



# K-Deal® Performance Data

As of January 2025



## Performance Overview

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

- 592 K-Deal transactions
- \$586.645 billion in combined issuance
- 27,472 loans (original loan count)
- 13,485 loans (46.53% of combined issuance, by loan balance) have paid off on or prior to maturity date

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

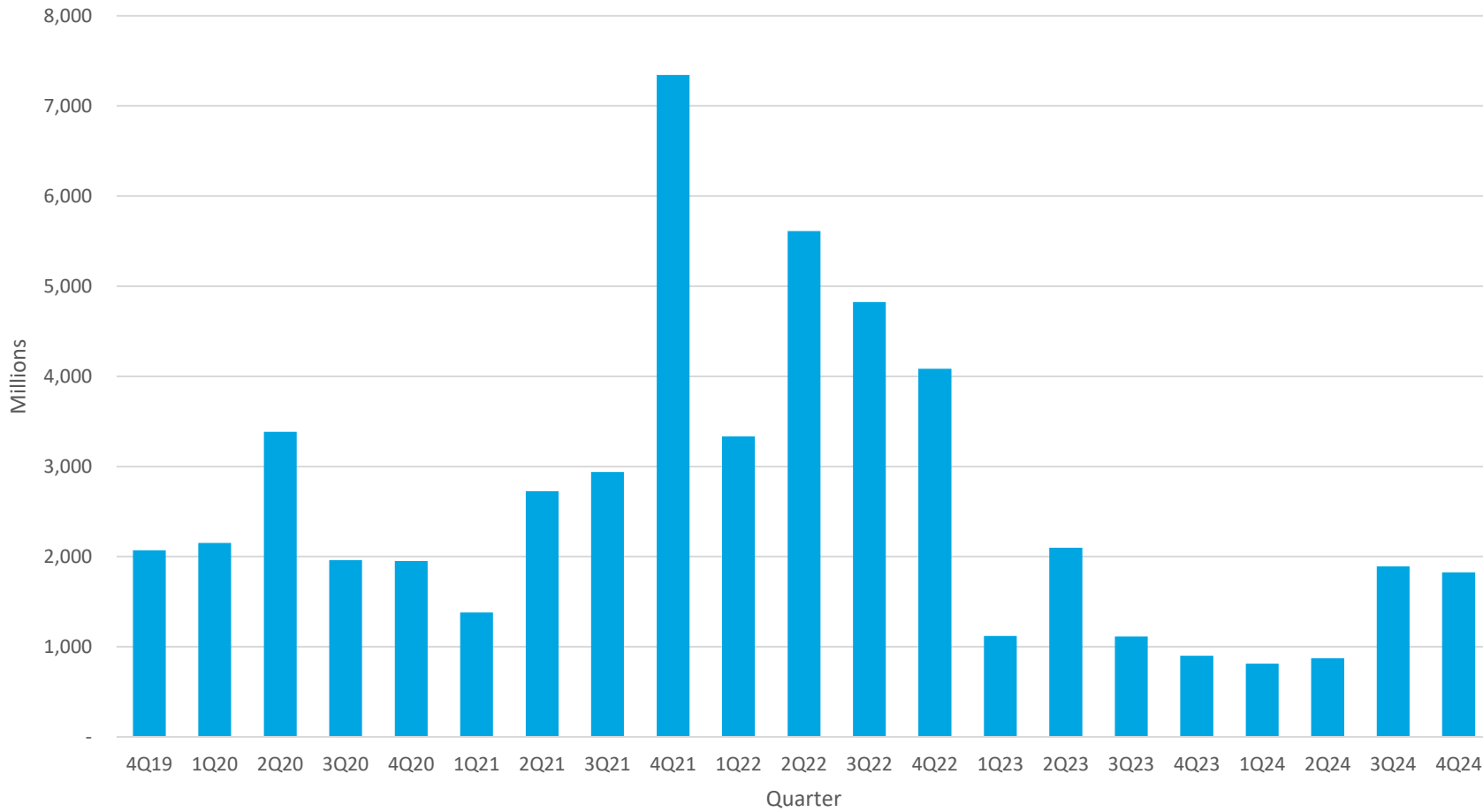
- 99.65% of the K-Deal loans are current (not including real estate owned (REO))
- 104 loans are in special servicing (representing <38 bps of outstanding principal)
- 23 loans are REO (representing <10 bps of outstanding principal)
- There have been \$76.118 million in total losses (representing <3 bps of total issuance)
- 13.84% 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	
	#	\$	#	\$	#	\$	#	\$	#	\$	#	\$	#	\$
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
February 2022	15,158	\$ 320,492.67	1	\$ 4.49	0	\$ -	2	\$ 21.69	2	\$ 50.96	1	\$ 8.03	1,174	\$ 23,669.79
January 2022	15,126	\$ 319,693.30	0	\$ -	0	\$ -	2	\$ 21.70	1	\$ 11.28	1	\$ 8.04	1,202	\$ 24,406.17

