50%   | 0.00%   | -16.50% | 80                  | 0                      | 0                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%               | \$0.00                                 | 0.00 %                     | 0.00%          | 62.34 %          |
| K-717                      | 12/9/2014       | \$1,476.86                  | \$0.00                     | 0.0000 | 16.75%   | 0.00%   | -16.75% | 75                  | 0                      | 0                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%               | \$0.00                                 | 0.00 %                     | 0.00%          | 63.13 %          |
| K-718                      | 5/27/2015       | \$1,590.59                  | \$0.00                     | 0.0000 | 18.50%   | 0.00%   | -18.50% | 95                  | 0                      | 0                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%               | \$0.00                                 | 0.00 %                     | 0.00%          | 37.25 %          |
| K-719                      | 8/19/2015       | \$523.94                    | \$0.00                     | 0.0000 | 10.00%   | 0.00%   | -10.00% | 20                  | 0                      | 0                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%               | \$0.00                                 | 0.00 %                     | 0.00%          | 18.90 %          |
| K-720                      | 11/4/2015       | \$1,582.97                  | \$0.00                     | 0.0000 | 19.13%   | 0.00%   | -19.13% | 75                  | 0                      | 0                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%               | \$0.00                                 | 0.00 %                     | 0.00%          | 59.40 %          |
| K-721                      | 12/17/2015      | \$1,092.94                  | \$0.00                     | 0.0000 | 20.63%   | 0.00%   | -20.63% | 48                  | 0                      | 0                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%               | \$0.00                                 | 0.00 %                     | 0.00%          | 45.38 %          |
| K-722                      | 6/29/2016       | \$272.00                    | \$0.00                     | 0.0000 | 20.00%   | 0.00%   | -20.00% | 58                  | 0                      | 0                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%               | \$0.00                                 | 0.00 %                     | 0.00%          | 0.00 %           |
| K-723                      | 11/16/2016      | \$1,174.77                  | \$0.00                     | 0.0000 | 14.00%   | 0.00%   | -14.00% | 55                  | 0                      | 0                 | 0               | 0.00 %                          | 0.00 %                            | 0.02%         | 0.00%               | \$0.00                                 | 0.00 %                     | 0.00%          | 72.44 %          |
| K-724                      | 1/25/2017       | \$1,172.94                  | \$3.18                     | 0.0000 | 14.00%   | 100.00% | 86.00%  | 58                  | 1                      | 1                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 100.00%             | \$0.00                                 | 100.00 %                   | 0.00 %         | 50.93 %          |
| K-725                      | 4/24/2017       | \$1,181.40                  | \$0.00                     | 0.0000 | 14.00%   | 0.00%   | -14.00% | 52                  | 0                      | 0                 | 0               | 0.00 %                          | 0.00 %                            | 0.01%         | 0.00%               | \$0.00                                 | 0.00 %                     | 0.00%          | 39.50 %          |

7-Year K-Deals (Cont.)

| Senior Subordination Level |                 |                             |                            |        |          |         |         |                     |                        |                   |                 |                                 |                                   |               |                  |                                        |                          |                |                  |
|----------------------------|-----------------|-----------------------------|----------------------------|--------|----------|---------|---------|---------------------|------------------------|-------------------|-----------------|---------------------------------|-----------------------------------|---------------|------------------|----------------------------------------|--------------------------|----------------|------------------|
| K-Deal                     | Settlement Date | Original Balance (millions) | Current Balance (Millions) | Factor | Original | Current | Change  | Original Loan Count | Prior Month Loan Count | Active Loan Count | # of Supp Loans | % with Supp Loans by Loan Count | % of Supp UPB to Current Deal UPB | Cum Deal Loss | % DQ= 60+I/F/REO | Active Appraisal Reduction in Millions | % Specially Serviced/REO | % on Watchlist | % Fully Defeased |
| K-726                      | 6/29/2017       | \$1,132.04                  | \$34.22                    | 0.0000 | 14.00%   | 100.00% | 86.00%  | 49                  | 3                      | 3                 | 0               | 0.00 %                          | 0.00 %                            | 0.04%         | 100.00%          | \$7.42                                 | 100.00 %                 | 0.00 %         | 39.90 %          |
| K-727                      | 9/25/2017       | \$1,423.35                  | \$0.00                     | 0.0000 | 14.00%   | 0.00%   | -14.00% | 51                  | 0                      | 0                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 0.00%          | 44.41 %          |
| K-728                      | 11/13/2017      | \$1,169.48                  | \$0.00                     | 0.0000 | 14.00%   | 0.00%   | -14.00% | 43                  | 0                      | 0                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 0.00%          | 51.48 %          |
| K-729                      | 12/22/2017      | \$1,516.24                  | \$1,447.53                 | 0.9473 | 14.00%   | 14.66%  | 0.66%   | 65                  | 0                      | 65                | 10              | 15.38 %                         | 3.30 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 0.00 %         | 42.09 %          |
| K-730                      | 3/13/2018       | \$1,470.54                  | \$30.45                    | 0.0000 | 14.00%   | 100.00% | 86.00%  | 52                  | 3                      | 1                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 100.00%          | \$0.00                                 | 100.00 %                 | 0.00 %         | 29.48 %          |
| K-731                      | 4/13/2018       | \$1,248.73                  | \$85.26                    | 0.0000 | 14.00%   | 100.00% | 86.00%  | 54                  | 6                      | 5                 | 0               | 0.00 %                          | 0.00 %                            | 0.01%         | 0.00%            | \$0.00                                 | 5.47 %                   | 94.53 %        | 39.77 %          |
| K-732                      | 6/28/2018       | \$1,082.43                  | \$641.32                   | 0.5261 | 14.00%   | 23.63%  | 9.63%   | 49                  | 41                     | 34                | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 32.21 %        | 57.06 %          |
| K-733                      | 11/9/2018       | \$1,003.35                  | \$852.90                   | 0.8256 | 14.00%   | 16.47%  | 2.47%   | 44                  | 40                     | 38                | 2               | 4.55 %                          | 1.01 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 17.54 %        | 44.30 %          |
| K-734                      | 4/18/2019       | \$1,600.43                  | \$1,505.52                 | 0.9310 | 14.00%   | 14.88%  | 0.88%   | 52                  | 48                     | 48                | 1               | 1.92 %                          | 0.36 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 35.23 %        | 10.40 %          |
| K-735                      | 7/25/2019       | \$1,410.94                  | \$1,298.92                 | 0.9077 | 14.00%   | 15.21%  | 1.21%   | 49                  | 48                     | 48                | 1               | 2.04 %                          | 0.39 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 8.24 %         | 22.00 %          |
| K-736                      | 9/17/2019       | \$1,479.50                  | \$1,260.48                 | 0.8279 | 14.00%   | 16.43%  | 2.43%   | 43                  | 41                     | 40                | 3               | 6.98 %                          | 2.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 2.13 %         | 23.18 %          |
| K-737                      | 1/30/2020       | \$1,482.40                  | \$1,323.43                 | 0.8753 | 14.00%   | 15.68%  | 1.68%   | 51                  | 48                     | 48                | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.17%            | \$0.00                                 | 0.17 %                   | 2.65 %         | 25.75 %          |
| K-738                      | 5/14/2020       | \$953.83                    | \$888.67                   | 0.9261 | 7.50%    | 8.05%   | 0.55%   | 25                  | 22                     | 21                | 2               | 8.00 %                          | 2.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 8.26 %         | 16.00 %          |
| K-739                      | 11/5/2020       | \$1,080.28                  | \$1,014.78                 | 0.9345 | 7.50%    | 7.98%   | 0.48%   | 47                  | 43                     | 42                | 6               | 12.77 %                         | 5.18 %                            | 0.00%         | 1.49%            | \$0.00                                 | 1.49 %                   | 26.63 %        | 0.63 %           |
| K-740                      | 11/20/2020      | \$1,285.62                  | \$1,256.40                 | 0.9754 | 7.50%    | 7.67%   | 0.17%   | 44                  | 43                     | 43                | 7               | 15.91 %                         | 3.92 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 20.96 %        | 0.00 %           |
| K-741                      | 3/4/2021        | \$1,030.06                  | \$241.44                   | 0.2344 | 7.50%    | 7.52%   | 0.02%   | 41                  | 33                     | 10                | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 21.20%           | \$0.00                                 | 21.20 %                  | 107.93 %       | 0.00 %           |
| K-742                      | 5/13/2021       | \$835.81                    | \$826.29                   | 0.9877 | 7.50%    | 7.59%   | 0.09%   | 24                  | 24                     | 24                | 2               | 8.33 %                          | 2.89 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 0.00 %         | 0.00 %           |
| K-743                      | 6/30/2021       | \$803.95                    | \$794.18                   | 0.9869 | 7.50%    | 7.59%   | 0.09%   | 27                  | 27                     | 27                | 7               | 25.93 %                         | 7.43 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 15.57 %        | 1.73 %           |
| K-744                      | 8/19/2021       | \$780.36                    | \$717.89                   | 0.9157 | 5.00%    | 5.44%   | 0.44%   | 29                  | 28                     | 27                | 4               | 13.79 %                         | 2.05 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 0.00 %         | 0.00 %           |
| K-745                      | 9/23/2021       | \$955.47                    | \$910.40                   | 0.9503 | 5.00%    | 5.25%   | 0.25%   | 28                  | 27                     | 27                | 1               | 3.57 %                          | 0.67 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 23.41 %        | 7.67 %           |
| K-746                      | 11/18/2021      | \$982.21                    | \$967.82                   | 0.9846 | 5.00%    | 5.07%   | 0.07%   | 36                  | 35                     | 35                | 6               | 16.67 %                         | 4.80 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 14.09 %        | 0.00 %           |
| K-747                      | 1/28/2022       | \$1,043.19                  | \$1,024.45                 | 0.9811 | 5.00%    | 5.09%   | 0.09%   | 31                  | 31                     | 31                | 2               | 6.45 %                          | 0.51 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 16.40 %        | 0.00 %           |
| K-748                      | 3/3/2022        | \$1,077.29                  | \$1,074.41                 | 0.9972 | 5.00%    | 5.01%   | 0.01%   | 26                  | 26                     | 26                | 2               | 7.69 %                          | 0.78 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 12.45 %        | 0.00 %           |
| K-749                      | 5/5/2022        | \$930.77                    | \$908.84                   | 0.9752 | 5.00%    | 5.12%   | 0.12%   | 27                  | 25                     | 25                | 1               | 3.70 %                          | 0.44 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 0.00 %         | 0.00 %           |
| K-750                      | 11/3/2022       | \$957.34                    | \$947.16                   | 0.9888 | 5.00%    | 5.05%   | 0.05%   | 32                  | 32                     | 32                | 2               | 6.25 %                          | 0.88 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 0.11 %         | 0.00 %           |

7-Year K-Deals (Cont.)

| Senior Subordination Level |                 |                             |                            |        |          |         |        |                     |                        |                   |                 |                                 |                                   |               |                 |                                        |                          |                |                  |
|----------------------------|-----------------|-----------------------------|----------------------------|--------|----------|---------|--------|---------------------|------------------------|-------------------|-----------------|---------------------------------|-----------------------------------|---------------|-----------------|----------------------------------------|--------------------------|----------------|------------------|
| K-Deal                     | Settlement Date | Original Balance (millions) | Current Balance (Millions) | Factor | Original | Current | Change | Original Loan Count | Prior Month Loan Count | Active Loan Count | # of Supp Loans | % with Supp Loans by Loan Count | % of Supp UPB to Current Deal UPB | Cum Deal Loss | % DQ= 60+/F/REO | Active Appraisal Reduction in Millions | % Specially Serviced/REO | % on Watchlist | % Fully Defeased |
| K-751                      | 5/11/2023       | \$802.26                    | \$798.62                   | 0.9952 | 5.00%    | 5.02%   | 0.02%  | 20                  | 20                     | 20                | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%           | \$0.00                                 | 0.00 %                   | 8.57 %         | 0.00 %           |
| K-752                      | 8/24/2023       | \$947.75                    | \$947.11                   | 0.9993 | 5.00%    | 5.00%   | 0.00%  | 32                  | 32                     | 32                | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%           | \$0.00                                 | 0.00 %                   | 1.46 %         | 0.00 %           |
| K-753                      | 11/9/2023       | \$964.31                    | \$963.21                   | 0.9988 | 5.00%    | 5.01%   | 0.01%  | 37                  | 37                     | 37                | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%           | \$0.00                                 | 0.00 %                   | 6.32 %         | 0.00 %           |
| K-754                      | 12/14/2023      | \$254.68                    | \$253.58                   | 0.9957 | 15.00%   | 15.00%  | 0.00%  | 38                  | 18                     | 38                | 1               | 2.63 %                          | 1.35 %                            | 0.00%         | 0.00%           | \$0.00                                 | 0.00 %                   | 51.33 %        | 0.00 %           |
| K-755                      | 4/11/2024       | \$866.01                    | \$866.01                   | 1.0000 | 5.00%    | 5.00%   | 0.00%  | 39                  | 39                     | 39                | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%           | \$0.00                                 | 0.00 %                   | 0.00 %         | 0.00 %           |
| K-756                      | 7/31/2024       | \$906.00                    | \$906.00                   | 1.0000 | 5.00%    | 5.00%   | 0.00%  | 30                  | 30                     | 30                | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%           | \$0.00                                 | 0.00 %                   | 0.00 %         | 0.00 %           |
| K-757                      | 10/10/2024      | \$843.20                    | \$843.20                   | 1.0000 | 5.00%    | 5.00%   | 0.00%  | 27                  | 27                     | 27                | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%           | \$0.00                                 | 0.00 %                   | 0.00 %         | 0.00 %           |
| K-758                      | 11/21/2024      | \$875.26                    | \$875.05                   | 0.9998 | 5.00%    | 5.00%   | 0.00%  | 26                  | 26                     | 26                | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%           | \$0.00                                 | 0.00 %                   | 0.00 %         | 0.00 %           |
| K-759                      | 2/20/2025       | \$857.51                    | \$857.49                   | 1.0000 | 5.00%    | 5.00%   | 0.00%  | 24                  | 24                     | 24                | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%           | \$0.00                                 | 0.00 %                   | 0.00 %         | 0.00 %           |
| K-760                      | 3/13/2025       | \$887.92                    | \$887.92                   | 1.0000 | 5.00%    | 5.00%   | 0.00%  | 24                  | 0                      | 24                | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%           | \$0.00                                 | 0.00 %                   | 0.00 %         | 0.00 %           |

5-Year K-Deals

| Senior Subordination Level |                 |                             |                            |        |          |         |         |                     |                        |                   |                 |                                 |                                   |               |                 |                                        |                          |                |                  |
|----------------------------|-----------------|-----------------------------|----------------------------|--------|----------|---------|---------|---------------------|------------------------|-------------------|-----------------|---------------------------------|-----------------------------------|---------------|-----------------|----------------------------------------|--------------------------|----------------|------------------|
| K-Deal                     | Settlement Date | Original Balance (millions) | Current Balance (Millions) | Factor | Original | Current | Change  | Original Loan Count | Prior Month Loan Count | Active Loan Count | # of Supp Loans | % with Supp Loans by Loan Count | % of Supp UPB to Current Deal UPB | Cum Deal Loss | % DQ= 60+/F/REO | Active Appraisal Reduction in Millions | % Specially Serviced/REO | % on Watchlist | % Fully Defeased |
| K-501                      | 4/11/2012       | \$1,299.44                  | \$0.00                     | 0.0000 | 14.88%   | 0.00%   | -14.88% | 50                  | 0                      | 0                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%           | \$0.00                                 | 0.00 %                   | 0.00%          | 33.62 %          |
| K-502                      | 3/14/2013       | \$1,073.88                  | \$0.00                     | 0.0000 | 15.88%   | 0.00%   | -15.88% | 41                  | 0                      | 0                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%           | \$0.00                                 | 0.00 %                   | 0.00%          | 21.73 %          |
| K-503                      | 10/29/2014      | \$1,145.50                  | \$0.00                     | 0.0000 | 18.00%   | 0.00%   | -18.00% | 36                  | 0                      | 0                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%           | \$0.00                                 | 0.00 %                   | 0.00%          | 33.17 %          |
| K-504                      | 1/9/2016        | \$587.41                    | \$0.00                     | 0.0000 | 10.00%   | 0.00%   | -10.00% | 22                  | 0                      | 0                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%           | \$0.00                                 | 0.00 %                   | 0.00%          | 19.56 %          |
| K-505                      | 7/20/2023       | \$599.44                    | \$599.03                   | 0.9993 | 5.00%    | 5.00%   | 0.00%   | 26                  | 26                     | 26                | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%           | \$0.00                                 | 0.00 %                   | 13.01 %        | 0.00 %           |
| K-506                      | 9/14/2023       | \$624.05                    | \$623.74                   | 0.9995 | 5.00%    | 5.00%   | 0.00%   | 23                  | 23                     | 23                | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%           | \$0.00                                 | 0.00 %                   | 0.00 %         | 0.00 %           |
| K-507                      | 9/28/2023       | \$600.13                    | \$598.28                   | 0.9968 | 5.00%    | 5.02%   | 0.02%   | 23                  | 23                     | 23                | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%           | \$0.00                                 | 0.00 %                   | 8.76 %         | 0.00 %           |
| K-508                      | 10/19/2023      | \$799.60                    | \$798.72                   | 0.9988 | 5.00%    | 5.01%   | 0.01%   | 16                  | 16                     | 16                | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%           | \$0.00                                 | 0.00 %                   | 0.00 %         | 0.00 %           |
| K-509                      | 10/31/2023      | \$778.68                    | \$777.83                   | 0.9988 | 5.00%    | 5.01%   | 0.01%   | 16                  | 16                     | 16                | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%           | \$0.00                                 | 0.00 %                   | 21.91 %        | 0.00 %           |
| K-510                      | 11/21/2023      | \$586.53                    | \$586.38                   | 0.9997 | 5.00%    | 5.00%   | 0.00%   | 14                  | 14                     | 14                | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%           | \$0.00                                 | 0.00 %                   | 15.30 %        | 0.00 %           |
| K-511                      | 12/7/2023       | \$663.95                    | \$663.87                   | 0.9999 | 5.00%    | 5.00%   | 0.00%   | 15                  | 15                     | 15                | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%           | \$0.00                                 | 0.00 %                   | 20.73 %        | 0.00 %           |
| K-512                      | 12/21/2023      | \$705.04                    | \$609.48                   | 0.8645 | 7.50%    | 7.50%   | 0.00%   | 20                  | 16                     | 17                | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%           | \$0.00                                 | 0.00 %                   | 6.29 %         | 0.00 %           |
| K-513                      | 1/18/2024       | \$580.67                    | \$580.57                   | 0.9998 | 5.00%    | 5.00%   | 0.00%   | 18                  | 18                     | 18                | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%           | \$0.00                                 | 0.00 %                   | 6.80 %         | 0.00 %           |
| K-514                      | 2/8/2024        | \$605.04                    | \$604.73                   | 0.9995 | 5.00%    | 5.00%   | 0.00%   | 20                  | 20                     | 20                | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%           | \$0.00                                 | 0.00 %                   | 0.00 %         | 0.00 %           |
| K-515                      | 2/22/2024       | \$657.38                    | \$657.26                   | 0.9998 | 5.00%    | 5.00%   | 0.00%   | 23                  | 23                     | 23                | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%           | \$0.00                                 | 0.00 %                   | 24.57 %        | 0.00 %           |
| K-516                      | 3/7/2024        | \$656.66                    | \$656.54                   | 0.9998 | 5.00%    | 5.00%   | 0.00%   | 24                  | 24                     | 24                | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%           | \$0.00                                 | 0.00 %                   | 2.86 %         | 0.00 %           |
| K-517                      | 3/14/2024       | \$656.62                    | \$655.43                   | 0.9981 | 5.00%    | 5.01%   | 0.01%   | 23                  | 23                     | 23                | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%           | \$0.00                                 | 0.00 %                   | 16.04 %        | 0.00 %           |
| K-518                      | 3/28/2024       | \$678.23                    | \$678.12                   | 0.9998 | 5.00%    | 5.00%   | 0.00%   | 25                  | 25                     | 25                | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%           | \$0.00                                 | 0.00 %                   | 2.13 %         | 0.00 %           |
| K-519                      | 4/18/2024       | \$692.98                    | \$691.95                   | 0.9984 | 5.00%    | 5.01%   | 0.01%   | 23                  | 23                     | 23                | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%           | \$0.00                                 | 0.00 %                   | 5.02 %         | 0.00 %           |
| K-520                      | 4/30/2024       | \$672.20                    | \$671.70                   | 0.9992 | 5.00%    | 5.00%   | 0.00%   | 21                  | 21                     | 21                | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%           | \$0.00                                 | 0.00 %                   | 2.15 %         | 0.00 %           |
| K-521                      | 5/16/2024       | \$683.75                    | \$683.07                   | 0.9989 | 5.00%    | 5.01%   | 0.00%   | 21                  | 21                     | 21                | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%           | \$0.00                                 | 0.00 %                   | 3.08 %         | 0.00 %           |
| K-522                      | 6/13/2024       | \$720.06                    | \$719.37                   | 0.9990 | 5.00%    | 5.00%   | 0.00%   | 23                  | 23                     | 23                | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%           | \$0.00                                 | 0.00 %                   | 10.70 %        | 0.00 %           |
| K-523                      | 6/27/2024       | \$700.45                    | \$700.26                   | 0.9997 | 5.00%    | 5.00%   | 0.00%   | 22                  | 22                     | 22                | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%           | \$0.00                                 | 0.00 %                   | 10.39 %        | 0.00 %           |
| K-524                      | 7/25/2024       | \$744.93                    | \$744.79                   | 0.9998 | 5.00%    | 5.00%   | 0.00%   | 28                  | 28                     | 28                | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%           | \$0.00                                 | 0.00 %                   | 2.07 %         | 0.00 %           |
| K-525                      | 8/8/2024        | \$628.58                    | \$628.39                   | 0.9997 | 5.00%    | 5.00%   | 0.00%   | 26                  | 26                     | 26                | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%           | \$0.00                                 | 0.00 %                   | 7.70 %         | 0.00 %           |

5-Year K-Deals (Cont.)

| Senior Subordination Level |                 |                             |                            |        |          |         |        |                     |                        |                   |                 |                                 |                                   |               |                  |                                        |                          |                |                  |
|----------------------------|-----------------|-----------------------------|----------------------------|--------|----------|---------|--------|---------------------|------------------------|-------------------|-----------------|---------------------------------|-----------------------------------|---------------|------------------|----------------------------------------|--------------------------|----------------|------------------|
| K-Deal                     | Settlement Date | Original Balance (millions) | Current Balance (Millions) | Factor | Original | Current | Change | Original Loan Count | Prior Month Loan Count | Active Loan Count | # of Supp Loans | % with Supp Loans by Loan Count | % of Supp UPB to Current Deal UPB | Cum Deal Loss | % DQ= 60+ /F/REO | Active Appraisal Reduction in Millions | % Specially Serviced/REO | % on Watchlist | % Fully Defeased |
| K-526                      | 8/15/2024       | \$765.41                    | \$765.36                   | 0.9999 | 0.00%    | 0.00%   | 0.00%  | 28                  | 28                     | 28                | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 0.00 %         | 0.00 %           |
| K-527                      | 8/22/2024       | \$639.91                    | \$639.91                   | 1.0000 | 5.00%    | 5.00%   | 0.00%  | 29                  | 29                     | 29                | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 5.42 %         | 0.00 %           |
| K-528                      | 9/12/2024       | \$711.27                    | \$710.99                   | 0.9996 | 5.00%    | 5.00%   | 0.00%  | 32                  | 32                     | 32                | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 5.84 %         | 0.00 %           |
| K-529                      | 10/16/2024      | \$751.60                    | \$751.26                   | 0.9995 | 5.00%    | 5.00%   | 0.00%  | 28                  | 28                     | 28                | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 3.44 %         | 0.00 %           |
| K-530                      | 11/27/2024      | \$653.01                    | \$652.94                   | 0.9999 | 5.00%    | 5.00%   | 0.00%  | 26                  | 26                     | 26                | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 0.00 %         | 0.00 %           |
| K-531                      | 12/12/2024      | \$686.72                    | \$686.68                   | 0.9999 | 5.00%    | 5.00%   | 0.00%  | 27                  | 27                     | 27                | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 0.00 %         | 0.00 %           |
| K-532                      | 12/20/2024      | \$621.76                    | \$621.62                   | 0.9998 | 0.00%    | 0.00%   | 0.00%  | 24                  | 24                     | 24                | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 0.00 %         | 0.00 %           |
| K-533                      | 1/16/2025       | \$751.08                    | \$751.08                   | 1.0000 | 0.00%    | 0.00%   | 0.00%  | 29                  | 29                     | 29                | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 0.00 %         | 0.00 %           |
| K-534                      | 1/30/2025       | \$663.69                    | \$663.57                   | 0.9998 | 5.00%    | 5.00%   | 0.00%  | 20                  | 20                     | 20                | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 0.00 %         | 0.00 %           |
| K-535                      | 2/13/2025       | \$752.12                    | \$752.06                   | 0.9999 | 5.00%    | 5.00%   | 0.00%  | 25                  | 25                     | 25                | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 0.00 %         | 0.00 %           |
| K-536                      | 2/27/2025       | \$723.78                    | \$723.77                   | 1.0000 | 5.00%    | 5.00%   | 0.00%  | 23                  | 23                     | 23                | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 0.00 %         | 0.00 %           |
| K-537                      | 3/20/2025       | \$738.79                    | \$738.79                   | 1.0000 | 0.00%    | 0.00%   | 0.00%  | 20                  | 0                      | 20                | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 0.00 %         | 0.00 %           |

15-Year K-Deals

| Senior Subordination Level |                 |                             |                            |        |          |         |         |                     |                        |                   |                 |                                 |                                   |               |                 |                                        |                          |                |                  |
|----------------------------|-----------------|-----------------------------|----------------------------|--------|----------|---------|---------|---------------------|------------------------|-------------------|-----------------|---------------------------------|-----------------------------------|---------------|-----------------|----------------------------------------|--------------------------|----------------|------------------|
| K-Deal                     | Settlement Date | Original Balance (millions) | Current Balance (Millions) | Factor | Original | Current | Change  | Original Loan Count | Prior Month Loan Count | Active Loan Count | # of Supp Loans | % with Supp Loans by Loan Count | % of Supp UPB to Current Deal UPB | Cum Deal Loss | % DQ= 60+/F/REO | Active Appraisal Reduction in Millions | % Specially Serviced/REO | % on Watchlist | % Fully Defeased |
| K-1501                     | 7/22/2015       | \$506.28                    | \$438.21                   | 0.8506 | 10.00%   | 11.55%  | 1.55%   | 24                  | 22                     | 22                | 1               | 4.17 %                          | 0.87 %                            | 0.00%         | 0.00%           | \$0.00                                 | 0.00 %                   | 0.00 %         | 32.76 %          |
| K-1502                     | 6/16/2016       | \$687.92                    | \$605.86                   | 0.8675 | 10.00%   | 11.35%  | 1.35%   | 59                  | 57                     | 57                | 14              | 23.73 %                         | 12.12 %                           | 0.00%         | 0.00%           | \$0.00                                 | 0.00 %                   | 5.41 %         | 20.92 %          |
| K-1503                     | 4/28/2017       | \$878.08                    | \$836.18                   | 0.9470 | 10.00%   | 10.50%  | 0.50%   | 44                  | 44                     | 44                | 10              | 22.73 %                         | 6.74 %                            | 0.00%         | 0.00%           | \$0.00                                 | 0.00 %                   | 1.21 %         | 10.65 %          |
| K-1504                     | 1/22/2018       | \$881.68                    | \$803.89                   | 0.9020 | 10.00%   | 10.97%  | 0.97%   | 59                  | 53                     | 53                | 10              | 16.95 %                         | 8.19 %                            | 0.00%         | 0.00%           | \$0.00                                 | 0.00 %                   | 0.86 %         | 22.99 %          |
| K-1505                     | 6/18/2018       | \$904.93                    | \$879.67                   | 0.9690 | 10.00%   | 10.29%  | 0.29%   | 51                  | 51                     | 51                | 6               | 11.76 %                         | 2.22 %                            | 0.00%         | 0.00%           | \$0.00                                 | 0.00 %                   | 12.88 %        | 19.74 %          |
| K-1506                     | 8/27/2018       | \$699.54                    | \$690.05                   | 0.9849 | 10.00%   | 10.14%  | 0.14%   | 34                  | 34                     | 34                | 1               | 2.94 %                          | 0.06 %                            | 0.00%         | 0.00%           | \$0.00                                 | 0.00 %                   | 0.00 %         | 16.54 %          |
| K-1507                     | 9/27/2018       | \$991.80                    | \$12.94                    | 0.0000 | 10.00%   | 100.00% | 90.00%  | 42                  | 38                     | 1                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%           | \$0.00                                 | 0.00 %                   | 345.40 %       | 0.00 %           |
| K-1508                     | 11/19/2018      | \$446.94                    | \$0.00                     | 0.0000 | 19.80%   | 0.00%   | -19.80% | 86                  | 46                     | 0                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%           | \$0.00                                 | 0.00 %                   | 0.00%          | 0.00 %           |
| K-1509                     | 12/20/2018      | \$617.13                    | \$567.97                   | 0.9115 | 10.00%   | 10.87%  | 0.87%   | 28                  | 25                     | 25                | 2               | 7.14 %                          | 1.71 %                            | 0.00%         | 0.00%           | \$0.00                                 | 0.00 %                   | 20.76 %        | 22.97 %          |
| K-1510                     | 2/28/2019       | \$814.10                    | \$807.51                   | 0.9910 | 10.00%   | 10.08%  | 0.08%   | 45                  | 45                     | 45                | 6               | 13.33 %                         | 4.71 %                            | 0.00%         | 0.00%           | \$0.00                                 | 0.00 %                   | 3.54 %         | 3.16 %           |
| K-1511                     | 5/16/2019       | \$871.02                    | \$851.42                   | 0.9750 | 10.00%   | 10.23%  | 0.23%   | 41                  | 41                     | 41                | 7               | 17.07 %                         | 6.64 %                            | 0.00%         | 0.00%           | \$0.00                                 | 0.00 %                   | 42.45 %        | 3.38 %           |
| K-1512                     | 7/26/2019       | \$754.69                    | \$742.80                   | 0.9825 | 10.00%   | 10.16%  | 0.16%   | 24                  | 23                     | 23                | 3               | 12.50 %                         | 3.91 %                            | 0.00%         | 0.00%           | \$0.00                                 | 0.00 %                   | 30.62 %        | 4.57 %           |
| K-1513                     | 10/24/2019      | \$796.85                    | \$779.76                   | 0.9762 | 10.00%   | 10.22%  | 0.22%   | 47                  | 46                     | 46                | 6               | 12.77 %                         | 4.22 %                            | 0.00%         | 0.00%           | \$0.00                                 | 0.00 %                   | 4.35 %         | 9.20 %           |
| K-1514                     | 12/12/2019      | \$719.66                    | \$707.50                   | 0.9812 | 10.00%   | 10.17%  | 0.17%   | 29                  | 28                     | 28                | 4               | 13.79 %                         | 5.48 %                            | 0.00%         | 0.00%           | \$0.00                                 | 0.00 %                   | 1.39 %         | 0.16 %           |
| K-1515                     | 6/19/2020       | \$789.14                    | \$780.59                   | 0.9883 | 7.50%    | 7.58%   | 0.08%   | 38                  | 38                     | 38                | 6               | 15.79 %                         | 9.74 %                            | 0.00%         | 0.00%           | \$0.00                                 | 0.00 %                   | 11.04 %        | 0.00 %           |
| K-1516                     | 7/23/2020       | \$968.15                    | \$956.12                   | 0.9866 | 7.50%    | 7.59%   | 0.09%   | 29                  | 29                     | 29                | 2               | 6.90 %                          | 1.73 %                            | 0.00%         | 0.00%           | \$0.00                                 | 0.00 %                   | 16.45 %        | 0.00 %           |
| K-1517                     | 9/24/2020       | \$623.04                    | \$354.28                   | 0.6233 | 26.09%   | 18.99%  | -7.10%  | 40                  | 41                     | 25                | 4               | 10.00 %                         | 3.48 %                            | 0.00%         | 0.00%           | \$0.00                                 | 0.00 %                   | 2.25 %         | 0.00 %           |
| K-1518                     | 11/17/2020      | \$830.19                    | \$810.50                   | 0.9744 | 7.50%    | 7.68%   | 0.18%   | 37                  | 37                     | 37                | 4               | 10.81 %                         | 1.64 %                            | 0.00%         | 0.00%           | \$0.00                                 | 0.00 %                   | 17.47 %        | 0.00 %           |
| K-1519                     | 1/21/2021       | \$861.35                    | \$833.70                   | 0.9653 | 7.50%    | 7.75%   | 0.25%   | 34                  | 33                     | 33                | 4               | 11.76 %                         | 5.76 %                            | 0.00%         | 0.00%           | \$0.00                                 | 0.00 %                   | 4.23 %         | 0.00 %           |
| K-1520                     | 4/15/2021       | \$906.57                    | \$899.69                   | 0.9918 | 7.50%    | 7.56%   | 0.06%   | 45                  | 45                     | 45                | 5               | 11.11 %                         | 3.53 %                            | 0.00%         | 0.00%           | \$0.00                                 | 0.00 %                   | 2.65 %         | 0.00 %           |
| K-1521                     | 9/30/2021       | \$840.89                    | \$832.10                   | 0.9887 | 7.50%    | 7.58%   | 0.08%   | 46                  | 46                     | 46                | 3               | 6.52 %                          | 2.10 %                            | 0.00%         | 0.00%           | \$0.00                                 | 0.00 %                   | 1.98 %         | 0.00 %           |
| K-1522                     | 12/9/2021       | \$800.96                    | \$792.76                   | 0.9889 | 7.50%    | 7.58%   | 0.08%   | 21                  | 21                     | 21                | 2               | 9.52 %                          | 1.35 %                            | 0.00%         | 0.00%           | \$0.00                                 | 0.00 %                   | 0.86 %         | 0.00 %           |

Floating-Rate K-Deals

| Senior Subordination Level |                 |                             |                            |        |          |         |         |                     |                        |                   |                 |                                 |                                   |               |                  |                                        |                          |                |                  |
|----------------------------|-----------------|-----------------------------|----------------------------|--------|----------|---------|---------|---------------------|------------------------|-------------------|-----------------|---------------------------------|-----------------------------------|---------------|------------------|----------------------------------------|--------------------------|----------------|------------------|
| K-Deal                     | Settlement Date | Original Balance (millions) | Current Balance (Millions) | Factor | Original | Current | Change  | Original Loan Count | Prior Month Loan Count | Active Loan Count | # of Supp Loans | % with Supp Loans by Loan Count | % of Supp UPB to Current Deal UPB | Cum Deal Loss | % DQ= 60+I/F/REO | Active Appraisal Reduction in Millions | % Specially Serviced/REO | % on Watchlist | % Fully Defeased |
| K-F01                      | 10/25/2012      | \$1,371.11                  | \$0.00                     | 0.0000 | 17.50%   | 0.00%   | -17.50% | 80                  | 0                      | 0                 | 0               | 0.00 %                          | 0.00 %                            | 0.25%         | 0.00%            | \$0.00                                 | 0.00 %                   | 0.00%          | 0.00 %           |
| K-F02                      | 11/13/2013      | \$1,540.31                  | \$0.00                     | 0.0000 | 15.00%   | 0.00%   | -15.00% | 87                  | 0                      | 0                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 0.00%          | 0.00 %           |
| K-F03                      | 4/25/2014       | \$1,449.13                  | \$0.00                     | 0.0000 | 10.00%   | 0.00%   | -10.00% | 85                  | 0                      | 0                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 0.00%          | 0.00 %           |
| K-F04                      | 8/25/2014       | \$1,363.75                  | \$0.00                     | 0.0000 | 10.00%   | 0.00%   | -10.00% | 79                  | 0                      | 0                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 0.00%          | 0.00 %           |
| K-F05                      | 11/25/2014      | \$1,646.28                  | \$0.00                     | 0.0000 | 10.00%   | 0.00%   | -10.00% | 88                  | 0                      | 0                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 0.00%          | 0.00 %           |
| K-F06                      | 12/23/2014      | \$1,218.22                  | \$0.00                     | 0.0000 | 10.00%   | 0.00%   | -10.00% | 66                  | 0                      | 0                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 0.00%          | 0.00 %           |
| K-F07                      | 4/24/2015       | \$1,192.61                  | \$0.00                     | 0.0000 | 10.00%   | 0.00%   | -10.00% | 40                  | 0                      | 0                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 0.00%          | 0.00 %           |
| K-F08                      | 6/25/2015       | \$1,549.08                  | \$0.00                     | 0.0000 | 10.00%   | 0.00%   | -10.00% | 73                  | 0                      | 0                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 0.00%          | 0.00 %           |
| K-F09                      | 8/25/2015       | \$1,533.62                  | \$0.00                     | 0.0000 | 10.00%   | 0.00%   | -10.00% | 80                  | 0                      | 0                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 0.00%          | 0.00 %           |
| K-F10                      | 10/23/2015      | \$1,456.98                  | \$0.00                     | 0.0000 | 10.00%   | 0.00%   | -10.00% | 76                  | 0                      | 0                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 0.00%          | 0.00 %           |
| K-F11                      | 11/24/2015      | \$1,650.62                  | \$0.00                     | 0.0000 | 10.00%   | 0.00%   | -10.00% | 78                  | 0                      | 0                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 0.00%          | 0.00 %           |
| K-F12                      | 12/8/2015       | \$1,388.04                  | \$20.74                    | 0.0000 | 10.00%   | 100.00% | 90.00%  | 79                  | 1                      | 1                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 100.00%          | \$8.32                                 | 100.00 %                 | 0.00 %         | 0.00 %           |
| K-F13                      | 1/20/2016       | \$875.88                    | \$10.00                    | 0.0000 | 10.00%   | 100.00% | 90.00%  | 48                  | 1                      | 1                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 0.00 %         | 0.00 %           |
| K-F14                      | 3/17/2016       | \$1,486.41                  | \$0.00                     | 0.0000 | 10.00%   | 0.00%   | -10.00% | 83                  | 0                      | 0                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 0.00%          | 0.00 %           |
| K-F15                      | 4/25/2016       | \$1,458.92                  | \$0.00                     | 0.0000 | 10.00%   | 0.00%   | -10.00% | 67                  | 0                      | 0                 | 0               | 0.00 %                          | 0.00 %                            | 0.02%         | 0.00%            | \$0.00                                 | 0.00 %                   | 0.00%          | 0.00 %           |
| K-F16                      | 5/18/2016       | \$1,161.13                  | \$11.47                    | 0.0000 | 10.00%   | 100.00% | 90.00%  | 69                  | 1                      | 1                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 0.00 %         | 0.00 %           |
| K-F17                      | 6/23/2016       | \$1,198.65                  | \$0.00                     | 0.0000 | 10.00%   | 0.00%   | -10.00% | 56                  | 0                      | 0                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 0.00%          | 0.00 %           |
| K-F18                      | 7/25/2016       | \$1,088.04                  | \$40.00                    | 0.0000 | 10.00%   | 100.00% | 90.00%  | 41                  | 1                      | 1                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 0.00 %         | 0.00 %           |
| K-F19                      | 8/17/2016       | \$1,263.79                  | \$0.00                     | 0.0000 | 10.00%   | 0.00%   | -10.00% | 66                  | 0                      | 0                 | 0               | 0.00 %                          | 0.00 %                            | 0.41%         | 0.00%            | \$0.00                                 | 0.00 %                   | 0.00%          | 0.00 %           |
| K-F20                      | 9/22/2016       | \$1,211.46                  | \$0.00                     | 0.0000 | 10.00%   | 0.00%   | -10.00% | 48                  | 0                      | 0                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 0.00%          | 0.00 %           |
| K-F21                      | 9/29/2016       | \$1,325.42                  | \$205.60                   | 0.1560 | 10.00%   | 9.48%   | -0.52%  | 83                  | 37                     | 37                | 0               | 0.00 %                          | 0.00 %                            | 0.10%         | 85.23%           | \$47.43                                | 68.73 %                  | 0.00 %         | 0.00 %           |
| K-F22                      | 10/27/2016      | \$1,307.27                  | \$0.00                     | 0.0000 | 10.00%   | 0.00%   | -10.00% | 58                  | 0                      | 0                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 0.00%          | 0.00 %           |
| K-F23                      | 11/22/2016      | \$1,288.07                  | \$0.00                     | 0.0000 | 10.00%   | 0.00%   | -10.00% | 49                  | 0                      | 0                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 0.00%          | 0.00 %           |
| K-F24                      | 12/14/2016      | \$1,089.77                  | \$17.96                    | 0.0000 | 10.00%   | 100.00% | 90.00%  | 50                  | 1                      | 1                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 100.00 %       | 0.00 %           |
| K-F25                      | 12/23/2016      | \$1,424.96                  | \$24.72                    | 0.0000 | 10.00%   | 100.00% | 90.00%  | 70                  | 6                      | 6                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 100.00%          | \$1.20                                 | 172.82 %                 | 0.00 %         | 0.00 %           |

Floating-Rate K-Deals (Cont.)

| Senior Subordination Level |                 |                             |                            |        |          |         |         |                     |                        |                   |                 |                                 |                                   |               |                  |                                        |                          |                |                  |
|----------------------------|-----------------|-----------------------------|----------------------------|--------|----------|---------|---------|---------------------|------------------------|-------------------|-----------------|---------------------------------|-----------------------------------|---------------|------------------|----------------------------------------|--------------------------|----------------|------------------|
| K-Deal                     | Settlement Date | Original Balance (millions) | Current Balance (Millions) | Factor | Original | Current | Change  | Original Loan Count | Prior Month Loan Count | Active Loan Count | # of Supp Loans | % with Supp Loans by Loan Count | % of Supp UPB to Current Deal UPB | Cum Deal Loss | % DQ= 60+I/F/REO | Active Appraisal Reduction in Millions | % Specially Serviced/REO | % on Watchlist | % Fully Defeased |
| K-F26                      | 12/23/2016      | \$552.04                    | \$23.00                    | 0.0241 | 10.00%   | 47.89%  | 37.89%  | 21                  | 1                      | 1                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 100.00%          | \$11.66                                | 100.00 %                 | 0.00 %         | 0.00 %           |
| K-F27                      | 2/21/2017       | \$1,401.99                  | \$0.00                     | 0.0000 | 10.00%   | 0.00%   | -10.00% | 55                  | 0                      | 0                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 0.00%          | 0.00 %           |
| K-F28                      | 3/14/2017       | \$1,311.50                  | \$0.00                     | 0.0000 | 10.00%   | 0.00%   | -10.00% | 61                  | 0                      | 0                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 0.00%          | 0.00 %           |
| K-F29                      | 4/17/2017       | \$1,460.76                  | \$0.00                     | 0.0000 | 10.00%   | 0.00%   | -10.00% | 54                  | 0                      | 0                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 0.00%          | 0.00 %           |
| K-F30                      | 5/25/2017       | \$1,295.76                  | \$28.81                    | 0.0080 | 10.00%   | 67.78%  | 57.78%  | 56                  | 2                      | 2                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 100.00 %       | 0.00 %           |
| K-F31                      | 6/14/2017       | \$1,244.35                  | \$21.48                    | 0.0000 | 10.00%   | 100.00% | 90.00%  | 45                  | 1                      | 1                 | 0               | 0.00 %                          | 0.00 %                            | 0.03%         | 0.00%            | \$0.00                                 | 0.00 %                   | 100.00 %       | 0.00 %           |
| K-F32                      | 7/27/2017       | \$1,296.27                  | \$0.00                     | 0.0000 | 10.00%   | 0.00%   | -10.00% | 58                  | 0                      | 0                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 0.00%          | 0.00 %           |
| K-F33                      | 8/14/2017       | \$1,401.04                  | \$171.10                   | 0.1101 | 10.00%   | 18.87%  | 8.87%   | 58                  | 5                      | 5                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 16.42 %        | 0.00 %           |
| K-F34                      | 9/27/2017       | \$1,450.22                  | \$0.00                     | 0.0000 | 10.00%   | 0.00%   | -10.00% | 48                  | 0                      | 0                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 0.00%          | 0.00 %           |
| K-F35                      | 10/12/2017      | \$1,467.94                  | \$0.00                     | 0.0000 | 10.00%   | 0.00%   | -10.00% | 54                  | 0                      | 0                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 0.00%          | 0.00 %           |
| K-F36                      | 10/25/2017      | \$1,315.25                  | \$0.00                     | 0.0000 | 10.00%   | 0.00%   | -10.00% | 50                  | 0                      | 0                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 0.00%          | 0.00 %           |
| K-F37                      | 10/30/2017      | \$1,122.14                  | \$108.44                   | 0.0757 | 10.00%   | 29.47%  | 19.47%  | 41                  | 4                      | 4                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 0.00 %         | 0.00 %           |
| K-F38                      | 11/17/2017      | \$1,273.59                  | \$25.12                    | 0.0000 | 10.00%   | 100.00% | 90.00%  | 49                  | 2                      | 2                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 21.68%           | \$8.32                                 | 29.27 %                  | 105.73 %       | 0.00 %           |
| K-F39                      | 12/18/2017      | \$1,312.84                  | \$0.00                     | 0.0000 | 10.00%   | 0.00%   | -10.00% | 42                  | 0                      | 0                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 0.00%          | 0.00 %           |
| K-F40                      | 12/28/2017      | \$1,064.74                  | \$83.86                    | 0.0526 | 10.00%   | 39.94%  | 29.94%  | 46                  | 4                      | 4                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 24.44 %        | 0.00 %           |
| K-F41                      | 12/28/2017      | \$651.30                    | \$19.80                    | 0.0000 | 10.00%   | 100.00% | 90.00%  | 23                  | 1                      | 1                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 214.47 %                 | 0.00 %         | 0.00 %           |
| K-F42                      | 2/27/2018       | \$1,413.30                  | \$0.00                     | 0.0000 | 10.00%   | 0.00%   | -10.00% | 58                  | 0                      | 0                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 0.00%          | 0.00 %           |
| K-F43                      | 3/6/2018        | \$1,264.59                  | \$245.98                   | 0.1923 | 10.00%   | 11.04%  | 1.04%   | 42                  | 6                      | 6                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 0.00 %         | 0.00 %           |
| K-F44                      | 3/26/2018       | \$1,470.51                  | \$20.93                    | 0.0000 | 10.00%   | 100.00% | 90.00%  | 74                  | 5                      | 4                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 21.57%           | \$0.00                                 | 46.46 %                  | 122.19 %       | 0.00 %           |
| K-F45                      | 5/25/2018       | \$1,103.77                  | \$16.56                    | 0.0000 | 10.00%   | 100.00% | 90.00%  | 65                  | 5                      | 3                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 52.91%           | \$0.00                                 | 106.69 %                 | 120.42 %       | 0.00 %           |
| K-F46                      | 5/31/2018       | \$1,310.73                  | \$1,269.83                 | 0.9637 | 14.00%   | 14.45%  | 0.45%   | 58                  | 2                      | 58                | 5               | 8.62 %                          | 1.44 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 0.25 %         | 20.72 %          |
| K-F47                      | 6/28/2018       | \$1,116.63                  | \$7.10                     | 0.0000 | 10.00%   | 100.00% | 90.00%  | 55                  | 1                      | 1                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 100.00 %       | 0.00 %           |
| K-F48                      | 7/27/2018       | \$1,315.70                  | \$253.28                   | 0.1819 | 10.00%   | 14.94%  | 4.94%   | 43                  | 5                      | 5                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 44.83 %        | 0.00 %           |
| K-F49                      | 8/17/2018       | \$1,179.06                  | \$1,140.88                 | 0.9623 | 14.00%   | 14.47%  | 0.47%   | 60                  | 6                      | 60                | 15              | 25.00 %                         | 5.52 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 12.92 %        | 26.35 %          |
| K-F50                      | 9/17/2018       | \$1,189.80                  | \$228.08                   | 0.1754 | 10.00%   | 17.65%  | 7.65%   | 49                  | 7                      | 7                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 8.54 %         | 0.00 %           |

Floating-Rate K-Deals (Cont.)

| Senior Subordination Level |                 |                             |                            |        |          |         |         |                     |                        |                   |                 |                                 |                                   |               |                  |                                        |                          |                |                  |
|----------------------------|-----------------|-----------------------------|----------------------------|--------|----------|---------|---------|---------------------|------------------------|-------------------|-----------------|---------------------------------|-----------------------------------|---------------|------------------|----------------------------------------|--------------------------|----------------|------------------|
| K-Deal                     | Settlement Date | Original Balance (millions) | Current Balance (Millions) | Factor | Original | Current | Change  | Original Loan Count | Prior Month Loan Count | Active Loan Count | # of Supp Loans | % with Supp Loans by Loan Count | % of Supp UPB to Current Deal UPB | Cum Deal Loss | % DQ= 60+I/F/REO | Active Appraisal Reduction in Millions | % Specially Serviced/REO | % on Watchlist | % Fully Defeased |
| K-F51                      | 9/27/2018       | \$805.98                    | \$761.30                   | 0.9384 | 10.00%   | 10.59%  | 0.59%   | 40                  | 1                      | 38                | 5               | 12.50 %                         | 5.29 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 0.00 %         | 12.34 %          |
| K-F52                      | 10/29/2018      | \$951.01                    | \$68.32                    | 0.0564 | 10.00%   | 29.31%  | 19.31%  | 36                  | 3                      | 3                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 32.93 %        | 0.00 %           |
| K-F53                      | 11/13/2018      | \$1,126.42                  | \$192.64                   | 0.1627 | 10.00%   | 14.38%  | 4.38%   | 47                  | 8                      | 8                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 5.52 %                   | 55.58 %        | 0.00 %           |
| K-F54                      | 12/14/2018      | \$202.40                    | \$0.00                     | 0.0000 | 20.00%   | 0.00%   | -20.00% | 31                  | 7                      | 0                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 0.00%          | 0.00 %           |
| K-F55                      | 12/20/2018      | \$882.46                    | \$88.24                    | 0.0981 | 10.00%   | 11.70%  | 1.70%   | 40                  | 5                      | 5                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 36.55 %        | 0.00 %           |
| K-F56                      | 12/28/2018      | \$704.99                    | \$172.96                   | 0.2453 | 10.00%   | 10.03%  | 0.03%   | 21                  | 5                      | 5                 | 1               | 4.76 %                          | 1.80 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 32.53 %        | 0.00 %           |
| K-F57                      | 2/20/2019       | \$1,122.64                  | \$210.74                   | 0.1877 | 10.00%   | 10.03%  | 0.03%   | 42                  | 7                      | 7                 | 1               | 2.38 %                          | 1.42 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 16.06 %        | 0.00 %           |
| K-F58                      | 2/27/2019       | \$1,088.32                  | \$257.96                   | 0.2258 | 10.00%   | 14.25%  | 4.25%   | 41                  | 5                      | 5                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 39.58 %        | 0.00 %           |
| K-F59                      | 3/15/2019       | \$930.56                    | \$312.69                   | 0.3338 | 10.00%   | 10.59%  | 0.59%   | 40                  | 7                      | 7                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 52.93 %        | 0.00 %           |
| K-F60                      | 3/28/2019       | \$652.77                    | \$629.94                   | 0.9614 | 10.00%   | 10.34%  | 0.34%   | 27                  | 10                     | 26                | 4               | 14.81 %                         | 4.42 %                            | 0.02%         | 0.00%            | \$0.00                                 | 0.00 %                   | 2.04 %         | 15.37 %          |
| K-F61                      | 5/17/2019       | \$999.32                    | \$363.64                   | 0.3639 | 10.00%   | 10.00%  | 0.00%   | 33                  | 10                     | 10                | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 56.68 %        | 0.00 %           |
| K-F62                      | 5/31/2019       | \$890.57                    | \$159.23                   | 0.1751 | 10.00%   | 11.85%  | 1.85%   | 37                  | 7                      | 7                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 38.17 %        | 0.00 %           |
| K-F63                      | 6/28/2019       | \$856.78                    | \$440.02                   | 0.5136 | 10.00%   | 10.00%  | 0.00%   | 36                  | 17                     | 17                | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 26.17 %        | 0.00 %           |
| K-F64                      | 7/31/2019       | \$626.81                    | \$590.47                   | 0.9356 | 10.00%   | 10.62%  | 0.62%   | 43                  | 4                      | 42                | 2               | 4.65 %                          | 1.96 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 3.25 %         | 17.85 %          |
| K-F65                      | 8/15/2019       | \$831.93                    | \$263.77                   | 0.3023 | 10.00%   | 14.18%  | 4.18%   | 26                  | 6                      | 6                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 33.49 %        | 0.00 %           |
| K-F66                      | 8/30/2019       | \$853.62                    | \$176.81                   | 0.2041 | 10.00%   | 11.32%  | 1.32%   | 30                  | 7                      | 7                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 42.15 %        | 0.00 %           |
| K-F67                      | 9/24/2019       | \$1,469.23                  | \$1,441.29                 | 0.9779 | 14.00%   | 14.27%  | 0.27%   | 57                  | 8                      | 56                | 13              | 22.81 %                         | 6.86 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 2.50 %         | 14.91 %          |
| K-F68                      | 10/11/2019      | \$1,435.31                  | \$1,407.44                 | 0.9774 | 14.00%   | 14.28%  | 0.28%   | 59                  | 6                      | 59                | 20              | 33.90 %                         | 6.90 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 2.51 %         | 11.84 %          |
| K-F69                      | 10/30/2019      | \$854.62                    | \$135.43                   | 0.1517 | 10.00%   | 13.86%  | 3.86%   | 33                  | 5                      | 5                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 55.63 %        | 0.00 %           |
| K-F70                      | 11/7/2019       | \$669.48                    | \$582.98                   | 0.8564 | 10.00%   | 11.48%  | 1.48%   | 26                  | 6                      | 23                | 3               | 11.54 %                         | 2.96 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 0.00 %         | 24.83 %          |
| K-F71                      | 11/15/2019      | \$1,379.69                  | \$1,357.70                 | 0.9815 | 14.00%   | 14.23%  | 0.23%   | 70                  | 22                     | 70                | 6               | 8.57 %                          | 1.43 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 4.54 %         | 19.75 %          |
| K-F72                      | 11/26/2019      | \$782.19                    | \$84.15                    | 0.0654 | 10.00%   | 45.29%  | 35.29%  | 27                  | 3                      | 3                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 0.00 %         | 0.00 %           |
| K-F73                      | 12/20/2019      | \$850.72                    | \$410.68                   | 0.4827 | 10.00%   | 10.00%  | 0.00%   | 38                  | 19                     | 19                | 0               | 0.00 %                          | 0.00 %                            | 0.06%         | 0.00%            | \$0.00                                 | 0.00 %                   | 37.97 %        | 0.00 %           |
| K-F74                      | 2/20/2020       | \$812.24                    | \$29.22                    | 0.0235 | 10.00%   | 41.27%  | 31.27%  | 19                  | 1                      | 1                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 0.00 %         | 0.00 %           |
| K-F75                      | 3/6/2020        | \$967.62                    | \$256.74                   | 0.2653 | 10.00%   | 10.00%  | 0.00%   | 32                  | 6                      | 6                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 17.41 %        | 0.00 %           |

Floating-Rate K-Deals (Cont.)