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

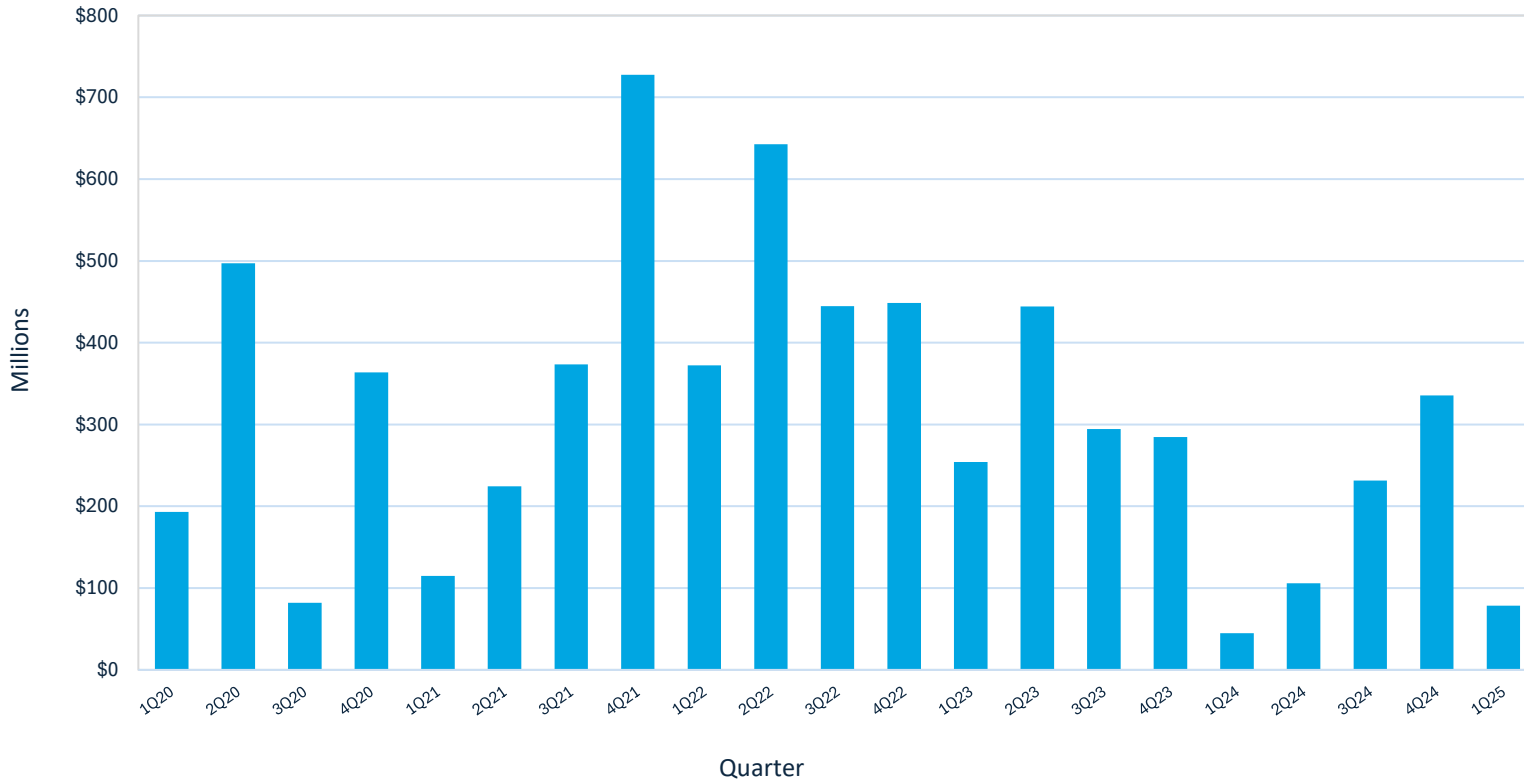
## Historical K-Deal Defeasance Activity