| Senior Subordination Level |                 |                             |                            |        |          |         |        |                     |                        |                   |                 |                                 |                                   |               |                  |                                        |                          |                |                  |
|----------------------------|-----------------|-----------------------------|----------------------------|--------|----------|---------|--------|---------------------|------------------------|-------------------|-----------------|---------------------------------|-----------------------------------|---------------|------------------|----------------------------------------|--------------------------|----------------|------------------|
| K-Deal                     | Settlement Date | Original Balance (millions) | Current Balance (Millions) | Factor | Original | Current | Change | Original Loan Count | Prior Month Loan Count | Active Loan Count | # of Supp Loans | % with Supp Loans by Loan Count | % of Supp UPB to Current Deal UPB | Cum Deal Loss | % DQ= 60+I/F/REO | Active Appraisal Reduction in Millions | % Specially Serviced/REO | % on Watchlist | % Fully Defeased |
| K-F76                      | 3/19/2020       | \$961.80                    | \$384.42                   | 0.3997 | 10.00%   | 10.00%  | 0.00%  | 39                  | 14                     | 14                | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 66.56 %        | 0.00 %           |
| K-F77                      | 4/15/2020       | \$850.40                    | \$250.64                   | 0.2947 | 7.50%    | 7.50%   | 0.00%  | 24                  | 6                      | 6                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 19.77 %        | 0.00 %           |
| K-F78                      | 4/16/2020       | \$922.38                    | \$496.63                   | 0.5384 | 7.50%    | 7.50%   | 0.00%  | 33                  | 13                     | 13                | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 3.44 %         | 0.00 %           |
| K-F79                      | 6/30/2020       | \$1,073.99                  | \$561.31                   | 0.5226 | 7.50%    | 7.50%   | 0.00%  | 37                  | 16                     | 16                | 0               | 0.00 %                          | 0.00 %                            | 0.01%         | 0.00%            | \$0.00                                 | 4.47 %                   | 9.47 %         | 0.00 %           |
| K-F80                      | 7/16/2020       | \$1,012.13                  | \$219.57                   | 0.2169 | 7.50%    | 7.50%   | 0.00%  | 41                  | 8                      | 8                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 32.23 %        | 0.00 %           |
| K-F81                      | 7/30/2020       | \$1,284.58                  | \$1,272.98                 | 0.9902 | 7.50%    | 7.57%   | 0.07%  | 61                  | 8                      | 61                | 8               | 13.11 %                         | 3.23 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 1.31 %         | 8.93 %           |
| K-F82                      | 8/6/2020        | \$1,448.57                  | \$1,435.37                 | 0.9901 | 7.50%    | 7.57%   | 0.07%  | 62                  | 10                     | 60                | 11              | 17.74 %                         | 4.69 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 5.87 %         | 0.94 %           |
| K-F83                      | 8/13/2020       | \$594.57                    | \$585.06                   | 0.9827 | 7.50%    | 7.62%   | 0.12%  | 24                  | 9                      | 24                | 7               | 29.17 %                         | 5.58 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 0.00 %         | 0.00 %           |
| K-F84                      | 9/18/2020       | \$1,311.48                  | \$1,298.43                 | 0.9893 | 7.50%    | 7.58%   | 0.08%  | 54                  | 4                      | 54                | 8               | 14.81 %                         | 4.98 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 10.89 %        | 0.58 %           |
| K-F85                      | 9/30/2020       | \$1,047.24                  | \$74.34                    | 0.0634 | 7.50%    | 17.41%  | 9.91%  | 40                  | 4                      | 4                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 0.00 %         | 0.00 %           |
| K-F86                      | 10/13/2020      | \$1,066.00                  | \$169.79                   | 0.1576 | 7.50%    | 8.46%   | 0.96%  | 33                  | 2                      | 2                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 97.41 %        | 0.00 %           |
| K-F87                      | 10/16/2020      | \$579.08                    | \$569.18                   | 0.9815 | 7.50%    | 7.63%   | 0.13%  | 28                  | 3                      | 28                | 4               | 14.29 %                         | 3.42 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 0.85 %         | 0.00 %           |
| K-F88                      | 10/23/2020      | \$949.16                    | \$329.17                   | 0.3468 | 7.50%    | 7.50%   | 0.00%  | 23                  | 7                      | 7                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 2.09%            | \$0.00                                 | 2.09 %                   | 1.95 %         | 0.00 %           |
| K-F89                      | 10/29/2020      | \$1,066.27                  | \$438.62                   | 0.4114 | 7.50%    | 7.50%   | 0.00%  | 35                  | 5                      | 5                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 0.00 %         | 0.00 %           |
| K-F90                      | 11/5/2020       | \$1,096.49                  | \$373.71                   | 0.3408 | 7.50%    | 7.50%   | 0.00%  | 37                  | 7                      | 7                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 6.92 %         | 0.00 %           |
| K-F91                      | 11/13/2020      | \$1,016.41                  | \$301.92                   | 0.2970 | 7.50%    | 7.51%   | 0.01%  | 41                  | 12                     | 12                | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.43                                 | 6.13 %                   | 0.00 %         | 0.00 %           |
| K-F92                      | 11/24/2020      | \$1,038.99                  | \$135.22                   | 0.1301 | 7.50%    | 7.50%   | 0.00%  | 45                  | 6                      | 6                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 5.62 %         | 0.00 %           |
| K-F93                      | 12/3/2020       | \$963.85                    | \$204.98                   | 0.2127 | 7.50%    | 7.50%   | 0.00%  | 43                  | 11                     | 11                | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 8.35 %         | 0.00 %           |
| K-F94                      | 12/10/2020      | \$1,063.14                  | \$358.77                   | 0.3375 | 7.50%    | 7.50%   | 0.00%  | 45                  | 17                     | 17                | 1               | 2.22 %                          | 1.24 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 40.27 %        | 0.00 %           |
| K-F95                      | 12/17/2020      | \$1,071.89                  | \$312.64                   | 0.2917 | 7.50%    | 7.50%   | 0.00%  | 38                  | 15                     | 15                | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 7.88%            | \$0.00                                 | 7.88 %                   | 2.67 %         | 0.00 %           |
| K-F96                      | 1/14/2021       | \$1,099.64                  | \$210.41                   | 0.1851 | 7.50%    | 10.51%  | 3.01%  | 49                  | 9                      | 9                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 16.34 %        | 0.00 %           |
| K-F97                      | 1/28/2021       | \$1,367.58                  | \$1,354.26                 | 0.9895 | 7.50%    | 7.57%   | 0.07%  | 82                  | 5                      | 82                | 7               | 8.54 %                          | 2.25 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 6.65 %         | 0.29 %           |
| K-F98                      | 2/11/2021       | \$1,115.75                  | \$508.59                   | 0.4558 | 7.50%    | 7.50%   | 0.00%  | 31                  | 12                     | 12                | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 27.02 %        | 0.00 %           |
| K-F99                      | 2/19/2021       | \$1,018.73                  | \$503.46                   | 0.4942 | 7.50%    | 7.50%   | 0.00%  | 28                  | 6                      | 6                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 3.88%            | \$2.85                                 | 3.88 %                   | 5.72 %         | 0.00 %           |
| K-F100                     | 3/4/2021        | \$1,133.72                  | \$1,121.91                 | 0.9887 | 7.50%    | 7.58%   | 0.08%  | 33                  | 10                     | 33                | 4               | 12.12 %                         | 1.96 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 0.19 %         | 7.94 %           |

Floating-Rate K-Deals (Cont.)

| Senior Subordination Level |                 |                             |                            |        |          |         |        |                     |                        |                   |                 |                                 |                                   |               |                  |                                        |                          |                |                  |
|----------------------------|-----------------|-----------------------------|----------------------------|--------|----------|---------|--------|---------------------|------------------------|-------------------|-----------------|---------------------------------|-----------------------------------|---------------|------------------|----------------------------------------|--------------------------|----------------|------------------|
| K-Deal                     | Settlement Date | Original Balance (millions) | Current Balance (Millions) | Factor | Original | Current | Change | Original Loan Count | Prior Month Loan Count | Active Loan Count | # of Supp Loans | % with Supp Loans by Loan Count | % of Supp UPB to Current Deal UPB | Cum Deal Loss | % DQ= 60+I/F/REO | Active Appraisal Reduction in Millions | % Specially Serviced/REO | % on Watchlist | % Fully Defeased |
| K-F101                     | 3/11/2021       | \$652.57                    | \$652.12                   | 0.9993 | 7.50%    | 7.51%   | 0.01%  | 20                  | 11                     | 20                | 8               | 40.00 %                         | 16.20 %                           | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 8.04 %         | 0.00 %           |
| K-F102                     | 3/18/2021       | \$1,316.36                  | \$1,275.76                 | 0.9667 | 7.50%    | 7.74%   | 0.24%  | 55                  | 10                     | 54                | 2               | 3.64 %                          | 1.13 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 0.00 %         | 0.00 %           |
| K-F103                     | 3/25/2021       | \$1,014.98                  | \$494.68                   | 0.4874 | 7.50%    | 7.50%   | 0.00%  | 31                  | 13                     | 13                | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 3.51%            | \$0.00                                 | 3.51 %                   | 8.07 %         | 0.00 %           |
| K-F104                     | 3/30/2021       | \$987.20                    | \$382.75                   | 0.3877 | 7.50%    | 7.50%   | 0.00%  | 26                  | 6                      | 6                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 20.12 %        | 0.00 %           |
| K-F105                     | 4/13/2021       | \$1,019.72                  | \$297.09                   | 0.2913 | 7.50%    | 7.50%   | 0.00%  | 29                  | 8                      | 8                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 28.38 %        | 0.00 %           |
| K-F106                     | 4/15/2021       | \$982.32                    | \$338.52                   | 0.3446 | 7.50%    | 7.50%   | 0.00%  | 30                  | 12                     | 11                | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 4.69 %         | 0.00 %           |
| K-F107                     | 4/22/2021       | \$1,042.36                  | \$508.98                   | 0.4883 | 7.50%    | 7.50%   | 0.00%  | 30                  | 9                      | 9                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 33.03 %        | 0.00 %           |
| K-F108                     | 4/29/2021       | \$1,013.95                  | \$217.92                   | 0.2149 | 7.50%    | 7.50%   | 0.00%  | 37                  | 12                     | 11                | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 5.43 %         | 0.00 %           |
| K-F109                     | 5/7/2021        | \$970.85                    | \$304.04                   | 0.3132 | 7.50%    | 7.50%   | 0.00%  | 40                  | 11                     | 10                | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 23.03 %        | 0.00 %           |
| K-F110                     | 5/13/2021       | \$918.69                    | \$493.05                   | 0.5367 | 7.50%    | 7.50%   | 0.00%  | 42                  | 17                     | 17                | 1               | 2.38 %                          | 0.61 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 20.35 %        | 0.00 %           |
| K-F111                     | 5/20/2021       | \$1,014.55                  | \$321.70                   | 0.3171 | 7.50%    | 7.50%   | 0.00%  | 43                  | 13                     | 13                | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 12.48 %        | 0.00 %           |
| K-F112                     | 5/27/2021       | \$835.04                    | \$816.36                   | 0.9776 | 10.00%   | 10.00%  | 0.00%  | 13                  | 9                      | 15                | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 5.47 %         | 0.00 %           |
| K-F113                     | 6/11/2021       | \$1,075.21                  | \$346.05                   | 0.3218 | 7.50%    | 7.50%   | 0.00%  | 39                  | 13                     | 13                | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 50.11 %        | 0.00 %           |
| K-F114                     | 6/24/2021       | \$958.36                    | \$406.62                   | 0.4243 | 7.50%    | 7.50%   | 0.00%  | 44                  | 21                     | 21                | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 4.47%            | \$0.52                                 | 4.47 %                   | 40.85 %        | 0.00 %           |
| K-F115                     | 7/16/2021       | \$973.38                    | \$286.30                   | 0.2941 | 7.50%    | 7.50%   | 0.00%  | 65                  | 20                     | 18                | 0               | 0.00 %                          | 0.00 %                            | 0.08%         | 7.96%            | \$12.83                                | 7.96 %                   | 35.86 %        | 0.00 %           |
| K-F116                     | 7/22/2021       | \$986.50                    | \$436.97                   | 0.4429 | 7.50%    | 7.50%   | 0.00%  | 37                  | 13                     | 13                | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 57.78 %        | 0.00 %           |
| K-F117                     | 7/29/2021       | \$316.86                    | \$239.44                   | 0.7531 | 15.00%   | 15.28%  | 0.28%  | 76                  | 14                     | 56                | 5               | 6.58 %                          | 13.00 %                           | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 37.76 %        | 0.00 %           |
| K-F118                     | 8/19/2021       | \$928.69                    | \$452.54                   | 0.4873 | 7.50%    | 7.50%   | 0.00%  | 42                  | 16                     | 16                | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 29.53 %        | 0.00 %           |
| K-F119                     | 8/31/2021       | \$864.56                    | \$317.04                   | 0.3667 | 7.50%    | 7.50%   | 0.00%  | 44                  | 16                     | 15                | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 13.51 %        | 0.00 %           |
| K-F120                     | 9/16/2021       | \$805.77                    | \$347.43                   | 0.4312 | 7.50%    | 7.50%   | 0.00%  | 46                  | 24                     | 24                | 1               | 2.17 %                          | 0.76 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 40.83 %        | 0.00 %           |
| K-F121                     | 9/23/2021       | \$842.97                    | \$312.48                   | 0.3707 | 7.50%    | 7.50%   | 0.00%  | 28                  | 11                     | 11                | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 5.17 %         | 0.00 %           |
| K-F122                     | 10/28/2021      | \$829.80                    | \$368.05                   | 0.4435 | 7.50%    | 7.50%   | 0.00%  | 37                  | 16                     | 15                | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 25.34 %        | 0.00 %           |
| K-F123                     | 11/4/2021       | \$799.49                    | \$365.12                   | 0.4567 | 7.50%    | 7.50%   | 0.00%  | 32                  | 17                     | 16                | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 7.25%            | \$1.19                                 | 7.25 %                   | 30.11 %        | 0.00 %           |
| K-F124                     | 11/12/2021      | \$828.44                    | \$348.61                   | 0.4208 | 7.50%    | 7.50%   | 0.00%  | 35                  | 16                     | 16                | 0               | 0.00 %                          | 0.00 %                            | 0.06%         | 5.27%            | \$7.98                                 | 5.27 %                   | 14.93 %        | 0.00 %           |
| K-F125                     | 11/23/2021      | \$793.84                    | \$551.54                   | 0.6948 | 7.50%    | 7.50%   | 0.00%  | 25                  | 18                     | 18                | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 33.46 %        | 0.00 %           |

Floating-Rate K-Deals (Cont.)

| Senior Subordination Level |                 |                             |                            |        |          |         |        |                     |                        |                   |                 |                                 |                                   |               |                  |                                        |                          |                |                  |
|----------------------------|-----------------|-----------------------------|----------------------------|--------|----------|---------|--------|---------------------|------------------------|-------------------|-----------------|---------------------------------|-----------------------------------|---------------|------------------|----------------------------------------|--------------------------|----------------|------------------|
| K-Deal                     | Settlement Date | Original Balance (millions) | Current Balance (Millions) | Factor | Original | Current | Change | Original Loan Count | Prior Month Loan Count | Active Loan Count | # of Supp Loans | % with Supp Loans by Loan Count | % of Supp UPB to Current Deal UPB | Cum Deal Loss | % DQ= 60+I/F/REO | Active Appraisal Reduction in Millions | % Specially Serviced/REO | % on Watchlist | % Fully Defeased |
| K-F126                     | 12/16/2021      | \$253.09                    | \$198.54                   | 0.7845 | 15.00%   | 15.00%  | 0.00%  | 47                  | 19                     | 39                | 5               | 10.64 %                         | 12.01 %                           | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 54.50 %        | 0.00 %           |
| K-F127                     | 12/23/2021      | \$815.66                    | \$492.77                   | 0.6041 | 7.50%    | 7.50%   | 0.00%  | 34                  | 24                     | 24                | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 29.44 %        | 0.00 %           |
| K-F128                     | 1/20/2022       | \$896.52                    | \$394.37                   | 0.4399 | 7.50%    | 7.50%   | 0.00%  | 42                  | 18                     | 18                | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 35.59 %        | 0.00 %           |
| K-F129                     | 2/9/2022        | \$837.39                    | \$573.24                   | 0.6845 | 7.50%    | 7.50%   | 0.00%  | 36                  | 27                     | 27                | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 3.90%            | \$0.00                                 | 3.90 %                   | 31.77 %        | 0.00 %           |
| K-F130                     | 2/16/2022       | \$844.70                    | \$666.04                   | 0.7885 | 7.50%    | 7.50%   | 0.00%  | 24                  | 18                     | 18                | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 12.64 %        | 0.00 %           |
| K-F131                     | 2/23/2022       | \$930.02                    | \$742.58                   | 0.7985 | 7.50%    | 7.50%   | 0.00%  | 48                  | 30                     | 30                | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 19.33 %        | 0.00 %           |
| K-F132                     | 3/8/2022        | \$289.60                    | \$240.07                   | 0.8290 | 15.00%   | 15.00%  | 0.00%  | 46                  | 22                     | 42                | 3               | 6.52 %                          | 7.75 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 67.78 %        | 0.00 %           |
| K-F133                     | 3/24/2022       | \$790.64                    | \$679.02                   | 0.8588 | 7.50%    | 7.50%   | 0.00%  | 29                  | 22                     | 21                | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 41.30 %        | 0.00 %           |
| K-F134                     | 4/14/2022       | \$930.05                    | \$644.84                   | 0.6933 | 7.50%    | 7.50%   | 0.00%  | 29                  | 20                     | 20                | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 33.53 %        | 0.00 %           |
| K-F135                     | 5/12/2022       | \$760.30                    | \$618.06                   | 0.8129 | 7.50%    | 7.50%   | 0.00%  | 30                  | 22                     | 22                | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 13.14 %        | 0.00 %           |
| K-F136                     | 5/20/2022       | \$832.74                    | \$413.99                   | 0.4971 | 7.50%    | 7.50%   | 0.00%  | 33                  | 14                     | 14                | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 71.19 %        | 0.00 %           |
| K-F137                     | 6/2/2022        | \$829.32                    | \$528.10                   | 0.6368 | 7.50%    | 7.50%   | 0.00%  | 32                  | 18                     | 18                | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 23.29 %        | 0.00 %           |
| K-F138                     | 6/29/2022       | \$864.52                    | \$720.70                   | 0.8336 | 7.50%    | 7.50%   | 0.00%  | 38                  | 30                     | 30                | 0               | 0.00 %                          | 0.00 %                            | 0.01%         | 5.17%            | \$3.53                                 | 5.17 %                   | 8.81 %         | 0.00 %           |
| K-F139                     | 7/15/2022       | \$869.87                    | \$657.96                   | 0.7564 | 7.50%    | 7.50%   | 0.00%  | 43                  | 28                     | 28                | 0               | 0.00 %                          | 0.00 %                            | 0.02%         | 4.27%            | \$9.23                                 | 4.27 %                   | 21.54 %        | 0.00 %           |
| K-F140                     | 7/28/2022       | \$939.85                    | \$717.13                   | 0.7630 | 7.50%    | 7.50%   | 0.00%  | 33                  | 24                     | 23                | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 3.22%            | \$0.00                                 | 3.22 %                   | 6.01 %         | 0.00 %           |
| K-F141                     | 8/25/2022       | \$933.07                    | \$566.51                   | 0.6072 | 7.50%    | 7.50%   | 0.00%  | 44                  | 30                     | 30                | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 1.79%            | \$0.24                                 | 1.79 %                   | 16.73 %        | 0.00 %           |
| K-F142                     | 9/15/2022       | \$688.54                    | \$555.31                   | 0.8065 | 7.50%    | 7.50%   | 0.00%  | 27                  | 21                     | 21                | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 22.66 %        | 0.00 %           |
| K-F143                     | 9/29/2022       | \$1,318.39                  | \$1,313.56                 | 0.9961 | 5.00%    | 5.02%   | 0.02%  | 44                  | 18                     | 44                | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 4.32 %         | 0.00 %           |
| K-F144                     | 10/13/2022      | \$874.00                    | \$721.39                   | 0.8254 | 7.50%    | 7.50%   | 0.00%  | 32                  | 26                     | 26                | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 35.59 %        | 0.00 %           |
| K-F145                     | 11/10/2022      | \$860.46                    | \$729.13                   | 0.8474 | 7.50%    | 7.50%   | 0.00%  | 30                  | 25                     | 25                | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 36.43 %        | 0.00 %           |
| K-F146                     | 11/23/2022      | \$1,293.83                  | \$1,292.09                 | 0.9986 | 5.00%    | 5.01%   | 0.01%  | 51                  | 30                     | 51                | 1               | 1.96 %                          | 0.10 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 31.26 %        | 0.00 %           |
| K-F147                     | 12/8/2022       | \$856.88                    | \$856.88                   | 1.0000 | 7.50%    | 7.50%   | 0.00%  | 29                  | 29                     | 29                | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 48.30 %        | 0.00 %           |
| K-F148                     | 12/22/2022      | \$857.15                    | \$846.36                   | 0.9874 | 7.50%    | 7.50%   | 0.00%  | 28                  | 27                     | 27                | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 7.01%            | \$0.00                                 | 7.01 %                   | 22.46 %        | 0.00 %           |
| K-F149                     | 1/26/2023       | \$925.03                    | \$808.98                   | 0.8745 | 7.50%    | 7.50%   | 0.00%  | 31                  | 27                     | 27                | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 14.95 %        | 0.00 %           |
| K-F150                     | 2/10/2023       | \$888.83                    | \$789.34                   | 0.8881 | 7.50%    | 7.50%   | 0.00%  | 30                  | 26                     | 26                | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 51.42 %        | 0.00 %           |

Floating-Rate K-Deals (Cont.)

| Senior Subordination Level |                 |                             |                            |        |          |         |        |                     |                        |                   |                 |                                 |                                   |               |                 |                                        |                          |                |                  |
|----------------------------|-----------------|-----------------------------|----------------------------|--------|----------|---------|--------|---------------------|------------------------|-------------------|-----------------|---------------------------------|-----------------------------------|---------------|-----------------|----------------------------------------|--------------------------|----------------|------------------|
| K-Deal                     | Settlement Date | Original Balance (millions) | Current Balance (Millions) | Factor | Original | Current | Change | Original Loan Count | Prior Month Loan Count | Active Loan Count | # of Supp Loans | % with Supp Loans by Loan Count | % of Supp UPB to Current Deal UPB | Cum Deal Loss | % DQ= 60+/F/REO | Active Appraisal Reduction in Millions | % Specially Serviced/REO | % on Watchlist | % Fully Defeased |
| K-F151                     | 2/23/2023       | \$971.16                    | \$779.99                   | 0.8032 | 7.50%    | 7.50%   | 0.00%  | 31                  | 23                     | 23                | 1               | 3.23 %                          | 1.39 %                            | 0.00%         | 0.00%           | \$0.00                                 | 0.00 %                   | 10.93 %        | 0.00 %           |
| K-F152                     | 3/9/2023        | \$755.94                    | \$544.22                   | 0.7199 | 7.50%    | 7.50%   | 0.00%  | 31                  | 23                     | 23                | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%           | \$0.00                                 | 0.00 %                   | 39.48 %        | 0.00 %           |
| K-F153                     | 4/14/2023       | \$743.84                    | \$627.12                   | 0.8431 | 7.50%    | 7.50%   | 0.00%  | 22                  | 19                     | 19                | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%           | \$0.00                                 | 0.00 %                   | 24.04 %        | 0.00 %           |
| K-F154                     | 4/20/2023       | \$942.93                    | \$804.04                   | 0.8527 | 7.50%    | 7.50%   | 0.00%  | 28                  | 25                     | 24                | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%           | \$0.00                                 | 0.00 %                   | 8.60 %         | 0.00 %           |
| K-F155                     | 5/17/2023       | \$884.50                    | \$840.82                   | 0.9506 | 7.50%    | 7.50%   | 0.00%  | 28                  | 26                     | 26                | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%           | \$0.00                                 | 0.00 %                   | 10.21 %        | 0.00 %           |
| K-F156                     | 5/18/2023       | \$936.97                    | \$838.90                   | 0.8953 | 7.50%    | 7.50%   | 0.00%  | 29                  | 26                     | 25                | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%           | \$0.00                                 | 0.00 %                   | 33.14 %        | 0.00 %           |
| K-F157                     | 6/22/2023       | \$769.19                    | \$618.79                   | 0.8045 | 7.50%    | 7.50%   | 0.00%  | 20                  | 16                     | 16                | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%           | \$0.00                                 | 0.00 %                   | 2.63 %         | 0.00 %           |
| K-F158                     | 7/31/2023       | \$947.13                    | \$822.77                   | 0.8687 | 7.50%    | 7.50%   | 0.00%  | 20                  | 17                     | 17                | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%           | \$0.00                                 | 0.00 %                   | 24.38 %        | 0.00 %           |
| K-F159                     | 8/10/2023       | \$790.07                    | \$790.07                   | 1.0000 | 7.50%    | 7.50%   | 0.00%  | 12                  | 12                     | 12                | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%           | \$0.00                                 | 0.00 %                   | 35.39 %        | 0.00 %           |
| K-F160                     | 12/12/2023      | \$768.31                    | \$648.91                   | 0.8446 | 7.50%    | 7.50%   | 0.00%  | 27                  | 22                     | 22                | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%           | \$0.00                                 | 0.00 %                   | 5.71 %         | 0.00 %           |
| K-F161                     | 12/21/2023      | \$622.97                    | \$622.49                   | 0.9992 | 5.00%    | 5.00%   | 0.00%  | 16                  | 17                     | 16                | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%           | \$0.00                                 | 0.00 %                   | 0.23 %         | 0.00 %           |
| K-F162                     | 3/21/2024       | \$948.94                    | \$903.64                   | 0.9523 | 7.50%    | 7.50%   | 0.00%  | 30                  | 28                     | 28                | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%           | \$0.00                                 | 0.00 %                   | 13.05 %        | 0.00 %           |
| K-F163                     | 7/18/2024       | \$1,167.89                  | \$1,167.76                 | 0.9999 | 5.00%    | 5.00%   | 0.00%  | 64                  | 26                     | 64                | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%           | \$0.00                                 | 0.00 %                   | 13.41 %        | 0.00 %           |
| K-F164                     | 12/19/2024      | \$725.96                    | \$725.90                   | 0.9999 | 7.50%    | 7.50%   | 0.00%  | 27                  | 27                     | 27                | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%           | \$0.00                                 | 0.00 %                   | 0.00 %         | 0.00 %           |
| K-F165                     | 3/27/2025       | \$778.54                    | \$778.54                   | 1.0000 | 7.50%    | 7.50%   | 0.00%  | 17                  | 0                      | 17                | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%           | \$0.00                                 | 0.00 %                   | 0.00 %         | 0.00 %           |

Seniors Housing K-Deals

| Senior Subordination Level |                 |                             |                            |        |          |         |         |                     |                        |                   |                 |                                 |                                   |               |                     |                                        |                            |                |                  |
|----------------------------|-----------------|-----------------------------|----------------------------|--------|----------|---------|---------|---------------------|------------------------|-------------------|-----------------|---------------------------------|-----------------------------------|---------------|---------------------|----------------------------------------|----------------------------|----------------|------------------|
| K-Deal                     | Settlement Date | Original Balance (millions) | Current Balance (Millions) | Factor | Original | Current | Change  | Original Loan Count | Prior Month Loan Count | Active Loan Count | # of Supp Loans | % with Supp Loans by Loan Count | % of Supp UPB to Current Deal UPB | Cum Deal Loss | % DQ= 60+ / F / REO | Active Appraisal Reduction in Millions | % Specially Serviced / REO | % on Watchlist | % Fully Defeased |
| K-S01                      | 5/14/2013       | \$434.05                    | \$0.00                     | 0.0000 | 15.00%   | 0.00%   | -15.00% | 27                  | 0                      | 0                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%               | \$0.00                                 | 0.00 %                     | 0.00%          | 15.76 %          |
| K-S02                      | 5/23/2014       | \$383.93                    | \$0.00                     | 0.0000 | 15.00%   | 0.00%   | -15.00% | 17                  | 0                      | 0                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%               | \$0.00                                 | 0.00 %                     | 0.00%          | 0.00 %           |
| K-S03                      | 10/15/2015      | \$934.32                    | \$97.56                    | 0.0058 | 10.00%   | 95.01%  | 85.01%  | 59                  | 21                     | 21                | 0               | 0.00 %                          | 0.00 %                            | 0.08%         | 0.00%               | \$0.00                                 | 0.00 %                     | 205.39 %       | 42.54 %          |
| K-S04                      | 12/29/2015      | \$670.00                    | \$0.00                     | 0.0000 | 10.00%   | 0.00%   | -10.00% | 52                  | 0                      | 0                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%               | \$0.00                                 | 0.00 %                     | 0.00%          | 0.00 %           |
| K-S05                      | 7/28/2016       | \$109.93                    | \$0.00                     | 0.0000 | 20.00%   | 0.00%   | -20.00% | 10                  | 0                      | 0                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%               | \$0.00                                 | 0.00 %                     | 0.00%          | 0.00 %           |
| K-S06                      | 10/21/2016      | \$575.14                    | \$424.90                   | 0.7332 | 10.00%   | 10.68%  | 0.68%   | 41                  | 41                     | 41                | 1               | 2.44 %                          | 1.41 %                            | 1.98%         | 21.74%              | \$66.11                                | 26.17 %                    | 23.96 %        | 10.13 %          |
| K-S07                      | 10/28/2016      | \$272.42                    | \$0.00                     | 0.0000 | 20.00%   | 0.00%   | -20.00% | 75                  | 28                     | 0                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%               | \$0.00                                 | 0.00 %                     | 0.00%          | 0.00 %           |
| K-S08                      | 5/26/2017       | \$734.99                    | \$580.96                   | 0.7883 | 10.00%   | 10.24%  | 0.24%   | 36                  | 32                     | 32                | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%               | \$0.00                                 | 66.66 %                    | 8.97 %         | 0.00 %           |
| K-S09                      | 12/12/2017      | \$1,322.56                  | \$1,256.09                 | 0.9416 | 14.00%   | 14.74%  | 0.74%   | 74                  | 22                     | 74                | 8               | 10.81 %                         | 3.07 %                            | 0.00%         | 0.00%               | \$0.00                                 | 0.00 %                     | 8.70 %         | 24.93 %          |
| K-S10                      | 12/20/2018      | \$1,316.91                  | \$272.44                   | 0.1977 | 10.00%   | 13.98%  | 3.98%   | 10                  | 2                      | 2                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%               | \$0.00                                 | 0.00 %                     | 90.56 %        | 0.00 %           |
| K-S11                      | 8/16/2019       | \$438.11                    | \$432.13                   | 0.9848 | 10.00%   | 10.14%  | 0.14%   | 2                   | 4                      | 4                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%               | \$0.00                                 | 0.00 %                     | 0.00 %         | 0.00 %           |
| K-S12                      | 9/27/2019       | \$454.82                    | \$69.12                    | 0.1441 | 20.00%   | 24.14%  | 4.14%   | 79                  | 6                      | 15                | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%               | \$0.00                                 | 0.00 %                     | 0.00 %         | 0.00 %           |
| K-S13                      | 11/15/2019      | \$498.00                    | \$495.31                   | 0.9946 | 10.00%   | 10.00%  | 0.00%   | 2                   | 3                      | 3                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%               | \$0.00                                 | 0.00 %                     | 76.33 %        | 0.00 %           |
| K-S14                      | 9/30/2020       | \$767.14                    | \$534.14                   | 0.6963 | 7.50%    | 7.50%   | 0.00%   | 31                  | 25                     | 25                | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%               | \$0.00                                 | 0.00 %                     | 37.24 %        | 0.00 %           |
| K-S15                      | 10/12/2023      | \$426.82                    | \$426.82                   | 1.0000 | 7.50%    | 7.50%   | 0.00%   | 19                  | 19                     | 19                | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%               | \$0.00                                 | 0.00 %                     | 22.70 %        | 0.00 %           |

Workforce Housing K-Deals

| Senior Subordination Level |                 |                             |                            |        |          |         |        |                     |                        |                   |                 |                                 |                                   |               |                 |                                        |                          |                |                  |
|----------------------------|-----------------|-----------------------------|----------------------------|--------|----------|---------|--------|---------------------|------------------------|-------------------|-----------------|---------------------------------|-----------------------------------|---------------|-----------------|----------------------------------------|--------------------------|----------------|------------------|
| K-Deal                     | Settlement Date | Original Balance (millions) | Current Balance (Millions) | Factor | Original | Current | Change | Original Loan Count | Prior Month Loan Count | Active Loan Count | # of Supp Loans | % with Supp Loans by Loan Count | % of Supp UPB to Current Deal UPB | Cum Deal Loss | % DQ= 60+/F/REO | Active Appraisal Reduction in Millions | % Specially Serviced/REO | % on Watchlist | % Fully Defeased |
| K-W01                      | 5/26/2016       | \$676.19                    | \$487.41                   | 0.6898 | 10.00%   | 13.87%  | 3.87%  | 89                  | 78                     | 78                | 6               | 6.74 %                          | 3.41 %                            | 0.00%         | 0.00%           | \$0.00                                 | 0.00 %                   | 17.23 %        | 46.68 %          |
| K-W02                      | 3/30/2017       | \$501.96                    | \$323.61                   | 0.6052 | 10.00%   | 15.51%  | 5.51%  | 52                  | 37                     | 37                | 3               | 5.77 %                          | 3.20 %                            | 0.00%         | 0.00%           | \$0.00                                 | 0.00 %                   | 10.71 %        | 47.62 %          |
| K-W03                      | 9/19/2017       | \$542.02                    | \$425.76                   | 0.7617 | 10.00%   | 12.73%  | 2.73%  | 75                  | 65                     | 65                | 10              | 13.33 %                         | 7.97 %                            | 0.00%         | 0.00%           | \$0.00                                 | 0.00 %                   | 11.83 %        | 39.26 %          |
| K-W04                      | 3/29/2018       | \$1,434.17                  | \$1,321.62                 | 0.9136 | 14.00%   | 14.74%  | 0.74%  | 81                  | 34                     | 79                | 9               | 11.11 %                         | 4.59 %                            | 0.42%         | 0.00%           | \$3.33                                 | 0.00 %                   | 5.90 %         | 17.88 %          |
| K-W05                      | 6/15/2018       | \$637.67                    | \$417.67                   | 0.6550 | 10.00%   | 10.00%  | 0.00%  | 38                  | 26                     | 26                | 26              | 68.42 %                         | 19.86 %                           | 0.00%         | 0.00%           | \$0.00                                 | 0.00 %                   | 14.05 %        | 0.00 %           |
| K-W06                      | 8/10/2018       | \$314.79                    | \$21.98                    | 0.0372 | 20.00%   | 57.33%  | 37.33% | 58                  | 40                     | 5                 | 1               | 1.72 %                          | 24.34 %                           | 0.00%         | 0.00%           | \$0.00                                 | 0.00 %                   | 169.35 %       | 0.00 %           |
| K-W07                      | 11/20/2018      | \$682.70                    | \$590.41                   | 0.8498 | 10.00%   | 11.56%  | 1.56%  | 36                  | 36                     | 34                | 4               | 11.11 %                         | 9.68 %                            | 0.00%         | 1.12%           | \$0.00                                 | 1.12 %                   | 29.15 %        | 11.55 %          |
| K-W08                      | 3/28/2019       | \$1,009.24                  | \$176.91                   | 0.1753 | 10.00%   | 10.00%  | 0.00%  | 45                  | 26                     | 10                | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 5.88%           | \$0.00                                 | 5.88 %                   | 19.75 %        | 0.00 %           |
| K-W09                      | 7/31/2019       | \$770.86                    | \$123.38                   | 0.1236 | 10.00%   | 30.48%  | 20.48% | 26                  | 42                     | 4                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%           | \$0.00                                 | 0.00 %                   | 61.54 %        | 0.00 %           |
| K-W10                      | 11/22/2019      | \$608.36                    | \$554.99                   | 0.9025 | 10.00%   | 10.96%  | 0.96%  | 25                  | 38                     | 24                | 2               | 8.00 %                          | 0.93 %                            | 0.00%         | 0.00%           | \$0.00                                 | 0.00 %                   | 13.57 %        | 13.12 %          |

Supplemental Loan K-Deals

| Senior Subordination Level |                 |                             |                            |        |          |         |         |                     |                        |                   |                 |                                 |                                   |               |                     |                                        |                            |                |                  |
|----------------------------|-----------------|-----------------------------|----------------------------|--------|----------|---------|---------|---------------------|------------------------|-------------------|-----------------|---------------------------------|-----------------------------------|---------------|---------------------|----------------------------------------|----------------------------|----------------|------------------|
| K-Deal                     | Settlement Date | Original Balance (millions) | Current Balance (Millions) | Factor | Original | Current | Change  | Original Loan Count | Prior Month Loan Count | Active Loan Count | # of Supp Loans | % with Supp Loans by Loan Count | % of Supp UPB to Current Deal UPB | Cum Deal Loss | % DQ= 60+ / F / REO | Active Appraisal Reduction in Millions | % Specially Serviced / REO | % on Watchlist | % Fully Defeased |
| K-J01                      | 3/26/2015       | \$142.97                    | \$0.00                     | 0.0000 | 20.00%   | 0.00%   | -20.00% | 42                  | 0                      | 0                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%               | \$0.00                                 | 0.00 %                     | 0.00%          | 0.00 %           |
| K-J02                      | 11/17/2015      | \$347.35                    | \$347.35                   | 1.0000 | 10.00%   | 10.00%  | 0.00%   | 10                  | 0                      | 10                | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%               | \$0.00                                 | 0.00 %                     | 0.00 %         | 100.00 %         |
| K-J03                      | 2/17/2016       | \$316.30                    | \$0.00                     | 0.0000 | 20.00%   | 0.00%   | -20.00% | 43                  | 0                      | 0                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%               | \$0.00                                 | 0.00 %                     | 0.00%          | 0.00 %           |
| K-J04                      | 5/25/2016       | \$297.98                    | \$0.00                     | 0.0000 | 20.00%   | 0.00%   | -20.00% | 63                  | 0                      | 0                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%               | \$0.00                                 | 0.00 %                     | 0.00%          | 0.00 %           |
| K-J05                      | 6/29/2016       | \$1,185.37                  | \$0.00                     | 0.0000 | 19.88%   | 0.00%   | -19.88% | 52                  | 0                      | 0                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%               | \$0.00                                 | 0.00 %                     | 0.00%          | 58.27 %          |
| K-J06                      | 7/28/2016       | \$1,410.69                  | \$0.00                     | 0.0000 | 10.00%   | 0.00%   | -10.00% | 96                  | 0                      | 0                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%               | \$0.00                                 | 0.00 %                     | 0.00%          | 0.00 %           |
| K-J07                      | 9/27/2016       | \$209.26                    | \$0.00                     | 0.0000 | 20.00%   | 0.00%   | -20.00% | 38                  | 0                      | 0                 | 0               | 0.00 %                          | 0.00 %                            | 0.38%         | 0.00%               | \$0.00                                 | 0.00 %                     | 0.00%          | 0.00 %           |
| K-J08                      | 10/28/2016      | \$464.68                    | \$427.94                   | 0.9121 | 10.00%   | 10.86%  | 0.86%   | 28                  | 0                      | 28                | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%               | \$0.00                                 | 0.00 %                     | 0.00 %         | 0.00 %           |
| K-J09                      | 11/30/2016      | \$275.13                    | \$0.00                     | 0.0000 | 20.00%   | 0.00%   | -20.00% | 58                  | 0                      | 0                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%               | \$0.00                                 | 0.00 %                     | 0.00%          | 0.00 %           |
| K-J10                      | 12/21/2016      | \$305.79                    | \$0.92                     | 0.0000 | 20.00%   | 100.00% | 80.00%  | 82                  | 1                      | 1                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%               | \$0.00                                 | 0.00 %                     | 0.00 %         | 0.00 %           |
| K-J11                      | 2/15/2017       | \$265.16                    | \$0.00                     | 0.0000 | 20.00%   | 0.00%   | -20.00% | 66                  | 0                      | 0                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%               | \$0.00                                 | 0.00 %                     | 0.00%          | 0.00 %           |
| K-J12                      | 3/14/2017       | \$302.23                    | \$0.00                     | 0.0000 | 20.00%   | 0.00%   | -20.00% | 65                  | 0                      | 0                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%               | \$0.00                                 | 0.00 %                     | 0.00%          | 0.00 %           |
| K-J13                      | 4/19/2017       | \$345.32                    | \$0.00                     | 0.0000 | 20.00%   | 0.00%   | -20.00% | 61                  | 0                      | 0                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%               | \$0.00                                 | 0.00 %                     | 0.00%          | 0.00 %           |
| K-J14                      | 6/26/2017       | \$285.78                    | \$0.00                     | 0.0000 | 20.00%   | 0.00%   | -20.00% | 53                  | 0                      | 0                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%               | \$0.00                                 | 0.00 %                     | 0.00%          | 0.00 %           |
| K-J15                      | 8/4/2017        | \$342.34                    | \$0.00                     | 0.0000 | 16.01%   | 0.00%   | -16.01% | 55                  | 0                      | 0                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%               | \$0.00                                 | 0.00 %                     | 0.00%          | 0.00 %           |
| K-J16                      | 9/26/2017       | \$138.73                    | \$0.00                     | 0.0000 | 20.00%   | 0.00%   | -20.00% | 28                  | 0                      | 0                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%               | \$0.00                                 | 0.00 %                     | 0.00%          | 0.00 %           |
| K-J17                      | 11/13/2017      | \$319.79                    | \$18.47                    | 0.0157 | 20.00%   | 78.26%  | 58.26%  | 75                  | 5                      | 5                 | 1               | 1.33 %                          | 65.71 %                           | 0.01%         | 0.00%               | \$0.00                                 | 0.00 %                     | 23.88 %        | 0.00 %           |
| K-J18                      | 12/28/2017      | \$227.88                    | \$0.00                     | 0.0000 | 20.00%   | 0.00%   | -20.00% | 46                  | 0                      | 0                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%               | \$0.00                                 | 0.00 %                     | 0.00%          | 0.00 %           |
| K-J19                      | 3/27/2018       | \$290.98                    | \$0.00                     | 0.0000 | 17.53%   | 0.00%   | -17.53% | 60                  | 0                      | 0                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%               | \$0.00                                 | 0.00 %                     | 0.00%          | 0.00 %           |
| K-J20                      | 8/10/2018       | \$666.03                    | \$547.01                   | 0.8014 | 10.00%   | 12.18%  | 2.18%   | 45                  | 7                      | 40                | 8               | 17.78 %                         | 7.15 %                            | 0.00%         | 0.00%               | \$0.00                                 | 0.00 %                     | 2.40 %         | 43.15 %          |
| K-J21                      | 9/17/2018       | \$310.81                    | \$144.47                   | 0.4648 | 20.00%   | 20.00%  | 0.00%   | 76                  | 35                     | 35                | 7               | 9.21 %                          | 19.68 %                           | 0.00%         | 0.00%               | \$0.00                                 | 0.00 %                     | 46.13 %        | 0.00 %           |
| K-J22                      | 11/19/2018      | \$782.07                    | \$770.45                   | 0.9835 | 10.00%   | 10.15%  | 0.15%   | 46                  | 0                      | 46                | 18              | 39.13 %                         | 11.82 %                           | 0.00%         | 1.08%               | \$4.68                                 | 1.08 %                     | 0.00 %         | 8.24 %           |
| K-J23                      | 12/14/2018      | \$908.97                    | \$154.18                   | 0.1696 | 10.00%   | 10.03%  | 0.03%   | 41                  | 0                      | 7                 | 0               | 0.00 %                          | 0.00 %                            | 0.01%         | 7.93%               | \$0.00                                 | 7.93 %                     | 0.00 %         | 0.00 %           |
| K-J24                      | 6/28/2019       | \$300.90                    | \$109.93                   | 0.3592 | 20.00%   | 21.35%  | 1.35%   | 70                  | 30                     | 29                | 10              | 14.29 %                         | 37.34 %                           | 0.00%         | 0.00%               | \$0.00                                 | 0.00 %                     | 7.38 %         | 0.00 %           |
| K-J25                      | 9/27/2019       | \$1,300.00                  | \$1,292.60                 | 0.9943 | 10.00%   | 10.00%  | 0.00%   | 3                   | 17                     | 6                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%               | \$0.00                                 | 0.00 %                     | 2.84 %         | 0.00 %           |

Supplemental Loan K-Deals (Cont.)

| Senior Subordination Level |                 |                             |                            |        |          |         |        |                     |                        |                   |                 |                                 |                                   |               |                  |                                        |                          |                |                  |
|----------------------------|-----------------|-----------------------------|----------------------------|--------|----------|---------|--------|---------------------|------------------------|-------------------|-----------------|---------------------------------|-----------------------------------|---------------|------------------|----------------------------------------|--------------------------|----------------|------------------|
| K-Deal                     | Settlement Date | Original Balance (millions) | Current Balance (Millions) | Factor | Original | Current | Change | Original Loan Count | Prior Month Loan Count | Active Loan Count | # of Supp Loans | % with Supp Loans by Loan Count | % of Supp UPB to Current Deal UPB | Cum Deal Loss | % DQ= 60+I/F/REO | Active Appraisal Reduction in Millions | % Specially Serviced/REO | % on Watchlist | % Fully Defeased |
| K-J26                      | 10/24/2019      | \$324.96                    | \$146.21                   | 0.4499 | 20.00%   | 20.00%  | 0.00%  | 62                  | 33                     | 33                | 6               | 9.68 %                          | 18.18 %                           | 0.01%         | 0.00%            | \$0.00                                 | 0.00 %                   | 8.18 %         | 0.00 %           |
| K-J27                      | 11/26/2019      | \$213.63                    | \$3.39                     | 0.0000 | 20.00%   | 100.00% | 80.00% | 39                  | 2                      | 1                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 104.45 %       | 0.00 %           |
| K-J28                      | 2/27/2020       | \$337.45                    | \$139.89                   | 0.4084 | 20.00%   | 21.18%  | 1.18%  | 72                  | 29                     | 29                | 2               | 2.78 %                          | 6.34 %                            | 0.01%         | 0.00%            | \$0.00                                 | 0.00 %                   | 18.44 %        | 0.00 %           |
| K-J29                      | 6/11/2020       | \$322.45                    | \$175.71                   | 0.5449 | 20.00%   | 20.00%  | 0.00%  | 52                  | 30                     | 29                | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 28.91 %        | 0.00 %           |
| K-J30                      | 7/30/2020       | \$388.38                    | \$186.33                   | 0.4693 | 15.00%   | 16.85%  | 1.85%  | 96                  | 47                     | 46                | 4               | 4.17 %                          | 10.14 %                           | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 18.02 %        | 0.00 %           |
| K-J31                      | 10/29/2020      | \$1,288.16                  | \$1,273.00                 | 0.9873 | 7.50%    | 7.59%   | 0.09%  | 55                  | 30                     | 55                | 10              | 18.18 %                         | 6.44 %                            | 0.00%         | 0.00%            | \$0.62                                 | 0.75 %                   | 1.07 %         | 0.39 %           |
| K-J32                      | 11/30/2020      | \$386.17                    | \$141.25                   | 0.3549 | 15.00%   | 17.52%  | 2.52%  | 75                  | 31                     | 31                | 2               | 2.67 %                          | 4.55 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 5.69 %         | 0.00 %           |
| K-J33                      | 2/26/2021       | \$1,361.67                  | \$1,350.83                 | 0.9914 | 7.50%    | 7.56%   | 0.06%  | 60                  | 35                     | 60                | 9               | 15.00 %                         | 5.73 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 3.07 %         | 0.00 %           |
| K-J34                      | 7/29/2021       | \$939.68                    | \$376.27                   | 0.4004 | 7.50%    | 7.50%   | 0.00%  | 61                  | 56                     | 14                | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 8.98 %         | 0.00 %           |
| K-J35                      | 10/14/2021      | \$1,210.03                  | \$1,208.16                 | 0.9984 | 5.00%    | 5.01%   | 0.01%  | 53                  | 45                     | 53                | 3               | 5.66 %                          | 0.74 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 2.04 %         | 0.00 %           |
| K-J36                      | 12/16/2021      | \$821.21                    | \$537.30                   | 0.6543 | 7.50%    | 7.50%   | 0.00%  | 35                  | 39                     | 19                | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 6.01 %         | 0.00 %           |
| K-J37                      | 2/10/2022       | \$289.15                    | \$257.88                   | 0.8919 | 15.00%   | 15.00%  | 0.00%  | 49                  | 43                     | 43                | 5               | 10.20 %                         | 28.40 %                           | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 10.56 %        | 0.00 %           |
| K-J38                      | 3/8/2022        | \$827.38                    | \$591.91                   | 0.7154 | 7.50%    | 7.50%   | 0.00%  | 35                  | 42                     | 22                | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 1.96%            | \$0.00                                 | 1.96 %                   | 2.70 %         | 0.00 %           |
| K-J39                      | 4/21/2022       | \$288.79                    | \$249.22                   | 0.8600 | 15.00%   | 15.29%  | 0.29%  | 45                  | 42                     | 41                | 5               | 11.11 %                         | 11.66 %                           | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 17.04 %        | 0.00 %           |
| K-J40                      | 7/14/2022       | \$273.24                    | \$249.69                   | 0.9138 | 15.00%   | 15.00%  | 0.00%  | 46                  | 43                     | 43                | 2               | 4.35 %                          | 6.08 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 14.12 %        | 0.00 %           |
| K-J41                      | 8/4/2022        | \$312.05                    | \$293.79                   | 0.9415 | 15.00%   | 15.00%  | 0.00%  | 46                  | 42                     | 42                | 3               | 6.52 %                          | 3.56 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 6.49 %         | 0.00 %           |
| K-J42                      | 9/15/2022       | \$294.25                    | \$282.37                   | 0.9596 | 15.00%   | 15.00%  | 0.00%  | 58                  | 57                     | 57                | 10              | 17.24 %                         | 4.75 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 7.92 %         | 0.00 %           |
| K-J43                      | 12/15/2022      | \$339.87                    | \$308.96                   | 0.9090 | 15.00%   | 15.00%  | 0.00%  | 54                  | 49                     | 49                | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 9.60 %         | 0.00 %           |
| K-J44                      | 2/23/2023       | \$290.02                    | \$285.52                   | 0.9845 | 15.00%   | 15.00%  | 0.00%  | 51                  | 50                     | 50                | 5               | 9.80 %                          | 10.31 %                           | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 16.13 %        | 0.00 %           |
| K-J45                      | 5/25/2023       | \$348.49                    | \$333.25                   | 0.9563 | 15.00%   | 15.00%  | 0.00%  | 55                  | 54                     | 53                | 1               | 1.82 %                          | 0.82 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 5.70 %         | 0.00 %           |
| K-J46                      | 7/27/2023       | \$270.88                    | \$269.23                   | 0.9939 | 15.00%   | 15.00%  | 0.00%  | 39                  | 39                     | 39                | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 8.02 %         | 0.00 %           |
| K-J47                      | 9/28/2023       | \$297.50                    | \$294.10                   | 0.9886 | 15.00%   | 15.00%  | 0.00%  | 40                  | 39                     | 39                | 1               | 2.50 %                          | 0.44 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 3.93 %         | 0.00 %           |
| K-J48                      | 12/14/2023      | \$747.12                    | \$746.24                   | 0.9987 | 5.00%    | 5.01%   | 0.01%  | 18                  | 38                     | 18                | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 0.34 %         | 0.00 %           |
| K-J49                      | 2/29/2024       | \$257.02                    | \$252.45                   | 0.9822 | 15.00%   | 15.00%  | 0.00%  | 35                  | 34                     | 34                | 1               | 2.86 %                          | 3.40 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 9.77 %         | 0.00 %           |
| K-J50                      | 7/18/2024       | \$295.89                    | \$295.21                   | 0.9977 | 15.00%   | 15.00%  | 0.00%  | 68                  | 68                     | 68                | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 5.95 %         | 0.00 %           |

# Supplemental Loan K-Deals (Cont.)

| Senior Subordination Level |                 |                             |                            |        |          |         |        |                     |                        |                   |                 |                                 |                                   |               |                 |                                        |                          |                |                  |
|----------------------------|-----------------|-----------------------------|----------------------------|--------|----------|---------|--------|---------------------|------------------------|-------------------|-----------------|---------------------------------|-----------------------------------|---------------|-----------------|----------------------------------------|--------------------------|----------------|------------------|
| K-Deal                     | Settlement Date | Original Balance (millions) | Current Balance (Millions) | Factor | Original | Current | Change | Original Loan Count | Prior Month Loan Count | Active Loan Count | # of Supp Loans | % with Supp Loans by Loan Count | % of Supp UPB to Current Deal UPB | Cum Deal Loss | % DQ= 60+/F/REO | Active Appraisal Reduction in Millions | % Specially Serviced/REO | % on Watchlist | % Fully Defeased |
| K-J51                      | 10/31/2024      | \$248.97                    | \$248.57                   | 0.9984 | 15.00%   | 15.00%  | 0.00%  | 35                  | 35                     | 35                | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%           | \$0.00                                 | 0.00 %                   | 14.10 %        | 0.00 %           |
| K-J52                      | 12/19/2024      | \$227.74                    | \$227.56                   | 0.9992 | 15.00%   | 15.00%  | 0.00%  | 31                  | 31                     | 31                | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%           | \$0.00                                 | 0.00 %                   | 1.30 %         | 0.00 %           |

# Freddie Mac Legacy Loans

| Senior Subordination Level |                 |                             |                            |        |          |         |        |                     |                        |                   |                 |                                 |                                   |               |                 |                                        |                          |                |                  |
|----------------------------|-----------------|-----------------------------|----------------------------|--------|----------|---------|--------|---------------------|------------------------|-------------------|-----------------|---------------------------------|-----------------------------------|---------------|-----------------|----------------------------------------|--------------------------|----------------|------------------|
| K-Deal                     | Settlement Date | Original Balance (millions) | Current Balance (Millions) | Factor | Original | Current | Change | Original Loan Count | Prior Month Loan Count | Active Loan Count | # of Supp Loans | % with Supp Loans by Loan Count | % of Supp UPB to Current Deal UPB | Cum Deal Loss | % DQ= 60+/F/REO | Active Appraisal Reduction in Millions | % Specially Serviced/REO | % on Watchlist | % Fully Defeased |
| K-P01                      | 10/3/2012       | \$448.17                    | \$0.00                     | 0.0000 | 0.00%    | 0.00%   | 0.00%  | 28                  | 0                      | 0                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%           | \$0.00                                 | 0.00 %                   | 0.00%          | 0.00 %           |
| K-P02                      | 8/27/2015       | \$1,200.02                  | \$0.00                     | 0.0000 | 0.00%    | 0.00%   | 0.00%  | 70                  | 0                      | 0                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%           | \$0.00                                 | 0.00 %                   | 0.00%          | 0.00 %           |
| K-P03                      | 4/28/2016       | \$974.04                    | \$0.00                     | 0.0000 | 0.00%    | 0.00%   | 0.00%  | 40                  | 0                      | 0                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%           | \$0.00                                 | 0.00 %                   | 0.00%          | 0.00 %           |
| K-P04                      | 11/28/2017      | \$1,000.00                  | \$0.00                     | 0.0000 | 0.00%    | 0.00%   | 0.00%  | 21                  | 0                      | 0                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%           | \$0.00                                 | 0.00 %                   | 0.00%          | 0.00 %           |
| K-P05                      | 12/17/2018      | \$684.97                    | \$0.00                     | 0.0000 | 0.00%    | 0.00%   | 0.00%  | 60                  | 0                      | 0                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%           | \$0.00                                 | 0.00 %                   | 0.00%          | 0.00 %           |

Other K-Deals

| Senior Subordination Level |                 |                             |                            |        |          |         |         |                     |                        |                   |                 |                                 |                                   |               |                  |                                        |                          |                |                  |
|----------------------------|-----------------|-----------------------------|----------------------------|--------|----------|---------|---------|---------------------|------------------------|-------------------|-----------------|---------------------------------|-----------------------------------|---------------|------------------|----------------------------------------|--------------------------|----------------|------------------|
| K-Deal                     | Settlement Date | Original Balance (millions) | Current Balance (Millions) | Factor | Original | Current | Change  | Original Loan Count | Prior Month Loan Count | Active Loan Count | # of Supp Loans | % with Supp Loans by Loan Count | % of Supp UPB to Current Deal UPB | Cum Deal Loss | % DQ= 60+I/F/REO | Active Appraisal Reduction in Millions | % Specially Serviced/REO | % on Watchlist | % Fully Defeased |
| K-AIV                      | 6/9/2011        | \$672.34                    | \$0.00                     | 0.0000 | 20.00%   | 0.00%   | -20.00% | 19                  | 0                      | 0                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 0.00%          | 52.48 %          |
| K-BAM                      | 2/4/2016        | \$841.00                    | \$0.00                     | 0.0000 | 10.00%   | 0.00%   | -10.00% | 27                  | 0                      | 0                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 0.00%          | 0.00 %           |
| K-BF1                      | 8/30/2017       | \$714.27                    | \$0.00                     | 0.0000 | 10.00%   | 0.00%   | -10.00% | 5                   | 0                      | 0                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 0.00%          | 0.00 %           |
| K-BF2                      | 12/6/2018       | \$750.00                    | \$0.00                     | 0.0000 | 10.00%   | 0.00%   | -10.00% | 24                  | 0                      | 0                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 0.00%          | 0.00 %           |
| K-BF3                      | 1/31/2019       | \$774.50                    | \$600.99                   | 0.7511 | 10.00%   | 12.89%  | 2.89%   | 24                  | 5                      | 15                | 2               | 8.33 %                          | 3.66 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 0.00 %         | 13.26 %          |
| K-BX1                      | 3/29/2018       | \$631.50                    | \$486.76                   | 0.7453 | 10.00%   | 12.97%  | 2.97%   | 42                  | 2                      | 29                | 3               | 7.14 %                          | 2.75 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 0.00 %         | 17.82 %          |
| K-C01                      | 5/4/2016        | \$813.22                    | \$0.00                     | 0.0000 | 10.00%   | 0.00%   | -10.00% | 27                  | 0                      | 0                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 0.00%          | 39.69 %          |
| K-C02                      | 9/27/2018       | \$1,014.41                  | \$643.80                   | 0.5941 | 10.00%   | 15.76%  | 5.76%   | 37                  | 27                     | 26                | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 61.54 %        | 21.08 %          |
| K-C03                      | 1/31/2019       | \$745.86                    | \$160.80                   | 0.2156 | 10.00%   | 10.00%  | 0.00%   | 23                  | 15                     | 5                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 119.95 %       | 0.00 %           |
| K-C04                      | 6/13/2019       | \$560.32                    | \$502.36                   | 0.8851 | 10.00%   | 11.15%  | 1.15%   | 17                  | 16                     | 16                | 2               | 11.76 %                         | 2.79 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 6.41 %         | 7.77 %           |
| K-C05                      | 11/7/2019       | \$839.20                    | \$129.09                   | 0.1417 | 10.00%   | 17.12%  | 7.12%   | 32                  | 23                     | 5                 | 1               | 3.13 %                          | 2.29 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 31.22 %        | 0.00 %           |
| K-C06                      | 11/22/2019      | \$526.81                    | \$497.87                   | 0.9390 | 10.00%   | 10.58%  | 0.58%   | 39                  | 24                     | 38                | 5               | 12.82 %                         | 3.18 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 12.24 %        | 12.69 %          |
| K-C07                      | 12/13/2019      | \$666.36                    | \$564.07                   | 0.8294 | 10.00%   | 11.81%  | 1.81%   | 31                  | 27                     | 27                | 1               | 3.23 %                          | 0.29 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 16.03 %        | 12.56 %          |
| K-G01                      | 6/28/2019       | \$483.70                    | \$475.62                   | 0.9814 | 10.00%   | 10.17%  | 0.17%   | 19                  | 19                     | 19                | 11              | 57.89 %                         | 10.81 %                           | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 17.59 %        | 8.13 %           |
| K-G02                      | 10/18/2019      | \$544.14                    | \$521.89                   | 0.9546 | 10.00%   | 10.43%  | 0.43%   | 17                  | 16                     | 16                | 3               | 17.65 %                         | 2.77 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 12.94 %        | 28.85 %          |
| K-G03                      | 8/13/2020       | \$1,002.91                  | \$212.17                   | 0.2116 | 7.50%    | 7.50%   | 0.00%   | 35                  | 24                     | 9                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 34.46 %        | 0.00 %           |
| K-G04                      | 12/23/2020      | \$633.10                    | \$628.30                   | 0.9918 | 7.50%    | 7.56%   | 0.06%   | 25                  | 25                     | 25                | 6               | 24.00 %                         | 4.82 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 4.26 %         | 0.00 %           |
| K-G05                      | 3/11/2021       | \$1,010.18                  | \$400.65                   | 0.3966 | 7.50%    | 7.50%   | 0.00%   | 33                  | 20                     | 11                | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 14.31 %        | 0.00 %           |
| K-G06                      | 11/18/2021      | \$451.43                    | \$450.46                   | 0.9977 | 5.00%    | 5.01%   | 0.01%   | 22                  | 22                     | 22                | 2               | 9.09 %                          | 1.98 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 13.70 %        | 1.93 %           |
| K-G07                      | 8/11/2022       | \$484.20                    | \$484.20                   | 1.0000 | 5.00%    | 5.00%   | 0.00%   | 26                  | 26                     | 26                | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 6.43 %         | 1.65 %           |
| K-G08                      | 7/31/2023       | \$481.62                    | \$481.62                   | 1.0000 | 5.00%    | 5.00%   | 0.00%   | 15                  | 15                     | 15                | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 0.00 %         | 0.00 %           |
| K-G09                      | 9/30/2024       | \$325.01                    | \$325.01                   | 1.0000 | 0.00%    | 0.00%   | 0.00%   | 15                  | 15                     | 15                | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 9.94 %         | 0.00 %           |
| K-GRP                      | 10/25/2013      | \$1,065.67                  | \$0.00                     | 0.0000 | 10.00%   | 0.00%   | -10.00% | 27                  | 0                      | 0                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 0.00%          | 0.00 %           |
| K-GS1                      | 12/20/2017      | \$1,768.25                  | \$1,238.33                 | 0.7003 | 10.00%   | 10.00%  | 0.00%   | 34                  | 22                     | 22                | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 19.10 %        | 5.21 %           |
| K-HG1                      | 2/16/2018       | \$789.58                    | \$573.89                   | 0.6965 | 10.00%   | 13.76%  | 3.76%   | 11                  | 2                      | 2                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 0.00 %         | 99.45 %          |

Other K-Deals (Cont.)

| Senior Subordination Level |                 |                             |                            |        |          |         |         |                     |                        |                   |                 |                                 |                                   |               |                  |                                        |                          |                |                  |
|----------------------------|-----------------|-----------------------------|----------------------------|--------|----------|---------|---------|---------------------|------------------------|-------------------|-----------------|---------------------------------|-----------------------------------|---------------|------------------|----------------------------------------|--------------------------|----------------|------------------|
| K-Deal                     | Settlement Date | Original Balance (millions) | Current Balance (Millions) | Factor | Original | Current | Change  | Original Loan Count | Prior Month Loan Count | Active Loan Count | # of Supp Loans | % with Supp Loans by Loan Count | % of Supp UPB to Current Deal UPB | Cum Deal Loss | % DQ= 60+I/F/REO | Active Appraisal Reduction in Millions | % Specially Serviced/REO | % on Watchlist | % Fully Defeased |
| K-HG2                      | 3/6/2020        | \$644.87                    | \$643.69                   | 0.9980 | 10.00%   | 10.02%  | 0.02%   | 1                   | 2                      | 2                 | 1               | 100.00 %                        | 2.62 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 0.00 %         | 0.00 %           |
| K-HG3                      | 10/21/2021      | \$804.78                    | \$804.78                   | 1.0000 | 10.00%   | 10.00%  | 0.00%   | 1                   | 3                      | 3                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 0.00 %         | 0.00 %           |
| K-I07                      | 11/2/2021       | \$611.77                    | \$499.89                   | 0.8171 | 10.00%   | 10.00%  | 0.00%   | 10                  | 9                      | 9                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 12.19 %        | 0.00 %           |
| K-I08                      | 12/9/2021       | \$1,264.56                  | \$1,256.83                 | 0.9936 | 5.00%    | 5.03%   | 0.03%   | 50                  | 5                      | 50                | 3               | 6.00 %                          | 0.59 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 0.00 %         | 0.26 %           |
| K-I09                      | 9/22/2022       | \$620.44                    | \$619.46                   | 0.9983 | 5.00%    | 5.01%   | 0.01%   | 33                  | 9                      | 33                | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 12.19 %        | 0.00 %           |
| K-IR01                     | 5/11/2016       | \$1,156.57                  | \$958.95                   | 0.8101 | 10.00%   | 12.06%  | 2.06%   | 19                  | 19                     | 19                | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 0.00 %         | 0.00 %           |
| K-IR02                     | 5/31/2017       | \$384.01                    | \$324.32                   | 0.8273 | 10.00%   | 11.84%  | 1.84%   | 4                   | 4                      | 4                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 0.00 %         | 0.00 %           |
| K-IR03                     | 10/24/2017      | \$1,483.09                  | \$1,412.71                 | 0.9473 | 10.00%   | 10.50%  | 0.50%   | 11                  | 11                     | 11                | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 7.88 %         | 0.00 %           |
| K-KA1                      | 3/18/2015       | \$816.10                    | \$0.00                     | 0.0000 | 10.00%   | 0.00%   | -10.00% | 17                  | 0                      | 0                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 0.00%          | 0.00 %           |
| K-L01                      | 6/6/2017        | \$511.56                    | \$451.68                   | 0.8699 | 10.00%   | 11.33%  | 1.33%   | 2                   | 2                      | 2                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 56.23 %        | 0.00 %           |
| K-L02                      | 3/16/2018       | \$1,317.92                  | \$0.00                     | 0.0000 | 10.00%   | 0.00%   | -10.00% | 10                  | 0                      | 0                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 0.00%          | 0.00 %           |
| K-L03                      | 10/22/2018      | \$717.80                    | \$468.21                   | 0.6137 | 10.00%   | 15.33%  | 5.33%   | 2                   | 2                      | 2                 | 1               | 50.00 %                         | 7.14 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 93.70 %        | 0.00 %           |
| K-L04                      | 1/29/2019       | \$702.38                    | \$301.58                   | 0.4265 | 10.00%   | 10.61%  | 0.61%   | 22                  | 12                     | 12                | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 0.00 %         | 45.24 %          |
| K-L05                      | 8/12/2019       | \$1,073.98                  | \$1,073.98                 | 1.0000 | 10.00%   | 10.00%  | 0.00%   | 22                  | 22                     | 22                | 2               | 9.09 %                          | 0.98 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 18.64 %        | 0.00 %           |
| K-L06                      | 12/10/2020      | \$411.17                    | \$368.39                   | 0.8875 | 7.50%    | 8.37%   | 0.87%   | 4                   | 3                      | 3                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 0.00 %         | 0.00 %           |
| K-LH1                      | 2/24/2016       | \$1,493.67                  | \$0.00                     | 0.0000 | 10.00%   | 0.00%   | -10.00% | 28                  | 0                      | 0                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 0.00%          | 0.00 %           |
| K-LH2                      | 3/23/2016       | \$1,379.82                  | \$0.00                     | 0.0000 | 10.00%   | 0.00%   | -10.00% | 26                  | 0                      | 0                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 0.00%          | 0.00 %           |
| K-LH3                      | 4/15/2016       | \$1,341.45                  | \$0.00                     | 0.0000 | 10.00%   | 0.00%   | -10.00% | 27                  | 0                      | 0                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 0.00%          | 0.00 %           |
| K-LSF                      | 2/25/2015       | \$1,361.28                  | \$0.00                     | 0.0000 | 10.00%   | 0.00%   | -10.00% | 11                  | 0                      | 0                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 0.00%          | 0.00 %           |
| K-LU1                      | 6/14/2019       | \$716.93                    | \$324.03                   | 0.4520 | 10.00%   | 10.00%  | 0.00%   | 16                  | 9                      | 9                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 44.10 %        | 6.29 %           |
| K-LU2                      | 10/17/2019      | \$768.32                    | \$316.11                   | 0.4114 | 10.00%   | 10.01%  | 0.01%   | 11                  | 7                      | 7                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 23.60 %        | 6.49 %           |
| K-LU3                      | 5/27/2021       | \$1,015.14                  | \$242.45                   | 0.2388 | 7.50%    | 7.50%   | 0.00%   | 38                  | 15                     | 9                 | 0               | 0.00 %                          | 0.00 %                            | 0.02%         | 8.41%            | \$5.59                                 | 8.41 %                   | 32.22 %        | 0.00 %           |
| K-MP01                     | 9/28/2017       | \$1,436.11                  | \$1,361.98                 | 0.9400 | 14.00%   | 14.76%  | 0.76%   | 67                  | 0                      | 66                | 15              | 22.39 %                         | 5.11 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 0.00 %         | 14.64 %          |
| K-PLB                      | 6/26/2015       | \$878.00                    | \$878.00                   | 1.0000 | 7.50%    | 7.50%   | 0.00%   | 1                   | 1                      | 1                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 0.00 %         | 100.00 %         |
| K-PLB2                     | 7/25/2023       | \$947.00                    | \$947.00                   | 1.0000 | 5.00%    | 5.00%   | 0.00%   | 1                   | 1                      | 1                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%            | \$0.00                                 | 0.00 %                   | 0.00 %         | 0.00 %           |

Other K-Deals (Cont.)

| Senior Subordination Level |                 |                             |                            |        |          |         |         |                     |                        |                   |                 |                                 |                                   |               |                 |                                        |                          |                |                  |
|----------------------------|-----------------|-----------------------------|----------------------------|--------|----------|---------|---------|---------------------|------------------------|-------------------|-----------------|---------------------------------|-----------------------------------|---------------|-----------------|----------------------------------------|--------------------------|----------------|------------------|
| K-Deal                     | Settlement Date | Original Balance (millions) | Current Balance (Millions) | Factor | Original | Current | Change  | Original Loan Count | Prior Month Loan Count | Active Loan Count | # of Supp Loans | % with Supp Loans by Loan Count | % of Supp UPB to Current Deal UPB | Cum Deal Loss | % DQ= 60+/F/REO | Active Appraisal Reduction in Millions | % Specially Serviced/REO | % on Watchlist | % Fully Defeased |
| K-SCT                      | 3/11/2010       | \$528.90                    | \$0.00                     | 0.0000 | 10.00%   | 0.00%   | -10.00% | 1                   | 0                      | 0                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%           | \$0.00                                 | 0.00 %                   | 0.00%          | 0.00 %           |
| K-SG01                     | 10/16/2020      | \$1,052.17                  | \$149.64                   | 0.1417 | 7.50%    | 7.82%   | 0.32%   | 49                  | 28                     | 3                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%           | \$0.00                                 | 0.00 %                   | 166.61 %       | 0.00 %           |
| K-SG02                     | 12/16/2021      | \$659.69                    | \$655.43                   | 0.9932 | 5.00%    | 5.03%   | 0.03%   | 41                  | 41                     | 41                | 2               | 4.88 %                          | 2.14 %                            | 0.00%         | 0.00%           | \$0.00                                 | 0.00 %                   | 15.49 %        | 0.00 %           |
| K-SG03                     | 5/26/2022       | \$595.26                    | \$595.17                   | 0.9998 | 5.00%    | 5.00%   | 0.00%   | 33                  | 33                     | 33                | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%           | \$0.00                                 | 0.00 %                   | 17.51 %        | 0.00 %           |
| K-SG04                     | 9/22/2022       | \$585.79                    | \$344.10                   | 0.5874 | 10.00%   | 10.00%  | 0.00%   | 13                  | 33                     | 9                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%           | \$0.00                                 | 0.00 %                   | 53.64 %        | 0.00 %           |
| K-SKY                      | 9/20/2017       | \$550.00                    | \$550.00                   | 1.0000 | 0.00%    | 0.00%   | 0.00%   | 2                   | 2                      | 2                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%           | \$0.00                                 | 0.00 %                   | 0.00 %         | 0.00 %           |
| K-SL1                      | 12/28/2018      | \$800.45                    | \$234.57                   | 0.2145 | 10.00%   | 34.12%  | 24.12%  | 1                   | 1                      | 1                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%           | \$0.00                                 | 0.00 %                   | 0.00 %         | 80.00 %          |
| K-SMC                      | 3/28/2013       | \$1,500.00                  | \$0.00                     | 0.0000 | 10.00%   | 0.00%   | -10.00% | 69                  | 0                      | 0                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%           | \$0.00                                 | 0.00 %                   | 0.00%          | 89.84 %          |
| K-SW01                     | 6/8/2016        | \$1,410.66                  | \$0.00                     | 0.0000 | 10.00%   | 0.00%   | -10.00% | 25                  | 0                      | 0                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%           | \$0.00                                 | 0.00 %                   | 0.00%          | 0.00 %           |
| K-SW02                     | 7/28/2017       | \$1,112.63                  | \$0.00                     | 0.0000 | 10.00%   | 0.00%   | -10.00% | 36                  | 0                      | 0                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%           | \$0.00                                 | 0.00 %                   | 0.00%          | 0.00 %           |
| K-SW03                     | 8/18/2017       | \$1,108.02                  | \$0.00                     | 0.0000 | 10.00%   | 0.00%   | -10.00% | 38                  | 0                      | 0                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%           | \$0.00                                 | 0.00 %                   | 0.00%          | 0.00 %           |
| K-SW04                     | 11/27/2018      | \$689.72                    | \$91.31                    | 0.0865 | 10.00%   | 41.19%  | 31.19%  | 23                  | 3                      | 3                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%           | \$0.00                                 | 0.00 %                   | 0.00 %         | 0.00 %           |
| K-VAD                      | 11/17/2015      | \$262.85                    | \$0.00                     | 0.0000 | 20.00%   | 0.00%   | -20.00% | 57                  | 10                     | 0                 | 0               | 0.00 %                          | 0.00 %                            | 0.00%         | 0.00%           | \$0.00                                 | 0.00 %                   | 0.00%          | 0.00 %           |
| K-X01                      | 7/23/2014       | \$393.36                    | \$0.00                     | 0.0000 | 15.00%   | 0.00%   | -15.00% | 20                  | 0                      | 0                 | 0               | 0.00 %                          | 0.00 %                            | 2.10%         | 0.00%           | \$0.00                                 | 0.00 %                   | 0.00%          | 0.00 %           |
| K-X02                      | 8/25/2016       | \$714.53                    | \$94.78                    | 0.0589 | 11.61%   | 60.72%  | 49.11%  | 53                  | 14                     | 14                | 3               | 5.66 %                          | 6.83 %                            | 0.00%         | 15.80%          | \$0.00                                 | 11.06 %                  | 48.69 %        | 10.64 %          |
| K-X03                      | 5/25/2018       | \$876.89                    | \$183.70                   | 0.1913 | 13.09%   | 20.64%  | 7.55%   | 83                  | 18                     | 18                | 0               | 0.00 %                          | 0.00 %                            | 2.24%         | 9.31%           | \$10.33                                | 31.26 %                  | 53.04 %        | 5.99 %           |
| K-X04                      | 9/24/2020       | \$953.13                    | \$932.15                   | 0.9762 | 7.50%    | 7.67%   | 0.17%   | 42                  | 25                     | 41                | 2               | 4.76 %                          | 1.86 %                            | 0.00%         | 0.00%           | \$0.00                                 | 0.00 %                   | 12.93 %        | 0.00 %           |

K-Deal Portfolio Snapshot

| Delinquency Status |        |              |                | Loan-to-Value (LTV) Ratio |        |                |                    |            |       |                |
|--------------------|--------|--------------|----------------|---------------------------|--------|----------------|--------------------|------------|-------|----------------|
| Status             | Count  | UPB (in \$M) | % of Portfolio | LTV Range                 | Count  | % of Portfolio | No.                | States     | Count | % of Portfolio |
| Current            | 13,743 | \$314,650.4M | 99.6%          | <80                       | 13,657 | 98.7%          | 1                  | Texas      | 1,796 | 13.3%          |
| 30 Day Delq        | 12     | \$75.8M      | 0.0%           | 80 – 90                   | 135    | 1.0%           | 2                  | California | 1,333 | 12.2%          |
| 60 Day Delq        | 10     | \$212.1M     | 0.1%           | 90 – 100                  | 19     | 0.1%           | 3                  | Florida    | 1,157 | 9.6%           |
| 90+Day Delq        | 77     | \$826.1M     | 0.2%           | > 100                     | 57     | 0.2%           | 4                  | New York   | 652   | 5.1%           |
| Foreclosure        | 3      | \$22.5M      | 0.0%           |                           |        |                | 5                  | Georgia    | 647   | 4.5%           |
| REO                | 23     | \$231.7M     | 0.1%           |                           |        |                | TOP 5 STATES TOTAL |            | 5,585 | 44.7%          |
| TOTAL              | 13,868 | \$316,018.7M | 100.0%         | TOTAL                     | 13,868 | 100.0%         |                    |            |       |                |

| No.                 | Seller                           | Count | % of Portfolio | No.               | MSAs                                         | Count | % of Portfolio |
|---------------------|----------------------------------|-------|----------------|-------------------|----------------------------------------------|-------|----------------|
| 1                   | Berkadia Commercial Mortgage LLC | 2,524 | 16.1%          | 1                 | NEW YORK-NORTHERN NEW JERSEY-LONG ISLAND, NY | 586   | 5.8%           |
| 2                   | CBRE Capital Markets, Inc.       | 1,705 | 15.0%          | 2                 | DALLAS-FORT WORTH-ARLINGTON, TX              | 691   | 5.6%           |
| 3                   | JLL Real Estate Capital, LLC     | 1,378 | 11.4%          | 3                 | LOS ANGELES-LONG BEACH-ANAHEIM, CA           | 478   | 5.0%           |
| 4                   | Walker & Dunlop, LLC             | 1,302 | 9.5%           | 4                 | WASHINGTON-ARLINGTON-ALEXANDRIA, DC-VA-MD-WV | 307   | 4.4%           |
| 5                   | KeyBank National Association     | 885   | 5.2%           | 5                 | HOUSTON-BAYTOWN-SUGAR LAND, TX               | 504   | 4.0%           |
| TOP 5 SELLERS TOTAL |                                  | 7,794 | 57.2%          | TOP 5 MSA'S TOTAL |                                              | 2,566 | 24.8%          |

| Top 10 K-Deal Loans   |                                       |                                              |        |         |                        |            |            |             |                |
|-----------------------|---------------------------------------|----------------------------------------------|--------|---------|------------------------|------------|------------|-------------|----------------|
| No                    | Property name                         | MSA                                          | K-Deal | Status  | Seller/Servicer        | Defeasance | Latest LTV | UPB(in \$M) | % Of Portfolio |
| 1                     | Park La Brea Apartments               | LOS ANGELES-LONG BEACH-ANAHEIM, CA           | K-PLB2 | Current | Berkeley Point Capital | N          | 51.4%      | \$947.0M    | 0.3%           |
| 2                     | Harbor- Aragon Component B-FX         | ORLANDO, FL                                  | K-HG2  | Current | Berkeley Point Capital | N          | 74.8%      | \$514.9M    | 0.2%           |
| 3                     | Garden State Portfolio Component C-FX | PHILADELPHIA-CAMDEN-WILMINGTON, PA-NJ-DE-MD  | K-HG3  | Current | Capital One            | N          | 74.6%      | \$482.9M    | 0.2%           |
| 4                     | Corgi Component B FL                  | BOSTON-CAMBRIDGE-QUINCY, MA-NH               | K-S12  | Current | Berkeley Point Capital | X          | 66.5%      | \$428.5M    | 0.1%           |
| 5                     | Bichon Component B FL                 | NEW HAVEN-MILFORD, CT                        | K-S12  | Current | Berkeley Point Capital | X          | 71.8%      | \$390.6M    | 0.1%           |
| 6                     | Poodle Component B FL                 | NEW HAVEN-MILFORD, CT                        | K-S12  | Current | Berkeley Point Capital | X          | 72.1%      | \$344.2M    | 0.1%           |
| 7                     | Project Simba Component B FL          | SEATTLE-TACOMA-BELLEVUE, WA                  | K-S13  | Current | Wells Fargo Bank       | X          | 74.6%      | \$340.3M    | 0.1%           |
| 8                     | Project Beacon Tranche 3              | WASHINGTON-ARLINGTON-ALEXANDRIA, DC-VA-MD-WV | K-HG1  | Current | Berkadia               | F          | 57.9%      | \$314.4M    | 0.1%           |
| 9                     | Monticello                            | SAN JOSE-SUNNYVALE-SANTA CLARA, CA           | K-IR03 | Current | Capital One            | N          | 62.7%      | \$311.8M    | 0.1%           |
| 10                    | 20 Exchange Place                     | NEW YORK-NORTHERN NEW JERSEY-LONG ISLAND, NY | K-L01  | Current | Berkadia               | N          | 50.8%      | \$254.0M    | 0.1%           |
| % of K-Deal Portfolio |                                       |                                              |        |         | 1.4%                   |            |            |             |                |

# Servicer Watchlist Loans

- As of March 2025, there are 1,890 loans on the servicers' watchlist for a total of \$39.810 billion or 12.59% of outstanding loan balance\*
- Based on the CREFC IRP guidelines regarding the Credit and Informational flags, loans on the servicers' watchlist were designated as the following:

| Watchlist Characteristics | Sum of UPB        | % of UPB | # of Loans |
|---------------------------|-------------------|----------|------------|
| Credit                    | \$ 37,705,980,974 | 95%      | 1,809      |
| Informational             | \$ 2,104,261,522  | 5%       | 81         |
| Total                     | \$ 39,810,242,496 | 100%     | 1,890      |

Below is a breakdown of Watchlist Criteria by Category for loans designated as Credit:

| Default Risk / Watchlist Criteria Category | Sum of UPB       |
|--------------------------------------------|------------------|
| Credit                                     | \$37,705,980,974 |
| Property Performance                       | \$19,034,151,057 |
| Property Condition                         | \$6,926,039,289  |
| Pending Maturity                           | \$4,943,917,733  |
| Casualty                                   | \$4,285,303,187  |
| Other                                      | \$2,299,596,149  |
| Delinquent                                 | \$212,773,559    |
| Ground Lease                               | \$4,200,000      |

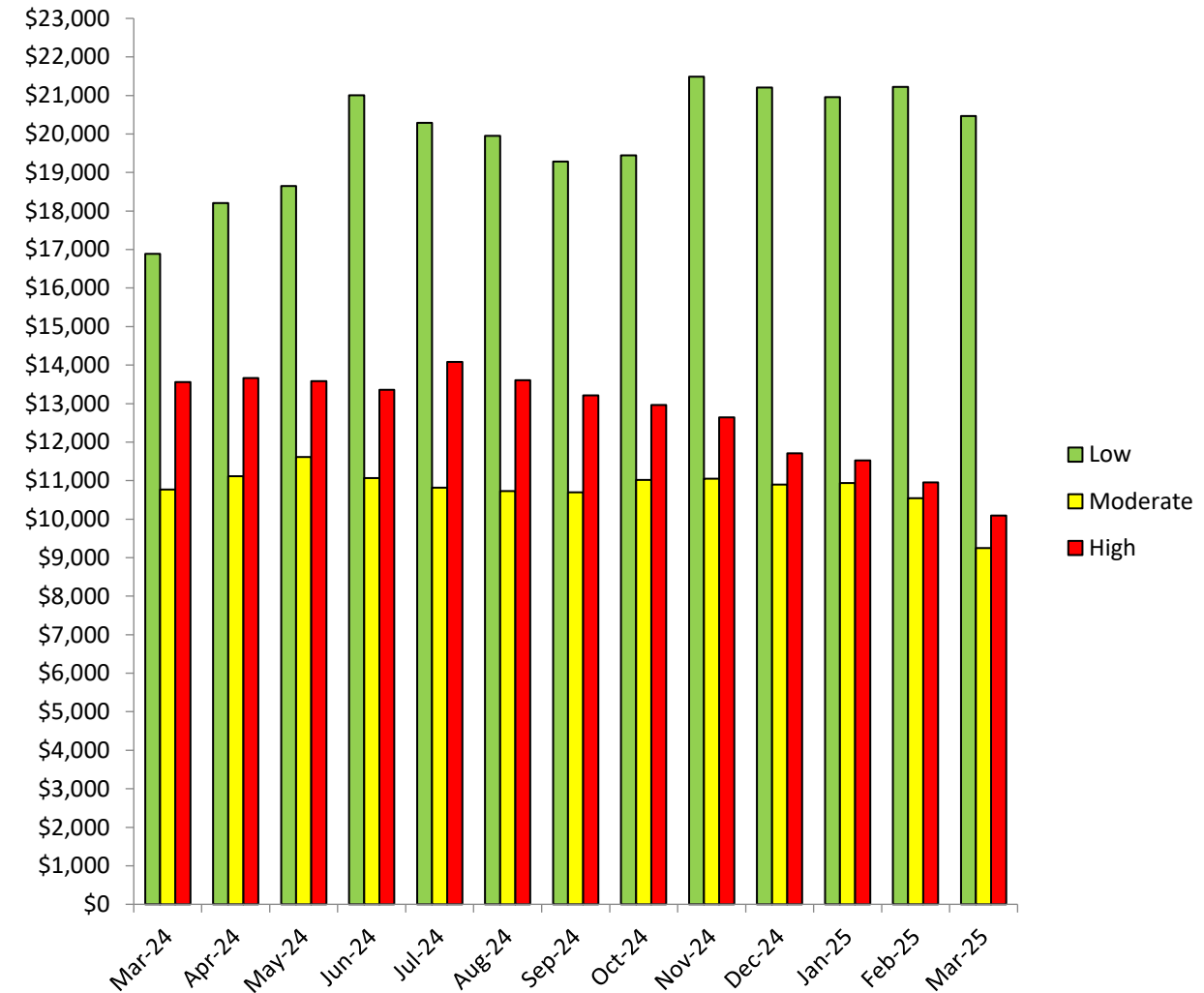
Note: The respective servicers maintain a watchlist for each securitization. Loans are added to and removed from the watchlist in accordance with criteria established by CREFC

## Servicer Watchlist Loans (Cont.)

- Categorizing the risk of the watchlist loans by DCR and Occupancy as shown in the table below indicates the watchlists contain a majority of low-risk loans
- A majority of those loans in the low-risk category are there for some covered casualty loss or deferred maintenance items

| Risk     | DCR                     | Occupancy               | Property Condition                                                                 |
|----------|-------------------------|-------------------------|------------------------------------------------------------------------------------|
| High     | $\leq 0.80$             | $\leq 70\%$             | Deteriorating property condition, Significant deferred maintenance and life safety |
| Moderate | $> 0.80$ to $\leq 1.00$ | $> 70\%$ to $\leq 80\%$ | Deteriorating property condition                                                   |
| Low      | $\geq 1.00$             | $> 80\%$                | Minor deferred maintenance, Casualty and repairs in process                        |

- Of the \$37.706 billion designated by the servicers as Credit, Freddie Mac designated \$19.231 billion as high or moderate risk — the remaining \$18.475 billion is designated as low risk
- Of the \$2.104 billion designated by the servicers as Informational, Freddie Mac designated \$0.112 billion as high or moderate risk — the remaining \$1.992 billion is designated as low risk



Note: The respective servicers maintain a watchlist for each securitization. Loans are added to and removed from the watchlist in accordance with criteria established by CREFC



10 Largest Loans on the Watchlist

| K-Deal    | PSP  | Property Name                          | State   | MSA                                   | Property Type | UPB           | UW DCR | P1 DCR | P1 Occup | Most Recent DCR | Most Recent Occup | As of      | WL Reason   | Credit / Informational |
|-----------|------|----------------------------------------|---------|---------------------------------------|---------------|---------------|--------|--------|----------|-----------------|-------------------|------------|-------------|------------------------|
| 2019-KS13 | 1B   | KKR Pool 1 B                           | Various | Various                               | Other         | \$340,250,207 | 1.38   | 0.42   | 0.75     | 0.71            | 84%               | 9/30/2024  | 1G 3B       | Credit                 |
| 2017-KL01 | 1    | 20 Exchange Place                      | NY      | New York-Newark-Jersey City, NY-NJ-PA | High Rise     | \$253,982,643 | 1.24   | 0.91   | 0.97     | 1.03            | 92%               | 9/30/2024  | 1E 3B       | Credit                 |
| 2018-KL03 | 1    | The Lorenzo                            | CA      | Los Angeles-Long Beach-Anaheim, CA    | Student       | \$247,796,000 | 1.85   | 1.34   | 0.77     | 0.69            | 73%               | 12/31/2024 | 1E 1F 4A 5A | Credit                 |
| 2018-KS10 | 2    | Bishop Senior Living REIT Pool         | Various | Various                               | Other         | \$246,721,000 | 1.49   | 0.51   | 0.79     | 1.04            | 65%               | 9/30/2024  | 3B          | Credit                 |
| 2019-KC03 | 1    | Halstead New Rochelle                  | NY      | New York-Newark-Jersey City, NY-NJ-PA | High Rise     | \$192,873,862 | 1.25   | 0.96   | 0.92     | 1.08            | 92%               | 9/30/2024  | 1E          | Credit                 |
| 2018-KL03 | 2-FX | Waterton Edge - Fixed                  | Various | Various                               | Other         | \$190,915,041 | 1.25   | 3.12   | n/a      | 2.96            | 93%               | 6/30/2024  | 3C          | Credit                 |
| 2020-KF86 | 1    | Summer House Apartments                | CA      | San Francisco-Oakland-Hayward, CA     | Garden        | \$165,389,978 | 1.40   | 0.48   | 0.87     | 0.48            | 90%               | 9/30/2024  | 1G          | Credit                 |
| 2018-K078 | 1    | Medici Apartments                      | CA      | Los Angeles-Long Beach-Anaheim, CA    | Mid Rise      | \$155,919,000 | 1.90   | 0.54   | 0.85     | 0.88            | 93%               | 9/30/2024  | 1E 1F       | Credit                 |
| 2021-K136 | 1    | Westdale Hills                         | TX      | Dallas-Fort Worth-Arlington, TX       | Garden        | \$149,870,000 | 2.24   | 3.48   | n/a      | 3.69            | 91%               | 12/31/2024 | 3A 3B       | Credit                 |
| 2020-K739 | 1    | The Solow Townhouses And 265 East 66th | NY      | New York-Newark-Jersey City, NY-NJ-PA | High Rise     | \$148,800,000 | 2.47   | 2.41   | n/a      | 2.94            | 91%               | 9/30/2024  | 3B          | Credit                 |

# Current and Specially Serviced Loans

| K-Deal  | Prospectus # | Property Name                   | State | MSA (City)           | Property Type      | UPB          | Loan Status | UW DCR | Most Recent DCR | As of     | Most Recent Occup | As of     | Transfer Date |
|---------|--------------|---------------------------------|-------|----------------------|--------------------|--------------|-------------|--------|-----------------|-----------|-------------------|-----------|---------------|
| K-F49   | 53           | The Ella                        | TX    | Lubbock              | Garden             | \$4,046,449  | 30-59 Days  | 1.31   | 0.49            | 9/30/2023 | 63%               | 9/30/2023 | 2/20/2024     |
| K-F91   | 25           | Lillian Y. Cooper Apartments    | NY    | Utica                | Age Restricted     | \$2,270,758  | 30-59 Days  | 1.44   | 0.34            | 9/30/2023 | 88%               | 9/30/2023 | 12/7/2023     |
| K-X02   | 33           | Ashwood Court                   | TX    | North Richland Hills | Assisted Living    | \$5,085,859  | Current     | 1.73   | 0.62            | 9/30/2024 | 65%               | 1/0/1900  | 3/2/2023      |
| K-F41   | 4            | 9 On Canal                      | IN    | Indianapolis         | Mid Rise           | \$42,469,931 | Current     | 1.27   | 0.29            | 6/30/2024 | 79%               | 9/30/2024 | 9/10/2024     |
| K-S08FL | 1            | Bellingham Retirement Community | PA    | West Chester         | Independent Living | \$48,458,462 | Current     | 1.51   | -0.27           | 9/30/2024 | 63%               | 9/30/2024 | 2/5/2025      |
| K-S08FL | 2            | Lake Barrington Woods           | IL    | Barrington           | Independent Living | \$55,428,736 | Current     | 1.51   | 0.52            | 9/30/2024 | 78%               | 9/30/2024 | 2/5/2025      |
| K-S08FL | 4            | Chancellor's Village            | VA    | Fredericksburg       | Independent Living | \$45,104,165 | Current     | 1.51   | 1.30            | 9/30/2024 | 94%               | 9/30/2024 | 2/5/2025      |
| K-S08FL | 5            | Harbour Village                 | WI    | Greendale            | Independent Living | \$43,606,642 | Current     | 1.51   | 1.28            | 9/30/2024 | 91%               | 9/30/2024 | 2/5/2025      |
| K-S08FL | 6            | Sterling Aventura               | FL    | Aventura             | Assisted Living    | \$27,187,422 | Current     | 1.51   | -0.33           | 9/30/2024 | 84%               | 9/30/2024 | 2/5/2025      |
| K-S08FL | 7            | Castle Pointe At Baywinde       | NY    | Webster              | Independent Living | \$21,958,505 | Current     | 1.51   | 1.61            | 9/30/2024 | 98%               | 9/30/2024 | 2/5/2025      |
| K-S08FL | 8            | Autumn Green At Midway Village  | IL    | Chicago              | Independent Living | \$18,517,886 | Current     | 1.51   | 0.19            | 9/30/2024 | 97%               | 9/30/2024 | 2/5/2025      |
| K-S08FL | 9            | Autumn Green At Wright Campus   | IL    | Chicago              | Independent Living | \$16,232,173 | Current     | 1.51   | 0.20            | 9/30/2024 | 70%               | 9/30/2024 | 2/5/2025      |
| K-S08FL | 10           | Sage Harbor At Baywinde         | NY    | Webster              | Assisted Living    | \$13,747,731 | Current     | 1.51   | 0.15            | 9/30/2024 | 83%               | 9/30/2024 | 2/5/2025      |
| K-S08FL | 11           | The Atrium At Boca Raton        | FL    | Boca Raton           | Assisted Living    | \$12,926,033 | Current     | 1.51   | 0.88            | 9/30/2024 | 92%               | 9/30/2024 | 2/5/2025      |
| K-S08FL | 13           | Royal Estates Of Wichita Falls  | TX    | Wichita Falls        | Independent Living | \$12,136,923 | Current     | 1.51   | 1.07            | 9/30/2024 | 82%               | 9/30/2024 | 2/5/2025      |
| K-S08FL | 14           | Walden Place                    | NY    | Cortland             | Assisted Living    | \$14,789,984 | Current     | 1.51   | 0.42            | 9/30/2024 | 60%               | 9/30/2024 | 2/5/2025      |
| K-S08FL | 16           | Heron Club At Prestancia        | FL    | Sarasota             | Assisted Living    | \$8,280,994  | Current     | 1.51   | -0.10           | 9/30/2024 | 82%               | 9/30/2024 | 2/5/2025      |
| K-S08FL | 17           | Heron East                      | FL    | Sarasota             | Assisted Living    | \$8,080,419  | Current     | 1.51   | 0.46            | 9/30/2024 | 81%               | 9/30/2024 | 2/5/2025      |
| K-S08FL | 18           | Heritage Of Peachtree           | GA    | Fayetteville         | Assisted Living    | \$9,312,966  | Current     | 1.51   | 1.01            | 9/30/2024 | 100%              | 9/30/2024 | 2/5/2025      |
| K-S08FL | 19           | Lake Howard Heights             | FL    | Winter Haven         | Independent Living | \$7,048,447  | Current     | 1.51   | 1.23            | 9/30/2024 | 89%               | 9/30/2024 | 2/5/2025      |
| K-S08FL | 20           | Heritage Of Brookstone          | GA    | Kennesaw             | Assisted Living    | \$6,506,080  | Current     | 1.51   | -0.02           | 9/30/2024 | 78%               | 9/30/2024 | 2/5/2025      |
| K-S08FL | 21           | Ashford Court                   | FL    | Jacksonville Beach   | Assisted Living    | \$5,969,920  | Current     | 1.51   | 1.02            | 9/30/2024 | 81%               | 9/30/2024 | 2/5/2025      |
| K-S08FL | 22           | Heritage Of Sandy Plains        | GA    | Marietta             | Assisted Living    | \$4,480,932  | Current     | 1.51   | -0.73           | 9/30/2024 | 80%               | 9/30/2024 | 2/5/2025      |
| K-S08FL | 23           | Presidential Place              | FL    | Hollywood            | Assisted Living    | \$4,432,825  | Current     | 1.51   | -2.08           | 9/30/2024 | 63%               | 9/30/2024 | 2/5/2025      |
| K-S08FL | 25           | Heron House                     | FL    | Sarasota             | Assisted Living    | \$3,043,930  | Current     | 1.51   | 2.95            | 9/30/2024 | 85%               | 9/30/2024 | 2/5/2025      |

Note: For additional information about each loan, please refer to the Delinquent Loan Status Report which is part of the monthly CREFC Investor Reporting Package (IRP)

# Current and Specially Serviced Loans

| K-Deal  | Prospectus # | Property Name                      | State | MSA (City)      | Property Type  | UPB          | Loan Status | UW DCR | Most Recent DCR | As of      | Most Recent Occup | As of      | Transfer Date |
|---------|--------------|------------------------------------|-------|-----------------|----------------|--------------|-------------|--------|-----------------|------------|-------------------|------------|---------------|
| K-731   | 48           | Grand Crossing                     | NY    | New York        | Mid Rise       | \$4,667,133  | Current     | 1.28   | #N/A            | #N/A       | #N/A              | #N/A       | 3/12/2025     |
| K-F44   | 73           | Valley View Apartments             | KY    | Corbin          | Garden         | \$2,109,945  | Current     | 1.24   | 1.04            | 6/30/2024  | 92%               | 6/30/2024  | 8/13/2024     |
| K-F53   | 40           | Maple Oaks Apartments              | TN    | Kingsport       | Age Restricted | \$7,127,550  | Current     | 1.32   | 0.47            | 3/31/2024  | 73%               | 3/31/2024  | 9/5/2023      |
| K-F53   | 46           | Hartley Terrace                    | MA    | Webster         | Garden         | \$3,511,151  | Current     | 1.21   | 0.84            | 6/30/2024  | 98%               | 6/30/2024  | 10/4/2024     |
| K-X03FX | 24           | Helix Starkville Apartments        | MS    | Starkville      | Student        | \$34,974,713 | Current     | 1.30   | 1.10            | 9/30/2024  | 95%               | 9/30/2024  | 1/22/2025     |
| K-121   | 28           | Glendale Manor                     | AZ    | Glendale        | Garden         | \$18,765,897 | Current     | 1.31   | 0.31            | 9/30/2023  | 54%               | 9/30/2023  | 4/30/2024     |
| K-121   | 34           | Wilmot Vista Apartments            | AZ    | Tucson          | Garden         | \$11,798,944 | Current     | 1.25   | -0.60           | 6/30/2024  | 57%               | 6/30/2024  | 9/20/2024     |
| K-F79   | 20           | Lakeside Homes At Holiday Heights  | MD    | Lansdowne       | Garden         | \$25,107,922 | Current     | 1.39   | 0.80            | 6/30/2024  | 80%               | 6/30/2024  | 7/12/2023     |
| K-F91   | 21           | Mary D. Buck Memorial Apartments   | NY    | Whitesboro      | Age Restricted | \$5,774,562  | Current     | 1.44   | 0.68            | 9/30/2023  | 93%               | 9/30/2023  | 12/7/2023     |
| K-F91   | 22           | Brandegee Garden Apartments        | NY    | Utica           | Garden         | \$3,743,276  | Current     | 1.44   | 0.38            | 9/30/2023  | 82%               | 9/30/2023  | 12/7/2023     |
| K-F91   | 23           | Margaret Knamm Memorial Apartments | NY    | Utica           | Age Restricted | \$2,940,341  | Current     | 1.44   | 0.60            | 9/30/2023  | 95%               | 9/30/2023  | 12/7/2023     |
| K-F91   | 24           | Village Point Apartments           | NY    | New Hartford    | Age Restricted | \$2,177,787  | Current     | 1.44   | 0.68            | 9/30/2023  | 98%               | 9/30/2023  | 12/7/2023     |
| K-F91   | 26           | Genesee Tower Apartments           | NY    | Utica           | High Rise      | \$1,611,506  | Current     | 1.44   | 0.60            | 9/30/2023  | 86%               | 9/30/2023  | 12/7/2023     |
| K-J31   | 48           | Indian Trails Apartments           | IL    | Chicago         | Mid Rise       | \$1,564,486  | Current     | 1.30   | 1.08            | 9/30/2024  | 94%               | 9/30/2024  | 12/10/2024    |
| K-136   | 37           | Santa Ana Apartments               | MO    | Saint Ann       | Age Restricted | \$7,094,788  | Current     | 1.28   | -0.11           | 9/30/2024  | 14%               | 9/30/2024  | 2/14/2025     |
| K-F97   | 19           | Village Club Of Canton             | MI    | Canton Township | Garden         | \$27,093,000 | Current     | 1.41   | 1.00            | 9/30/2024  | 85%               | 9/30/2024  | 9/18/2024     |
| K-J33   | 27           | The Hive Apartment Homes           | TX    | Dallas          | Garden         | \$5,519,576  | Current     | 1.25   | 1.42            | 12/31/2023 | 82%               | 12/31/2023 | 7/9/2024      |
| K-156   | 39           | Imperial Manor                     | MI    | Detroit         | Garden         | \$7,010,000  | Current     | 1.25   | 1.76            | 9/30/2024  | 87%               | 9/30/2024  | 2/26/2025     |

Note: For additional information about each loan, please refer to the Delinquent Loan Status Report which is part of the monthly CREFC Investor Reporting Package (IRP)

## Delinquent and Specially Serviced Loans

| K-Deal | Prospectus # | Property Name      | State | MSA (City)      | Property Type   | UPB          | Loan Status | UW DCR | Most Recent DCR | As of      | Most Recent Occup | As of      | Transfer Date |
|--------|--------------|--------------------|-------|-----------------|-----------------|--------------|-------------|--------|-----------------|------------|-------------------|------------|---------------|
| K-F21  | 1            | Clay Gardens Place | OH    | Zanesville      | Assisted Living | \$10,352,899 | 90+ Days    | 1.84   | 0.83            | 9/30/2022  | 71%               | 9/30/2022  | 2/10/2023     |
| K-F21  | 2            | Barnes Place       | PA    | Latrobe         | Assisted Living | \$10,250,823 | 90+ Days    | 1.84   | 1.96            | 9/30/2022  | 100%              | 9/30/2022  | 2/10/2023     |
| K-F21  | 3            | Savannah Place     | SC    | Charleston      | Assisted Living | \$8,531,804  | 90+ Days    | 1.84   | -1.32           | 9/30/2022  | 39%               | 9/30/2022  | 2/10/2023     |
| K-F21  | 4            | Whitlock Place     | IN    | Crawfordsville  | Assisted Living | \$8,373,912  | 90+ Days    | 1.84   | 2.51            | 9/30/2022  | 95%               | 9/30/2022  | 2/10/2023     |
| K-F21  | 5            | Granville Place    | NJ    | Burlington      | Assisted Living | \$8,157,345  | 90+ Days    | 1.84   | 1.35            | 9/30/2022  | 68%               | 9/30/2022  | 2/10/2023     |
| K-F21  | 6            | Cardinal Place     | OH    | Cambridge       | Assisted Living | \$6,934,035  | 90+ Days    | 1.84   | 1.93            | 9/30/2022  | 100%              | 9/30/2022  | 2/10/2023     |
| K-F21  | 7            | Tipton Place       | IN    | Huntington      | Assisted Living | \$6,934,035  | 90+ Days    | 1.84   | 0.17            | 9/30/2022  | 60%               | 9/30/2022  | 2/10/2023     |
| K-F21  | 8            | Bennett Place      | IN    | New Albany      | Assisted Living | \$6,857,945  | 90+ Days    | 1.84   | 0.44            | 9/30/2022  | 74%               | 9/30/2022  | 2/10/2023     |
| K-F21  | 9            | Baker Place        | NJ    | Vineland        | Assisted Living | \$6,785,756  | 90+ Days    | 1.84   | 2.88            | 9/30/2022  | 97%               | 9/30/2022  | 2/10/2023     |
| K-F21  | 10           | Allegheny Place    | PA    | Pittsburgh      | Assisted Living | \$6,572,887  | 90+ Days    | 1.84   | 1.63            | 9/30/2022  | 64%               | 9/30/2022  | 2/10/2023     |
| K-F21  | 11           | Chandler Place     | IN    | Kendallville    | Assisted Living | \$6,067,280  | 90+ Days    | 1.84   | 1.21            | 9/30/2022  | 79%               | 9/30/2022  | 2/10/2023     |
| K-F21  | 12           | Dewolfe Place      | OH    | Marion          | Assisted Living | \$5,922,821  | 90+ Days    | 1.84   | 1.81            | 9/30/2022  | 82%               | 9/30/2022  | 2/10/2023     |
| K-F21  | 13           | Summit Place       | NJ    | Glassboro       | Assisted Living | \$5,702,923  | 90+ Days    | 1.84   | 1.93            | 12/31/2022 | 85%               | 12/31/2022 | 2/10/2023     |
| K-F21  | 14           | Carroll Place      | OH    | Carroll         | Assisted Living | \$5,630,734  | 90+ Days    | 1.84   | 2.91            | 9/30/2022  | 89%               | 9/30/2022  | 2/10/2023     |
| K-F21  | 15           | Portland Place     | OH    | Sandusky        | Assisted Living | \$4,911,608  | 90+ Days    | 1.84   | -0.18           | 9/30/2022  | 62%               | 9/30/2022  | 2/10/2023     |
| K-F21  | 16           | Bell Oaks Place    | IN    | Newburgh        | Assisted Living | \$4,467,667  | 90+ Days    | 1.84   | -0.50           | 9/30/2022  | 83%               | 9/30/2022  | 2/10/2023     |
| K-F21  | 17           | Oak Gardens Place  | WI    | Altoona         | Assisted Living | \$4,333,772  | 90+ Days    | 1.84   | -0.62           | 9/30/2022  | 55%               | 9/30/2022  | 2/10/2023     |
| K-F21  | 18           | Glassford Place    | AZ    | Prescott Valley | Assisted Living | \$4,114,767  | 90+ Days    | 1.84   | 3.28            | 9/30/2022  | 79%               | 9/30/2022  | 2/10/2023     |
| K-F21  | 19           | Davis Place        | AZ    | Bullhead City   | Assisted Living | \$4,044,854  | 90+ Days    | 1.84   | 1.06            | 9/30/2022  | 95%               | 9/30/2022  | 2/10/2023     |
| K-F21  | 20           | Digby Place        | IN    | Lafayette       | Assisted Living | \$4,044,854  | 90+ Days    | 1.84   | 1.35            | 9/30/2022  | 55%               | 9/30/2022  | 2/10/2023     |
| K-F21  | 21           | Pomerelle Place    | ID    | Burley          | Assisted Living | \$3,970,389  | 90+ Days    | 1.84   | 1.78            | 9/30/2022  | 80%               | 9/30/2022  | 2/10/2023     |
| K-F21  | 22           | Sabine Place       | TX    | Orange          | Assisted Living | \$3,898,200  | 90+ Days    | 1.84   | 1.85            | 9/30/2022  | 81%               | 9/30/2022  | 2/10/2023     |
| K-F21  | 23           | Allen Place        | IA    | Atlantic        | Assisted Living | \$3,826,011  | 90+ Days    | 1.84   | 2.09            | 9/30/2022  | 54%               | 9/30/2022  | 2/10/2023     |
| K-F21  | 24           | Redbud Place       | TX    | McKinney        | Assisted Living | \$3,539,247  | 90+ Days    | 1.84   | 0.62            | 9/30/2022  | 72%               | 9/30/2022  | 2/10/2023     |
| K-F21  | 25           | Worthington Place  | IN    | Camby           | Assisted Living | \$3,539,247  | 90+ Days    | 1.84   | 0.39            | 9/30/2022  | 64%               | 9/30/2022  | 2/10/2023     |

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# Delinquent and Specially Serviced Loans (Cont.)

| K-Deal | Prospectus # | Property Name                                | State | MSA (City)    | Property Type      | UPB          | Loan Status            | UW DCR | Most Recent DCR | As of      | Most Recent Occup | As of      | Transfer Date |
|--------|--------------|----------------------------------------------|-------|---------------|--------------------|--------------|------------------------|--------|-----------------|------------|-------------------|------------|---------------|
| K-F21  | 26           | Bayberry Place                               | PA    | Lower Burrell | Assisted Living    | \$3,418,864  | 90+ Days               | 1.84   | -0.33           | 9/30/2022  | 61%               | 9/30/2022  | 2/10/2023     |
| K-F21  | 27           | Taylor Place                                 | OH    | Findlay       | Assisted Living    | \$3,057,717  | 90+ Days               | 1.84   | 3.57            | 9/30/2022  | 67%               | 9/30/2022  | 2/10/2023     |
| K-F21  | 28           | Campbell Place                               | OH    | Bellefontaine | Assisted Living    | \$2,847,769  | 90+ Days               | 1.84   | 3.33            | 9/30/2022  | 92%               | 9/30/2022  | 2/10/2023     |
| K-F21  | 29           | Carter Place                                 | NE    | Blair         | Assisted Living    | \$2,670,989  | 90+ Days               | 1.84   | 2.42            | 9/30/2022  | 87%               | 9/30/2022  | 2/10/2023     |
| K-F21  | 30           | Walker Place                                 | IN    | Shelbyville   | Assisted Living    | \$2,672,493  | 90+ Days               | 1.84   | 0.22            | 9/30/2022  | 49%               | 9/30/2022  | 2/10/2023     |
| K-F21  | 31           | Addison Place                                | IN    | New Castle    | Assisted Living    | \$2,526,611  | 90+ Days               | 1.84   | 3.28            | 9/30/2022  | 90%               | 9/30/2022  | 2/10/2023     |
| K-F21  | 32           | Greenwood Place                              | GA    | Marietta      | Assisted Living    | \$2,473,139  | 90+ Days               | 1.84   | 0.00            | 9/30/2023  | 59%               | 9/30/2023  | 2/10/2023     |
| K-F21  | 33           | Highland Place                               | FL    | Inverness     | Assisted Living    | \$2,417,847  | 90+ Days               | 1.84   | 3.33            | 9/30/2022  | 91%               | 9/30/2022  | 2/10/2023     |
| K-F21  | 34           | Meadowview Place                             | TX    | Nacogdoches   | Assisted Living    | \$2,257,106  | 90+ Days               | 1.84   | 1.73            | 9/30/2022  | 93%               | 9/30/2022  | 2/10/2023     |
| K-F21  | 35           | Liberty Place                                | WA    | Port Orchard  | Assisted Living    | \$2,101,178  | 90+ Days               | 1.84   | 2.05            | 9/30/2022  | 100%              | 9/30/2022  | 2/10/2023     |
| K-F21  | 36           | Victoria Place                               | WA    | Port Townsend | Assisted Living    | \$1,020,270  | 90+ Days               | 1.84   | 0.00            | 9/30/2023  | 62%               | 9/30/2023  | 2/10/2023     |
| K-F26  | 11           | St. Augustine Plantation                     | FL    | Tallahassee   | Assisted Living    | \$22,996,185 | 60-89 Days             | 1.65   | 0.03            | 12/31/2023 | 98%               | 12/31/2023 | 2/23/2024     |
| K-1508 | 35           | Crimson Court                                | PA    | Indiana       | Student            | \$8,287,121  | 90+ Days / Foreclosure | 1.50   | 0.00            | 6/30/2022  | 41%               | 6/30/2022  | 10/19/2022    |
| K-080  | 2            | Riverfront Towers                            | MI    | Detroit       | High Rise          | \$83,230,859 | 90+ Days               | 1.25   | 0.85            | 6/30/2024  | 89%               | 6/30/2024  | 9/12/2024     |
| K-F54  | 26           | Carbondale Towers And Mill Street Apartments | IL    | Carbondale    | Age Restricted     | \$12,226,446 | 90+ Days               | 1.27   | 0.57            | 6/30/2023  | 97%               | 6/30/2023  | 10/11/2023    |
| K-W07  | 27           | Milestone Apartments                         | DC    | Washington    | Garden             | \$6,628,430  | 90+ Days               | 1.50   | 0.95            | 9/30/2024  | 97%               | 9/30/2024  | 12/26/2024    |
| K-087  | 64           | Springbrook Apartments                       | NY    | Springville   | Garden             | \$2,049,885  | 90+ Days               | 1.35   | 0.53            | 9/30/2024  | 92%               | 9/30/2024  | 10/3/2024     |
| K-093  | 16           | The Place At Alafaya                         | FL    | Orlando       | Student            | \$32,500,000 | 90+ Days               | 2.06   | -0.42           | 9/30/2024  | 50%               | 9/30/2024  | 11/15/2024    |
| K-F60  | 25           | Wichita Falls Portfolio                      | TX    | Wichita Falls | Garden             | \$10,401,680 | 90+ Days               | 1.33   | 0.97            | 9/30/2024  | 87%               | 9/30/2024  | 2/3/2025      |
| K-F67  | 7            | The Chateau At River's Edge                  | CA    | Sacramento    | Assisted Living    | \$48,551,802 | 90+ Days               | 1.40   | 0.84            | 12/31/2023 | 80%               | 12/31/2023 | 4/8/2024      |
| K-106  | 32           | The Pointe At Ocean Boulevard                | FL    | Stuart        | Independent Living | \$15,526,554 | 90+ Days               | 1.46   | 0.91            | 9/30/2024  | 64%               | 9/30/2024  | 1/9/2025      |
| K-109  | 44           | Blue Valley Court Townhouses                 | MO    | Kansas City   | Townhouse          | \$6,468,207  | 90+ Days               | 1.26   | -1.56           | 12/31/2023 | 69%               | 12/31/2023 | 1/17/2024     |
| K-739  | 22           | Eagles Crossing                              | DC    | Washington    | Garden             | \$15,144,778 | 90+ Days               | 1.42   | 0.18            | 9/30/2024  | 94%               | 9/30/2024  | 10/8/2024     |
| K-F88  | 21           | Estrella At Seminary Apartments              | TX    | Fort Worth    | Garden             | \$6,867,634  | 90+ Days               | 1.46   | 0.32            | 12/31/2023 | 72%               | 12/31/2023 | 11/7/2024     |
| K-F100 | 17           | Telegraph Arts                               | CA    | Oakland       | Mid Rise           | \$30,944,457 | 90+ Days               | 1.33   | 0.11            | 3/31/2024  | 82%               | 3/31/2024  | 6/7/2024      |

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# Delinquent and Specially Serviced Loans (Cont.)

| K-Deal | Prospectus # | Property Name                        | State | MSA (City)     | Property Type      | UPB          | Loan Status                    | UW DCR | Most Recent DCR | As of      | Most Recent Occup | As of      | Transfer Date |
|--------|--------------|--------------------------------------|-------|----------------|--------------------|--------------|--------------------------------|--------|-----------------|------------|-------------------|------------|---------------|
| K-F100 | 21           | The Moran                            | CA    | Oakland        | Mid Rise           | \$20,233,192 | 90+ Days                       | 1.33   | 0.33            | 9/30/2023  | 73%               | 9/30/2023  | 6/7/2024      |
| K-F103 | 23           | Vizcaya Apartments                   | TX    | San Antonio    | Garden             | \$17,362,000 | 60-89 Days                     | 1.28   | 0.86            | 12/31/2024 | 89%               | 12/31/2024 | 3/7/2025      |
| K-F114 | 24           | Sutter Ranch                         | TX    | Houston        | Garden             | \$18,157,000 | 90+ Days                       | 1.40   | 0.79            | 12/31/2024 | 90%               | 9/30/2024  | 7/16/2024     |
| K-F115 | 37           | University Crossing                  | LA    | Ruston         | Student            | \$22,797,753 | 90+ Days                       | 1.71   | 0.28            | 9/30/2023  | 86%               | 9/30/2024  | 1/31/2024     |
| K-F123 | 9            | Park Vista                           | TX    | San Antonio    | Garden             | \$26,470,929 | 90+ Days                       | 1.31   | 0.61            | 6/30/2024  | 85%               | 1/0/1900   | 10/4/2024     |
| K-F124 | 20           | Waterford Tower                      | MD    | Silver Spring  | High Rise          | \$18,356,000 | 90+ Days                       | 1.37   | 0.55            | 12/31/2023 | 94%               | 9/30/2024  | 3/26/2024     |
| K-F129 | 24           | The Allure Apartments                | TX    | San Antonio    | Garden             | \$22,348,597 | 60-89 Days                     | 1.30   | 0.62            | 9/30/2024  | 91%               | 9/30/2024  | 3/11/2025     |
| K-F132 | 27           | La Cordoba Apartments                | TX    | Houston        | Garden             | \$11,621,000 | 90+ Days                       | 1.26   | 0.96            | 6/30/2024  | 79%               | 6/30/2024  | 10/3/2024     |
| K-F138 | 9            | Reserve At 63 Sixty-three Apartments | TX    | Houston        | Garden             | \$37,250,000 | 90+ Days                       | 1.21   | 0.79            | 9/30/2023  | 93%               | 9/30/2023  | 1/18/2024     |
| K-F139 | 15           | City Club Apartments Lafayette Park  | MI    | Detroit        | High Rise          | \$28,110,000 | 90+ Days                       | 1.25   | 0.42            | 6/30/2024  | 68%               | 6/30/2024  | 7/17/2024     |
| K-F140 | 16           | Park At Pisa                         | TX    | Houston        | Garden             | \$23,100,000 | 90+ Days                       | 1.25   | 0.38            | 9/30/2024  | 80%               | 9/30/2024  | 1/10/2025     |
| K-F141 | 32           | Westbridge Apartments                | AR    | Little Rock    | Garden             | \$10,116,000 | 90+ Days                       | 1.44   | 1.02            | 12/31/2023 | 86%               | 12/31/2023 | 2/9/2024      |
| K-F148 | 11           | Regents Club Of Troy                 | MI    | Troy           | Garden             | \$59,290,000 | 60-89 Days                     | 1.10   | 0.63            | 9/30/2024  | 57%               | 9/30/2024  | 11/1/2024     |
| K-153  | 26           | Allure Apartments                    | TX    | Corpus Christi | Garden             | \$16,950,000 | 90+ Days                       | 1.30   | 0.12            | 9/30/2024  | 71%               | 9/30/2024  | 1/3/2025      |
| K-153  | 34           | Country Club Manor                   | TX    | Corpus Christi | Garden             | \$10,318,000 | 90+ Days                       | 1.30   | 0.30            | 9/30/2024  | 74%               | 9/30/2024  | 1/3/2025      |
| K-037  | 86           | Mutual Apartments                    | NY    | Brooklyn       | Cooperative        | \$3,990,712  | Non Performing Matured Balloon | 4.38   | 0.50            | 3/31/2023  | 100%              | 3/31/2023  | 3/12/2024     |
| K-037  | 100          | Claiborne Homes                      | LA    | Westwego       | Multisite          | \$1,734,423  | Non Performing Matured Balloon | 1.35   | 1.65            | 9/30/2023  | 100%              | 9/30/2023  | 9/6/2023      |
| K-042  | 56           | Diamond View Apartments              | CA    | San Francisco  | Townhouse          | \$6,164,097  | Non Performing Matured Balloon | 1.27   | 1.06            | 12/31/2024 | 100%              | 12/31/2024 | 11/8/2024     |
| K-046  | 45           | 316 East 3rd Street                  | NY    | New York       | Mid Rise           | \$11,084,875 | Non Performing Matured Balloon | 1.39   | 1.03            | 12/31/2024 | 94%               | 12/31/2024 | 2/4/2025      |
| K-047  | 26           | Aegis At Shadowridge                 | CA    | Oceanside      | Assisted Living    | \$16,695,057 | Non Performing Matured Balloon | 1.66   | 0.13            | 9/30/2024  | 70%               | 9/30/2024  | 1/17/2025     |
| K-F12  | 26           | The Atriums                          | KS    | Overland Park  | Independent Living | \$20,741,074 | Non Performing Matured Balloon | 2.39   | -0.26           | 11/30/2024 | 61%               | 11/30/2024 | 7/6/2022      |
| K-F25  | 35           | Summit Towers Apartments             | TN    | Knoxville      | Age Restricted     | \$11,624,991 | Non Performing Matured Balloon | 1.77   | 1.16            | 6/30/2023  | 94%               | 6/30/2023  | 9/6/2023      |
| K-F25  | 37           | Bankhead Towers Apartments           | AL    | Birmingham     | Age Restricted     | \$11,132,955 | Non Performing Matured Balloon | 1.48   | 0.04            | 6/30/2023  | 63%               | 6/30/2023  | 9/6/2023      |
| K-F25  | 47           | Morningside Gardens                  | TN    | Knoxville      | Age Restricted     | \$8,267,822  | Non Performing Matured Balloon | 1.52   | 0.82            | 6/30/2023  | 87%               | 6/30/2023  | 9/6/2023      |
| K-F25  | 57           | Charles Seivers Towers               | TN    | Clinton        | Age Restricted     | \$6,044,836  | Non Performing Matured Balloon | 1.62   | 1.57            | 6/30/2023  | 97%               | 6/30/2023  | 9/6/2023      |

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## Delinquent and Specially Serviced Loans (Cont.)

| K-Deal  | Prospectus # | Property Name               | State | MSA (City)    | Property Type  | UPB          | Loan Status                    | UW DCR | Most Recent DCR | As of      | Most Recent Occup | As of      | Transfer Date |
|---------|--------------|-----------------------------|-------|---------------|----------------|--------------|--------------------------------|--------|-----------------|------------|-------------------|------------|---------------|
| K-F25   | 63           | Watauga Square Apartments   | TN    | Johnson City  | Age Restricted | \$3,370,677  | Non Performing Matured Balloon | 1.81   | 1.71            | 6/30/2023  | 100%              | 6/30/2023  | 9/6/2023      |
| K-F25   | 64           | The Overlook Apartments     | TN    | Chattanooga   | Age Restricted | \$2,275,099  | Non Performing Matured Balloon | 1.70   | 2.27            | 6/30/2023  | 92%               | 6/30/2023  | 9/6/2023      |
| K-724   | 56           | Braverman Building          | PA    | Philadelphia  | Mid Rise       | \$3,180,336  | Non Performing Matured Balloon | 1.25   | 0.56            | 8/31/2024  | 78%               | 8/31/2024  | 11/27/2023    |
| K-F38   | 40           | 1430 South Street           | PA    | Philadelphia  | Mid Rise       | \$7,352,106  | Non Performing Matured Balloon | 1.29   | 0.93            | 6/30/2024  | 100%              | 6/30/2024  | 11/6/2024     |
| K-S09   | 16           | Colonial Oaks at Pearland   | TX    | Pearland      | Retirement     | \$14,133,221 | Non Performing Matured Balloon | 1.46   | -0.22           | 9/30/2022  | 70%               | 9/30/2022  | 1/26/2023     |
| K-S09   | 18           | Autumn Leaves Of Glen Ellyn | IL    | Glen Ellyn    | Retirement     | \$9,643,915  | Non Performing Matured Balloon | 1.66   | -0.65           | 9/30/2022  | 64%               | 9/30/2022  | 3/14/2022     |
| K-S09   | 20           | Colonial Oaks at Pasadena   | TX    | Pasadena      | Retirement     | \$12,881,693 | Non Performing Matured Balloon | 1.40   | -0.09           | 9/30/2022  | 82%               | 9/30/2022  | 1/26/2023     |
| K-730   | 20           | Brooklyn Zinc               | NY    | Brooklyn      | Garden         | \$30,452,000 | Non Performing Matured Balloon | 1.85   | 2.03            | 9/30/2024  | 68%               | 9/30/2024  | 1/24/2025     |
| K-F44   | 63           | Madison Lakes Apartments    | IN    | Anderson      | Garden         | \$4,103,720  | Non Performing Matured Balloon | 1.24   | 1.04            | 9/30/2024  | 95%               | 9/30/2024  | 1/3/2025      |
| K-F44   | 66           | Blue Ridge Manor            | VA    | Vinton        | Garden         | \$3,510,332  | Non Performing Matured Balloon | 1.36   | 1.29            | 9/30/2024  | 97%               | 9/30/2024  | 1/3/2025      |
| K-F45   | 30           | Stevenson Lofts             | CA    | San Francisco | Mid Rise       | \$17,664,670 | Non Performing Matured Balloon | 1.32   | 0.08            | 9/30/2024  | 67%               | 9/30/2024  | 8/30/2024     |
| K-X03FX | 37           | Chenango Place              | NY    | Binghamton    | Student        | \$11,431,542 | Non Performing Matured Balloon | 1.39   | 1.14            | 9/30/2022  | 98%               | 9/30/2022  | 4/4/2023      |
| K-X03FX | 40           | The Legacy At Drexel Arms   | PA    | Philadelphia  | Student        | \$11,027,196 | Non Performing Matured Balloon | 1.30   | 1.04            | 12/31/2017 | 46%               | 12/31/2017 | 1/17/2019     |
| K-737   | 51           | Hope Manor Apartments       | NJ    | New Brunswick | Garden         | \$2,208,070  | Non Performing Matured Balloon | 1.32   | 1.48            | 9/30/2024  | 99%               | 9/30/2024  | 3/3/2025      |

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REO

| K-Deal | Prospectus # | Property Name                                | State | MSA (City)     | Property Type   | UPB          | Loan Status | UW DCR | Most Recent DCR | As of      | Most Recent Occup | As of      | Transfer Date |
|--------|--------------|----------------------------------------------|-------|----------------|-----------------|--------------|-------------|--------|-----------------|------------|-------------------|------------|---------------|
| K-S06  | 21           | Greenfield Of Perkiomen Valley               | PA    | Schwenksville  | Assisted Living | \$10,908,391 | REO         | 1.56   | -0.18           | 6/30/2024  | 43%               | 6/30/2024  | 11/10/2022    |
| K-S06  | 22           | Greenfield Of Spotsylvania                   | VA    | Fredericksburg | Assisted Living | \$5,736,683  | REO         | 1.56   | -1.07           | 6/30/2024  | 75%               | 6/30/2024  | 11/10/2022    |
| K-S06  | 23           | Greenfield Of Williamsburg                   | VA    | Williamsburg   | Assisted Living | \$4,411,162  | REO         | 1.56   | -2.92           | 6/30/2024  | 25%               | 6/30/2024  | 11/10/2022    |
| K-S06  | 24           | Reflections Of Strasburg                     | VA    | Strasburg      | Assisted Living | \$3,389,858  | REO         | 1.56   | 0.99            | 6/30/2024  | 71%               | 6/30/2024  | 11/10/2022    |
| K-061  | 38           | Stone Valley Alzheimer's Special Care Center | NV    | Reno           | Retirement      | \$10,618,520 | REO         | 1.46   | -0.41           | 12/31/2023 | 58%               | 12/31/2023 | 9/16/2022     |
| K-F81  | 6            | Madison Park Apartments                      | TX    | Houston        | Garden          | \$45,319,262 | REO         | 1.50   | 0.40            | 12/31/2022 | 92%               | 12/31/2022 | 1/12/2024     |
| K-F95  | 26           | Vintage                                      | TX    | Houston        | Garden          | \$24,650,000 | REO         | 1.38   | 1.00            | 9/30/2023  | 84%               | 9/30/2023  | 2/2/2024      |
| K-F112 | 24           | Landings At Northpoint                       | TX    | Houston        | Garden          | \$20,396,000 | REO         | 1.44   | -0.59           | 6/30/2024  | 79%               | 6/30/2024  | 8/9/2023      |
| K-F99  | 17           | Timber Ridge Apartments                      | TX    | Houston        | Garden          | \$19,537,835 | REO         | 1.43   | 0.29            | 12/31/2023 | 86%               | 12/31/2023 | 4/10/2024     |
| K-018  | 3            | Lofts 640                                    | PA    | Philadelphia   | Mid Rise        | \$39,520,401 | REO         | 1.33   | 0.96            | 6/30/2020  | 84%               | 6/30/2020  | 10/28/2020    |
| K-037  | 57           | Agape At Harbison                            | SC    | Irmo           | Assisted Living | \$7,995,969  | REO         | 1.75   | 1.55            | 12/31/2023 | 94%               | 12/31/2023 | 9/5/2019      |
| K-S06  | 1            | Northglenn Heights                           | CO    | Northglenn     | Assisted Living | \$27,456,665 | REO         | 1.37   | -0.80           | 6/30/2024  | 65%               | 6/30/2024  | 8/3/2022      |
| K-S06  | 2            | Lake Wylie                                   | SC    | Clover         | Assisted Living | \$15,258,627 | REO         | 1.37   | -0.56           | 6/30/2024  | 78%               | 6/30/2024  | 8/3/2022      |
| K-S06  | 3            | Greenhaven Estates                           | CA    | Sacramento     | Assisted Living | \$10,818,605 | REO         | 1.37   | -3.07           | 6/30/2024  | 60%               | 6/30/2024  | 8/3/2022      |
| K-S06  | 4            | Garnett Of Casa Grande                       | AZ    | Casa Grande    | Assisted Living | \$8,484,034  | REO         | 1.37   | -0.46           | 9/30/2023  | 77%               | 9/30/2023  | 8/3/2022      |
| K-S06  | 5            | Falls River Village                          | NC    | Raleigh        | Assisted Living | \$6,567,159  | REO         | 1.37   | 1.28            | 6/30/2024  | 95%               | 6/30/2024  | 8/3/2022      |
| K-S06  | 6            | The Pointe At Kirby Gate                     | TN    | Memphis        | Assisted Living | \$5,299,928  | REO         | 1.37   | -3.11           | 6/30/2024  | 63%               | 6/30/2024  | 8/3/2022      |
| K-S06  | 7            | Mountain View                                | CA    | Ukiah          | Assisted Living | \$4,659,713  | REO         | 1.37   | -1.76           | 6/30/2024  | 67%               | 6/30/2024  | 8/3/2022      |
| K-S06  | 8            | Knollwood Pointe                             | AL    | Mobile         | Assisted Living | \$4,280,675  | REO         | 1.37   | -3.74           | 6/30/2024  | 78%               | 6/30/2024  | 8/3/2022      |
| K-S06  | 9            | Falls River Court                            | NC    | Raleigh        | Assisted Living | \$3,928,981  | REO         | 1.37   | -0.75           | 6/30/2024  | 80%               | 6/30/2024  | 8/3/2022      |
| K-726  | 30           | Colonial Oaks At First Colony                | TX    | Sugar Land     | Assisted Living | \$13,052,845 | REO         | 1.40   | -0.01           | 9/30/2024  | 100%              | 9/30/2024  | 8/4/2023      |
| K-726  | 34           | Colonial Oaks At Braeswood                   | TX    | Houston        | Assisted Living | \$10,996,351 | REO         | 1.45   | -0.58           | 9/30/2024  | 75%               | 9/30/2024  | 8/4/2023      |
| K-726  | 37           | Colonial Oaks At Katy                        | TX    | Katy           | Assisted Living | \$10,173,251 | REO         | 1.45   | -0.12           | 9/30/2024  | 76%               | 9/30/2024  | 8/4/2023      |

Note: For additional information about each loan, please refer to the Delinquent Loan Status Report which is part of the monthly CREFC Investor Reporting Package (IRP)

Losses to Trust

| K-Deal | Prospectus # | Property Name                       | State | MSA (City)     | Property Type      | Current Loan Status | UPB Amount at Transfer to SS | Reason for Transfer to SS        | Date of Transfer to SS | Workout Resolution        | Date Resolved | Amount of Loss | % Loss to Deal Balance |
|--------|--------------|-------------------------------------|-------|----------------|--------------------|---------------------|------------------------------|----------------------------------|------------------------|---------------------------|---------------|----------------|------------------------|
| K-003  | 25           | Arbor Green                         | IN    | Indianapolis   | Garden             | Paid Off            | \$14,802,272                 | Monetary Default                 | 3/15/2012              | Assumption & Modification | 3/12/2013     | \$5,166,900    | 34.91%                 |
| K-006  | 67           | Green Meadows                       | TX    | Texas City     | Garden             | Paid Off            | \$3,682,893                  | Imminent Default                 | 11/18/2013             | REO Disposed              | 6/23/2014     | \$374,943      | 10.18%                 |
| K-009  | 41           | Campus Habitat                      | MI    | Mt. Pleasant   | Student            | Paid Off            | \$8,768,913                  | Monetary Default                 | 11/15/2013             | Receiver Sale/Paid Off    | 6/30/2016     | \$1,890,194    | 21.56%                 |
| K-012  | 62           | University Courtyard                | FL    | Tallahassee    | Student            | Paid Off            | \$5,302,412                  | Imminent Default                 | 7/9/2014               | REO Disposed              | 9/8/2015      | \$2,920,091    | 55.07%                 |
| K-014  | 27           | The Heights at Slippery Rock        | PA    | Slippery Rock  | Student            | Paid Off            | \$12,600,000                 | Imminent Default                 | 7/29/2015              | Assumption & Modification | 7/12/2016     | \$1,750,639    | 13.89%                 |
| K-016  | 13           | Apex at Kutztown                    | PA    | Kutztown       | Student            | Disposed            | \$19,912,776                 | Imminent Default                 | 1/7/2019               | REO Disposed              | 7/12/2021     | \$3,546,711    | 17.81%                 |
| K-018  | 43           | Portside at Mariner's Watch         | OH    | Sheffield Lake | Garden             | Paid Off            | \$8,273,252                  | Maturity Default                 | 12/1/2021              | Disposition / Liquidation | 2/11/2022     | \$8,696        | 0.11%                  |
| K-018  | 26           | Red Mile Village Student Apartments | KY    | Lexington      | Student            | Paid Off            | \$16,159,644                 | Imminent Default                 | 7/14/2017              | REO Disposed              | 6/28/2019     | \$3,509,798    | 21.72%                 |
| K-037  | 46           | Arbor Oaks At Tyrone                | FL    | St. Petersburg | Assisted Living    | Paid Off            | \$9,386,512                  | Balloon Payment/Maturity Default | 12/5/2023              | Disposition / Liquidation | 4/11/2024     | \$632,684      | 6.74%                  |
| K-057  | 51           | Lifepointe Village                  | MS    | Southaven      | Assisted Living    | Paid Off            | \$7,861,271                  | Imminent Default                 | 6/9/2020               | Receiver Sale/Paid Off    | 3/8/2021      | \$3,018,419    | 38.40%                 |
| K-074  | 58           | Pine Rock Townhomes                 | CT    | Hamden         | Student            | Paid Off            | \$5,982,962                  | Other                            | 8/7/2020               | Disposition / Liquidation | 12/12/2024    | \$5,982,962    | 100.00%                |
| K-087  | 49           | Peachtree Commons                   | FL    | Escambia       | Garden             | Paid Off            | \$8,167,356                  | Payment Default                  | 4/14/2023              | Disposition / Liquidation | 11/27/2024    | \$3,409,061    | 41.74%                 |
| K-704  | 9            | Retreat at Stonebridge Ranch        | TX    | McKinney       | Garden             | Paid Off            | \$27,960,052                 | Other                            | 2/14/2012              | Payoff With Penalty       | 3/1/2015      | \$294,590      | 1.05%                  |
| K-715  | 29           | University Village                  | IL    | Carbondale     | Garden             | Paid Off            | \$16,439,084                 | Maturity Default                 | 9/25/2020              | Receiver Sale/Paid Off    | 10/29/2021    | \$5,745,937    | 34.95%                 |
| K-723  | 51           | Ballantyne Apartments               | NY    | Syracuse       | Garden             | Paid Off            | \$5,787,816                  | Monetary Default                 | 3/4/2021               | Discounted Payoff         | 12/31/2021    | \$204,020      | 3.52%                  |
| K-F01  | 62           | Carriage House                      | CT    | Storrs         | Student            | Paid Off            | \$7,797,586                  | Monetary Default                 | 3/7/2018               | Note Sale                 | 12/18/2018    | \$3,399,207    | 43.59%                 |
| K-F19  | 48           | Liberty Residences I And II         | OH    | Wadsworth      | Independent Living | Paid Off            | \$9,720,662                  | Maturity Default                 | 3/8/2023               | Disposition / Liquidation | 2/1/2024      | \$5,341,834    | 54.95%                 |
| K-S09  | 17           | Colonial Oaks at Westchase          | TX    | HOUSTON        | Retirement         | Paid Off            | \$2,928,479                  | Payment Default                  | 1/26/2023              | REO Disposed              | 9/10/2024     | \$995,539      | 34.00%                 |
| K-S09  | 19           | Autumn Leaves Of Northwest Austin   | TX    | Austin         | Retirement         | Paid Off            | \$4,072,055                  | Imminent Default                 | 3/14/2022              | Discounted Payoff         | 4/30/2024     | \$4,404,595    | 108.17%                |
| K-X01  | 14           | Creekside Court Apartments          | PA    | Shippensburg   | Student            | Paid Off            | \$11,983,142                 | Imminent Default                 | 3/6/2018               | REO Disposed              | 2/4/2021      | \$8,266,719    | 68.99%                 |
| K-X03  | 32           | Courtyard Towers                    | AZ    | Mesa           | Retirement         | Paid Off            | \$15,790,903                 | Imminent Default                 | 10/22/2018             | REO Disposed              | 4/4/2022      | \$15,254,282   | 96.60%                 |

## Corrected Loans

| K-Deal | Prospectus # | Property Name                               | State | MSA (City)      | Property Type      | Current Loan Status    | UPB Amount at Transfer to SS | Reason for Transfer to SS     | Date of Transfer to SS | Workout Resolution        | Date Resolved |
|--------|--------------|---------------------------------------------|-------|-----------------|--------------------|------------------------|------------------------------|-------------------------------|------------------------|---------------------------|---------------|
| K-014  | 78           | Roble Vista                                 | CA    | San Jose        | Garden             | Paid off               | \$4,143,259                  | Delinquency                   | 5/21/2013              | Corrected                 | 3/21/2014     |
| K-010  | 54           | Wellesley Crescent                          | CA    | San Francisco   | Garden             | Paid off               | \$7,020,547                  | Delinquency                   | 5/23/2013              | Assumption                | 3/27/2014     |
| K-022  | 50           | Barrington Place fka Cambridge Arms         | NC    | Fayetteville    | Military           | Paid off               | \$11,586,290                 | Other - See Comments          | 6/13/2014              | Corrected                 | 8/20/2014     |
| K-032  | 66           | Columbia Towers                             | CT    | Bridgeport      | Mid Rise           | Paid off               | \$7,168,873                  | Delinquency                   | 1/8/2014               | Corrected                 | 3/25/2015     |
| K-012  | 8            | MetroPlace at Town Center                   | MD    | Washington, DC  | Garden             | Paid off               | \$44,138,713                 | Other - See Comments          | 10/23/2014             | Corrected                 | 12/10/2015    |
| K-702  | 7            | The Palms on University                     | CA    | Riverside       | Student            | Paid off               | \$31,159,592                 | Default                       | 8/8/2016               | Corrected                 | 11/16/2016    |
| K-003  | 9            | Bayou on the Bend                           | TX    | Houston         | Mid Rise           | Paid off               | \$34,745,699                 | Delinquency                   | 10/12/2016             | Assumption                | 8/18/2017     |
| K-716  | 57           | University Trails Apartments                | MS    | Oxford          | Student            | Paid off               | \$10,839,693                 | Imminent Default              | 7/1/2017               | Assumption                | 9/1/2017      |
| K-003  | 13           | Highland Ridge and Highland Glen Apartments | OK    | Oklahoma City   | Garden             | Paid off               | \$30,555,710                 | Other - See Comments          | 11/17/2015             | Disposition / Liquidation | 1/16/2018     |
| K-F41  | 12           | Rio West                                    | TX    | Austin          | Student            | Paid off               | \$22,273,000                 | OFAC Restrictions             | 4/12/2018              | Assumption                | 1/15/2019     |
| K-722  | 46           | Cambridge Court Apartments                  | NY    | Rochester       | Garden             | Paid off               | \$6,265,157                  | Delinquency                   | 5/8/2018               | Corrected                 | 5/13/2019     |
| K-057  | 5            | Reserve At Southpointe                      | PA    | Canonsburg      | Garden             | Current                | \$44,514,133                 | Imminent Non Monetary Default | 3/6/2019               | Assumption                | 12/5/2019     |
| K-022  | 36           | Vista Ridge Apartments                      | DC    | Washington, DC  | Garden             | Paid off               | \$13,452,157                 | Delinquency                   | 2/12/2019              | Payoff With Penalty       | 3/31/2020     |
| K-I03  | 8            | Kenilworth Apartments and Townhomes         | KS    | Prairie Village | Garden             | Paid off               | \$30,813,000                 | Default                       | 4/28/2020              | Payoff With Penalty       | 6/29/2020     |
| K-035  | 52           | Abbey Glenn Apartments                      | TX    | Waco            | Student            | Paid off               | \$9,338,071                  | Imminent Default              | 1/15/2020              | Disposition / Liquidation | 8/24/2020     |
| K-J17  | 63           | Creek House Commons                         | NY    | Rochester       | Garden             | Current                | \$1,676,478                  | Other - See Comments          | 10/27/2020             | Corrected                 | 12/11/2020    |
| K-X02  | 31           | The Button Lofts                            | NY    | Rochester       | Mid Rise           | Current                | \$6,039,980                  | Other - See Comments          | 3/17/2020              | Corrected                 | 1/14/2021     |
| K-714  | 55           | 153 Essex Street                            | NY    | New York        | Mid Rise           | Paid off               | \$8,230,316                  | Default                       | 10/7/2020              | Disposition / Liquidation | 1/21/2021     |
| K-F27  | 12           | The Domain at Oxford                        | MS    | Oxford          | Student            | Current                | \$39,375,000                 | Imminent Monetary Default     | 11/8/2019              | Corrected                 | 2/9/2021      |
| K-068  | 65           | Pheasant Ridge Mobile Estates               | CA    | Paradise        | MHC Age Restricted | Paid off               | \$2,900,000                  | Imminent Default              | 4/9/2020               | Corrected                 | 4/1/2021      |
| K-W08  | 21           | Nob Hill Apartments                         | MO    | Kansas City     | Garden             | Paid off               | \$9,592,500                  | Imminent Default              | 12/23/2019             | Payoff Prior To Maturity  | 6/1/2021      |
| K-731  | 2            | Waterford Towers                            | NJ    | Edgewater       | High Rise          | Non-Performing Matured | \$72,326,700                 | Imminent Monetary Default     | 4/2/2021               | Corrected                 | 7/1/2021      |
| K-J07  | 16           | The Ranch                                   | TX    | Lubbock         | Student            | Paid off               | \$3,190,742                  | Imminent Default              | 2/4/2020               | Corrected                 | 7/20/2021     |
| K-J07  | 17           | The Ranch (Third)                           | TX    | Lubbock         | Student            | Paid off               | \$3,129,056                  | Imminent Default              | 2/4/2020               | Corrected                 | 7/20/2021     |
| K-051  | 56           | Adrian's Tower Apartments                   | CT    | Hartford        | Mid Rise           | Current                | \$7,304,661                  | Payment Default               | 3/4/2021               | Corrected                 | 7/26/2021     |

## Corrected Loans (Cont.)

| K-Deal  | Prospectus # | Property Name                              | State | MSA (City)      | Property Type      | Current Loan Status | UPB Amount at Transfer to SS | Reason for Transfer to SS        | Date of Transfer to SS | Workout Resolution        | Date Resolved |
|---------|--------------|--------------------------------------------|-------|-----------------|--------------------|---------------------|------------------------------|----------------------------------|------------------------|---------------------------|---------------|
| K-051   | 26           | The Wilcox Apartment Homes                 | TX    | Houston         | Garden             | Paid off            | \$14,222,936                 | Monetary Default                 | 3/11/2021              | Payoff With Penalty       | 7/29/2021     |
| K-051   | 27           | The Morgan Apartment Homes                 | TX    | Houston         | Garden             | Paid off            | \$14,084,849                 | Monetary Default                 | 3/11/2021              | Payoff With Penalty       | 7/29/2021     |
| K-026   | 52           | The Reserve On Frankford                   | TX    | Lubbock         | Student            | Paid off            | \$10,242,185                 | Imminent Default                 | 2/11/2020              | Corrected                 | 8/10/2021     |
| K-042   | 2            | The Cottages Of College Station            | TX    | College Station | Student            | Current             | \$61,279,952                 | Payment Default                  | 1/19/2021              | Corrected                 | 9/14/2021     |
| K-J26   | 36           | Adrian's Tower Apartments                  | CT    | Hartford        | Mid Rise           | Paid off            | \$3,868,957                  | Imminent Default                 | 3/3/2021               | Corrected                 | 9/14/2021     |
| K-P05   | 29           | Autumn Run (II) (Second Lien)              | IL    | Naperville      | Garden             | Paid off            | \$5,419,290                  | Maturity Default                 | 2/4/2021               | Full Payoff At Maturity   | 10/12/2021    |
| K-026   | 70           | Villa San Marco                            | FL    | Tallahassee     | Student            | Paid off            | \$5,024,343                  | Default                          | 12/16/2020             | Corrected                 | 11/7/2021     |
| K-F15   | 24           | The Domain at Waco Apartments              | TX    | Waco            | Student            | Paid off            | \$24,922,406                 | Default                          | 2/3/2021               | Corrected                 | 2/3/2022      |
| K-019   | 73           | Cambridge Court Apartments                 | OH    | Brook Park      | Garden             | Paid off            | \$4,236,652                  | Maturity Default                 | 12/1/2021              | Disposition / Liquidation | 2/11/2022     |
| K-J18   | 33           | Portside at Mariner's Watch (supplemental) | OH    | Sheffield Lake  | Garden             | Paid off            | \$2,567,625                  | Maturity Default                 | 12/3/2021              | Disposition / Liquidation | 2/11/2022     |
| K-J18   | 45           | Cambridge Court (supplemental)             | OH    | Brook Park      | Garden             | Paid off            | \$776,070                    | Maturity Default                 | 11/3/2021              | Disposition / Liquidation | 2/11/2022     |
| K-F41   | 4            | 9 On Canal                                 | IN    | Indianapolis    | Mid Rise           | Current             | \$42,141,466                 | Default                          | 10/22/2020             | Corrected                 | 2/17/2022     |
| K-J17   | 28           | The Cottages Of College Station            | TX    | College Station | Student            | Current             | \$4,449,189                  | Payment Default                  | 1/20/2021              | Corrected                 | 2/23/2022     |
| K-X02   | 11           | 111 East Avenue Apartments                 | NY    | Rochester       | High Rise          | Current             | \$21,951,622                 | Non-Monetary Default             | 5/29/2020              | Corrected                 | 3/10/2022     |
| K-100   | 27           | The Nine At Memphis                        | TN    | Memphis         | Student            | Current             | \$17,770,000                 | Payment Default                  | 1/6/2021               | Corrected                 | 3/23/2022     |
| K-019   | 4            | Bronx Park East                            | NY    | Bronx           | Mid Rise           | Paid off            | \$27,661,302                 | Other - See Comments             | 5/12/2022              | Full Payoff               | 5/11/2022     |
| K-X02FL | 39           | Hillvale Apartments                        | MO    | St. Louis       | Garden             | Paid off            | \$4,481,622                  | Maturity Default                 | 2/3/2022               | Corrected                 | 9/12/2022     |
| K-129   | 27           | Latitude Apartments                        | TX    | Corpus Christi  | Garden             | Paid off            | \$15,613,378                 | Delinquency                      | 7/13/2022              | Full Payoff               | 11/1/2022     |
| K-X04FX | 4            | Berkley Commons                            | IN    | Indianapolis    | Garden             | Current             | \$32,791,986                 | Imminent Non Monetary Default    | 5/5/2022               | Corrected                 | 12/22/2022    |
| K-F14   | 76           | Hayden's Landing                           | OK    | Moore           | Garden             | Paid off            | \$3,845,571                  | Balloon Payment/Maturity Default | 1/5/2023               | Full Payoff At Maturity   | 1/9/2023      |
| K-X03   | 20           | Cloverleaf Apartments                      | MO    | Kansas City     | Garden             | Paid off            | \$3,816,175                  | Monetary Default                 | 1/23/2023              | Full Payoff               | 3/27/2023     |
| K-S03   | 11           | Greatwood At Sugarland                     | TX    | Sugarland       | Independent Living | Current             | \$28,469,378                 | Imminent Monetary Default        | 7/29/2022              | Corrected                 | 3/30/2023     |
| K-S03   | 12           | Court At Round Rock                        | TX    | Round Rock      | Independent Living | Current             | \$21,647,581                 | Imminent Monetary Default        | 7/29/2022              | Corrected                 | 3/30/2023     |
| K-S03   | 13           | Regal Estates Of League City               | TX    | League City     | Assisted Living    | Current             | \$15,922,641                 | Imminent Monetary Default        | 7/29/2022              | Corrected                 | 3/30/2023     |
| K-S03   | 14           | Garden Estates Of Temple                   | TX    | Temple          | Assisted Living    | Current             | \$14,922,622                 | Imminent Monetary Default        | 7/29/2022              | Corrected                 | 3/30/2023     |

Corrected Loans (Cont.)

| K-Deal | Prospectus # | Property Name                            | State | MSA (City)     | Property Type        | Current Loan Status | UPB Amount at Transfer to SS | Reason for Transfer to SS                            | Date of Transfer to SS | Workout Resolution        | Date Resolved |
|--------|--------------|------------------------------------------|-------|----------------|----------------------|---------------------|------------------------------|------------------------------------------------------|------------------------|---------------------------|---------------|
| K-S03  | 15           | Garden Estates Of Corpus Christi         | TX    | Corpus Christi | Independent Living   | Current             | \$14,525,682                 | Imminent Monetary Default                            | 7/29/2022              | Corrected                 | 3/30/2023     |
| K-S03  | 16           | Garden Estates Of Tyler                  | TX    | Tyler          | Independent Living   | Current             | \$9,907,187                  | Imminent Monetary Default                            | 7/29/2022              | Corrected                 | 3/30/2023     |
| K-S03  | 17           | Pointe At Cedar Park                     | TX    | Cedar Park     | Assisted Living      | Current             | \$5,886,976                  | Imminent Monetary Default                            | 7/29/2022              | Corrected                 | 3/30/2023     |
| K-W01  | 25           | Ash Street Place                         | MO    | Columbia       | Garden               | Current             | \$6,110,378                  | Payment Default                                      | 11/15/2022             | Defeased                  | 7/27/2023     |
| K-127  | 34           | Indigo Apartments                        | TX    | Corpus Christi | Garden               | Current             | \$15,769,420                 | Payment Default                                      | 7/8/2022               | Corrected                 | 8/9/2023      |
| K-X04  | 32           | High Park Terrace Cooperative            | NJ    | Newark         | Cooperative          | Paid off            | \$5,969,809                  | Monetary Default                                     | 4/4/2023               | DCH Purchase              | 11/13/2023    |
| K-029  | 60           | Rugby Square                             | NY    | Syracuse       | Garden               | Paid off            | \$7,351,066                  | Maturity Default                                     | 12/29/2022             | Full Payoff               | 11/17/2023    |
| K-W01  | 81           | The James Apartments                     | NY    | Syracuse       | Mid Rise             | Current             | \$2,083,883                  | Payment Default                                      | 3/14/2023              | Corrected                 | 12/12/2023    |
| K-724  | 57           | Snug Harbor Mobile Village               | CA    | Red Bluff      | Manufactured Housing | Paid off            | \$3,052,251                  | Maturity Default                                     | 10/23/2023             | Full Payoff               | 12/20/2023    |
| K-054  | 70           | Chestnut Crossing                        | NY    | Syracuse       | Garden               | Current             | \$4,771,895                  | Payment Default                                      | 3/8/2023               | Corrected                 | 12/29/2023    |
| K-F54  | 40           | Plaza Hills East                         | OK    | Tulsa          | Garden               | Paid off            | \$5,640,870                  | Imminent Monetary Default                            | 10/16/2023             | Disposition / Liquidation | 1/10/2024     |
| K-724  | 43           | Ocotillo Place Apartments                | CA    | Cathedral City | Garden               | Paid off            | \$9,374,043                  | Maturity Default                                     | 9/1/2023               | Full Payoff               | 1/31/2024     |
| K-725  | 4            | Arbor Terrace At Peachtree City          | GA    | Peachtree City | Independent Living   | Paid off            | \$29,047,286                 | Maturity Default                                     | 10/10/2023             | Payoff Prior To Maturity  | 3/11/2024     |
| K-F29  | 28           | The Oaks At Flower Mound                 | TX    | Flower Mound   | Assisted Living      | Paid off            | \$34,824,000                 | Imminent Monetary Default                            | 11/27/2023             | Other                     | 3/29/2024     |
| K-156  | 9            | Charlestowne North                       | MD    | Greenbelt      | Mid Rise             | Paid off            | \$34,824,000                 | Payment Default                                      | 12/6/2023              | Resolved                  | 4/1/2024      |
| K-S10  | 2            | Bishop Senior Living REIT Pool           | N/A   | Various        | Various              | Current             | \$289,251,372                | Imminent Monetary Default                            | 10/20/2023             | Resolved                  | 4/1/2024      |
| K-038  | 58           | Mitchell Lofts                           | TX    | Dallas         | Mid Rise             | Paid off            | \$6,101,347                  | Balloon Payment/Maturity Default                     | 3/18/2024              | Disposition / Liquidation | 4/1/2024      |
| K-F109 | 19           | 11 Crooke Avenue And 111 Woodruff Avenue | NY    | Brooklyn       | Mid Rise             | Current             | \$30,319,637                 | Payment Default                                      | 12/20/2023             | Resolved                  | 5/2/2024      |
| K-W02  | 3            | Riverwood Apartments                     | NV    | Reno           | Garden               | Paid off            | \$17,806,496                 | Imminent Monetary Default (Balloon/Maturity Default) | 5/16/2024              | Disposition / Liquidation | 5/31/2024     |
| K-S03  | 18           | Callahan Court & Callahan Cottages       | OR    | Roseburg       | Assisted Living      | Current             | \$13,003,603                 | Imminent Monetary Default                            | 6/5/2023               | Corrected                 | 6/6/2024      |
| K-S03  | 19           | Lone Oak                                 | OR    | Eugene         | Assisted Living      | Current             | \$11,789,237                 | Imminent Monetary Default                            | 6/5/2023               | Corrected                 | 6/6/2024      |
| K-S03  | 20           | Callahan Village                         | OR    | Roseburg       | Assisted Living      | Current             | \$10,446,159                 | Imminent Monetary Default                            | 6/5/2023               | Corrected                 | 6/6/2024      |
| K-S03  | 21           | Timberwood Court                         | OR    | Albany         | Assisted Living      | Current             | \$9,700,005                  | Imminent Monetary Default                            | 6/5/2023               | Corrected                 | 6/6/2024      |
| K-S03  | 22           | Hawks Ridge                              | OR    | Hood River     | Assisted Living      | Current             | \$8,730,005                  | Imminent Monetary Default                            | 6/5/2023               | Corrected                 | 6/6/2024      |
| K-S03  | 23           | The Suites                               | OR    | Grants Pass    | Assisted Living      | Current             | \$7,013,850                  | Imminent Monetary Default                            | 6/5/2023               | Corrected                 | 6/6/2024      |

Corrected Loans (Cont.)

| K-Deal | Prospectus # | Property Name               | State | MSA (City)    | Property Type      | Current Loan Status | UPB Amount at Transfer to SS | Reason for Transfer to SS        | Date of Transfer to SS | Workout Resolution        | Date Resolved |
|--------|--------------|-----------------------------|-------|---------------|--------------------|---------------------|------------------------------|----------------------------------|------------------------|---------------------------|---------------|
| K-S03  | 24           | Vineyard Heights            | OR    | McMinnville   | Assisted Living    | Current             | \$6,785,340                  | Imminent Monetary Default        | 6/5/2023               | Corrected                 | 6/6/2024      |
| K-S03  | 25           | Wildflower Lodge            | OR    | LaGrande      | Assisted Living    | Current             | \$6,782,542                  | Imminent Monetary Default        | 6/5/2023               | Corrected                 | 6/6/2024      |
| K-S03  | 26           | Settler's Park              | OR    | Baker City    | Assisted Living    | Current             | \$4,380,858                  | Imminent Monetary Default        | 6/5/2023               | Corrected                 | 6/6/2024      |
| K-S03  | 27           | Junction City Retirement    | OR    | Junction City | Independent Living | Current             | \$4,226,031                  | Imminent Monetary Default        | 6/5/2023               | Corrected                 | 6/6/2024      |
| K-S03  | 28           | Morrow Heights Retirement   | OR    | Rogue River   | Assisted Living    | Current             | \$4,078,666                  | Imminent Monetary Default        | 6/5/2023               | Corrected                 | 6/6/2024      |
| K-S03  | 29           | Silver Creek                | OR    | Woodburn      | Assisted Living    | Current             | \$3,752,223                  | Imminent Monetary Default        | 6/5/2023               | Corrected                 | 6/6/2024      |
| K-S03  | 30           | Vineyard Cottages           | OR    | McMinnville   | Independent Living | Current             | \$3,208,463                  | Imminent Monetary Default        | 6/5/2023               | Corrected                 | 6/6/2024      |
| K-S03  | 31           | Neawanna By The Sea         | OR    | Seaside       | Assisted Living    | Current             | \$564,279                    | Imminent Monetary Default        | 6/5/2023               | Corrected                 | 6/6/2024      |
| K-040  | 5            | Van Mall Retirement Center  | WA    | Vancouver     | Independent Living | Paid off            | \$15,349,330                 | Balloon Payment/Maturity Default | 6/10/2024              | Full Payoff At Maturity   | 6/11/2024     |
| K-726  | 6            | Pavilion Apartments         | Nj    | Newark        | High Rise          | Paid off            | \$36,977,000                 | Balloon Payment/Maturity Default | 7/9/2024               | Full Payoff At Maturity   | 8/1/2024      |
| K-F31  | 25           | Legacy Oaks                 | TX    | Austin        | Assisted Living    | Current             | \$21,583,534                 | Imminent Monetary Default        | 9/22/2023              | Corrected                 | 8/9/2024      |
| K-40   | 105          | Port Watson Commons         | NY    | Cortland      | Garden             | Paid off            | \$1,708,444                  | Balloon Payment/Maturity Default | 8/14/2024              | Full Payoff               | 8/31/2024     |
| K-80   | 25           | Northside Hills Apartments  | GA    | Griffin       | Garden             | Current             | \$17,554,259                 | Payment Default                  | 6/7/2024               | Resolved                  | 9/25/2024     |
| K-F38  | 20           | Daylesford Crossing         | PA    | Paoli         | Assisted Living    | Current             | \$26,845,776                 | Other                            | 4/5/2024               | Resolved                  | 9/30/2024     |
| K-725  | 5            | East Cobb                   | GA    | Marietta      | Assisted Living    | Paid off            | \$6,097,185                  | Balloon Payment/Maturity Default | 10/10/2023             | Full Payoff At Maturity   | 10/1/2024     |
| K-728  | 27           | Woodtrail Apartment Homes   | TX    | Houston       | Garden             | Paid off            | \$14,179,731                 | Balloon Payment/Maturity Default | 10/24/2024             | Full Payoff At Maturity   | 11/19/2024    |
| K-039  | 69           | Carriage House Apartments   | NY    | Tompkins      | Garden             | Paid off            | \$5,202,318                  | Payment Default                  | 8/2/2024               | Disposition / Liquidation | 11/22/2024    |
| K-S03  | 41           | Mallard Landing             | WA    | Battle Ground | Assisted Living    | Current             | \$8,897,603                  | Imminent Monetary Default        | 1/10/2024              | Resolved                  | 12/4/2024     |
| K-S03  | 42           | Blossom Valley              | WA    | Wenatchee     | Assisted Living    | Current             | \$7,636,525                  | Imminent Monetary Default        | 1/10/2024              | Resolved                  | 12/4/2024     |
| K-S03  | 43           | Eagle Springs               | WA    | College Place | Assisted Living    | Current             | \$7,076,046                  | Imminent Monetary Default        | 1/10/2024              | Resolved                  | 12/4/2024     |
| K-S03  | 44           | Blossom Creek               | WA    | Wenatchee     | Assisted Living    | Current             | \$6,935,927                  | Imminent Monetary Default        | 1/10/2024              | Resolved                  | 12/4/2024     |
| K-S03  | 45           | Orchard Pointe              | WA    | Port Orchard  | Assisted Living    | Current             | \$6,108,286                  | Imminent Monetary Default        | 1/10/2024              | Resolved                  | 12/4/2024     |
| K-W07  | 11           | The Hive Apartment Homes    | TX    | Dallas        | Garden             | Current             | \$23,651,878                 | Payment Default                  | 7/10/2024              | Resolved                  | 12/12/2024    |
| K-724  | 44           | Hollywood Lofts             | WA    | Seattle       | Mid Rise           | Current             | \$8,852,369                  | Balloon Payment/Maturity Default | 10/23/2023             | Bankruptcy                | 8/30/2024     |
| K-F73  | 4            | Capital Crossing Apartments | MD    | Suitland      | Garden             | Current             | \$42,848,000                 | Imminent Monetary Default        | 6/27/2024              | Modification              | 1/28/2025     |

# Corrected Loans (Cont.)

| K-Deal | Prospectus # | Property Name                        | State | MSA (City)   | Property Type | Current Loan Status | UPB Amount at Transfer to SS | Reason for Transfer to SS        | Date of Transfer to SS | Workout Resolution                | Date Resolved |
|--------|--------------|--------------------------------------|-------|--------------|---------------|---------------------|------------------------------|----------------------------------|------------------------|-----------------------------------|---------------|
| K-118  | 38           | Grove At Seabrook                    | TX    | Seabrook     | Garden        | Current             | \$9,555,383                  | Payment Default                  | 5/3/2024               | Pending Return to Master Servicer | 1/16/2025     |
| K-725  | 46           | Fox Creek Estates Townhomes Phase II | NY    | East Amherst | Townhouse     | Paid Off            | \$5,711,671                  | Balloon Payment/Maturity Default | 3/5/2024               | Discounted Payoff                 | 1/10/2025     |
| K-730  | 39           | 310 Graham Avenue                    | NY    | Brooklyn     | Mid Rise      | Paid Off            | \$12,124,733                 | Balloon Payment/Maturity Default | 12/16/2024             | Full Payoff At Maturity           | 1/28/2025     |
| K-746  | 32           | Bay Pointe Townhomes                 | MI    | Chesterfield | Garden        | Paid Off            | \$6,280,019                  | Balloon Payment/Maturity Default | 12/6/2024              | Full Payoff At Maturity           | 2/5/2025      |
| KF-44  | 71           | Coventry Apartments                  | OH    | Newark       | Garden        | Paid Off            | \$2,640,025                  | Balloon Payment/Maturity Default | 1/3/2025               | Full Payoff At Maturity           | 2/11/2025     |
| K-104  | 39           | Residences At Riverdale              | AR    | Little Rock  | Garden        | Current             | \$10,627,000                 | Imminent Monetary Default        | 11/21/2024             | Resolved                          | 2/25/2025     |
| K-F112 | 30           | Raintree Apartments                  | TX    | Pasadena     | Garden        | Current             | \$13,680,000                 | Other                            | 2/2/2024               | Resolved                          | 2/10/2025     |
| K-043  | 65           | Oakwood Manor Apartments             | NY    | Fairport     | Garden        | Paid Off            | \$5,060,463                  | Balloon Payment/Maturity Default | 1/14/2025              | Disposition / Liquidation         | 3/11/2025     |
| K-043  | 66           | Brittany Fleming Brookside           | NY    | Greece       | Garden        | Paid Off            | \$4,990,351                  | Balloon Payment/Maturity Default | 1/14/2025              | Disposition / Liquidation         | 3/11/2025     |
| K-043  | 77           | Eastway Manor Apartments             | NY    | Webster      | Garden        | Paid Off            | \$2,578,156                  | Balloon Payment/Maturity Default | 1/14/2025              | Disposition / Liquidation         | 3/11/2025     |
| K-043  | 78           | Highland Bay Apartments              | NY    | Irondequoit  | Garden        | Paid Off            | \$1,814,915                  | Balloon Payment/Maturity Default | 1/14/2025              | Disposition / Liquidation         | 3/11/2025     |
| K-731  | 41           | Bass Lake Crossing Apartments        | MN    | New Hope     | Garden        | Paid Off            | \$9,479,340                  | Balloon Payment/Maturity Default | 1/27/2025              | Disposition / Liquidation         | 2/21/2025     |

## Outstanding Guarantor Payments > \$5,000,000

| K-Deal | Outstanding Balance | Outstanding Senior Tranche Balance | Original AAA/CS | Current AAA/CS | Total Outstanding Guarantor Payments | Current Monthly Advance or (Gain) | Accrued Interest on Advance | Loans Impacted                                                                                                                                                                                                                             | Loan Status         |
|--------|---------------------|------------------------------------|-----------------|----------------|--------------------------------------|-----------------------------------|-----------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|
| K-047  | \$1,031,771,765     | \$771,128,045                      | 18.00%          | 25.26%         | \$24,064,601                         | (\$126,803)                       | \$73,382                    | psp 26 - Aegis at Shadowridge, psp 53 - Linway Estates Manufactured Housing                                                                                                                                                                | Matured             |
| K-048  | \$1,145,612,323     | \$858,089,876                      | 18.32%          | 25.10%         | \$45,359,160                         | \$16,416,105                      | \$90,321                    | psp 12 - Discovery at Kingwood, psp 78 - Brazo Point                                                                                                                                                                                       | Matured             |
| K-F21  | \$205,604,317       | \$186,111,462                      | 10.00%          | 9.48%          | \$11,733,001                         | \$760,707                         | \$84,948                    | psps 1-36 - Enlivant pool                                                                                                                                                                                                                  | 90+ Days Delinquent |
| K-F25  | \$24,716,567        | \$0                                | 10.00%          | 100.00%        | \$13,514,350                         | (\$260,105)                       | \$89,046                    | psp 35 - Summit Towers Gardens, psp 37 - Bankhead Towers Apartments, psp 47 - Morningside Gardens, psp 57 - Charles Seivers Towers, psp 63 - Watauga Square Apartments, psp 64 - The Overlook Apartments                                   | Matured             |
| K-F38  | \$25,121,051        | \$0                                | 10.00%          | 100.00%        | \$7,724,114                          | (\$157,328)                       | \$43,128                    | psp 20 - Daylesford Crossing                                                                                                                                                                                                               | Matured             |
| K-F41  | \$19,802,206        | \$0                                | 10.00%          | 100.00%        | \$22,332,727                         | (\$59,457)                        | \$113,946                   | psp 4 - 9 on Canal                                                                                                                                                                                                                         | Matured             |
| K-F44  | \$20,928,092        | \$0                                | 10.00%          | 100.00%        | \$13,985,966                         | (\$7,543,595)                     | \$1,098                     | psp 22 - Hammerly Oaks , psp 63 - Madison Lakes Apartments, psp 66 - Blue Ridge Manor, psp 73 - Valley View Apartments                                                                                                                     | Matured             |
| K-F45  | \$16,557,202        | \$0                                | 10.00%          | 100.00%        | \$20,854,845                         | (\$27,054,306)                    | \$232,632                   | psp 29 - Carriage House Lofts, psp 30 - Stevenson Lofts                                                                                                                                                                                    | Matured             |
| K-J25  | \$69,122,039        | \$52,438,086                       | 20.00%          | 24.14%         | \$5,564,709                          | (\$1,171,898)                     | \$10,309                    | psp 23 - Central Park Apartments, psp 24 - Burkhart Ridge MHC                                                                                                                                                                              | Various             |
| K-S03  | \$97,560,972        | \$4,865,819                        | 10.00%          | 95.01%         | \$129,980,180                        | (\$332,025)                       | \$474,193                   | Ranger Oregon Pool (psps 18 - 31), Ranger Washington Pool (psps 41 - 45)                                                                                                                                                                   | Various             |
| K-S06  | \$424,903,365       | \$379,522,541                      | 10.00%          | 10.68%         | \$87,778,308                         | \$1,061,225                       | \$308,928                   | Ranger Mixed Pool (psps 1 - 9)                                                                                                                                                                                                             | Matured             |
| K-S09  | \$587,072,816       | \$520,131,369                      | 10.00%          | 11.40%         | \$34,803,793                         | (\$78,145)                        | \$131,979                   | psp 18 - Autumn Leaves of Glen Ellyn, psp 16 - Colonial Oaks at Pearland, psp 17 FM - Colonial Oaks at Westlake, psp 20 - Colonial Oaks at Pasadena                                                                                        | Matured             |
| K-W04  | \$486,760,247       | \$423,609,907                      | 10.00%          | 12.97%         | \$17,606,235                         | (\$27,746,502)                    | \$142,384                   | psp 10 - Rochester Highlands Apartments, psp 20 - The Preserve at Darby Creek, psp 22 - Metropolitan Towers Apartments, psp 26 - King Manor Apts, psp 34 - Cedar Glen Apts, psp 35 - Larpenteur Villa Apts, psp 37 - Cedar Gate Apartments | Various             |
| K-X02  | \$94,779,769        | \$37,227,249                       | 11.61%          | 60.72%         | \$24,448,749                         | \$19,502,557                      | \$16,773                    | psp 11 - 111 East Avenue Apartments                                                                                                                                                                                                        | Matured             |
| K-X03  | \$183,699,447       | \$145,780,756                      | 22.28%          | 20.64%         | \$54,753,732                         | (\$333,099)                       | \$190,812                   | psp 24 - Helix Starkville Apartments, psp 40 - The Legacy at Drexel Arms, psp 3 - Chenago Place                                                                                                                                            | Matured             |

## Additional Investor Resources

### Investor Resources



#### Multifamily Issuance Calendar

[https://mf.freddiemac.com/docs/mf\\_issuance\\_calendar.pdf](https://mf.freddiemac.com/docs/mf_issuance_calendar.pdf)



Loan-level performance and reporting can be accessed in our [Multifamily Securities Access tool](#)



Historical information on certain Multifamily whole loans and securitized loans is available in the [Multifamily Loan Performance Database](#)

#### K-Deal Program Handout

<https://mf.freddiemac.com/docs/k-deal-handout.pdf>



For additional information, please contact: [mf\\_cm\\_investorrelations@freddiemac.com](mailto:mf_cm_investorrelations@freddiemac.com) or visit our website at [mf.freddiemac.com](https://mf.freddiemac.com)

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All information in the presentation excludes K001 and K002, which are not representative of the current K-Deal program.