K-Deal defeasance volume activity as of January 2025:

- By loan count: 5,051
- By UPB: \$88.529 billion

## Total K-Deal Supplemental Loan Issuance Activity



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

- By loan count: 3,059
- By UPB: \$16.070 billion

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

- By loan count: 8.54%
- By UPB: 1.81%

# 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+/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	\$13.75	0.0000	15.50%	100.00%	84.50%	102	3	3	0	0.00 %	0.00 %	0.58%	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	\$9.11	0.0000	14.75%	100.00%	85.25%	105	2	2	1	0.95 %	10.16 %	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	1	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	\$6.20	0.0000	18.00%	100.00%	82.00%	78	2	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	\$30.62	0.0000	17.13%	100.00%	82.87%	81	12	6	2	2.47 %	11.24 %	0.00%	70.33%	\$0.00	0.00 %	100.00 %	46.59 %
K-044	4/21/2015	\$1,631.23	\$187.50	0.0000	18.63%	100.00%	81.37%	76	23	2	0	0.00 %	0.00 %	0.00%	0.00%	\$0.00	0.00 %	101.09 %	48.04 %
K-045	5/20/2015	\$1,577.45	\$283.94	0.0000	18.00%	100.00%	82.00%	74	46	17	2	2.70 %	1.83 %	0.00%	0.00%	\$0.00	0.00 %	66.22 %	42.31 %
K-046	6/17/2015	\$1,587.63	\$1,208.83	0.7077	18.38%	24.13%	5.76%	82	76	73	8	9.76 %	4.14 %	0.00%	0.00%	\$0.00	0.00 %	34.85 %	53.14 %
K-047	7/30/2015	\$1,448.02	\$1,207.10	0.7971	18.00%	21.59%	3.59%	90	84	83	9	10.00 %	5.56 %	0.00%	1.37%	\$0.00	0.00 %	46.76 %	49.19 %
K-048	9/24/2015	\$1,569.42	\$1,271.11	0.7673	18.32%	22.62%	4.30%	89	83	81	8	8.99 %	3.67 %	0.00%	0.00%	\$0.00	0.00 %	41.00 %	45.86 %
K-049	10/29/2015	\$1,572.55	\$1,371.74	0.8443	18.00%	20.64%	2.64%	96	94	94	9	9.38 %	2.23 %	0.00%	0.00%	\$0.00	0.00 %	4.40 %	48.39 %
K-050	11/24/2015	\$1,535.31	\$1,343.42	0.8471	18.25%	20.86%	2.61%	86	84	83	20	23.26 %	8.65 %	0.00%	0.00%	\$0.00	0.00 %	5.96 %	36.89 %
K-051	12/18/2015	\$1,195.81	\$987.95	0.7871	18.38%	22.24%	3.87%	99	94	94	8	8.08 %	2.27 %	0.00%	0.00%	\$0.00	0.00 %	23.45 %	42.88 %
K-052	2/10/2016	\$1,395.79	\$1,205.23	0.8330	18.25%	21.14%	2.89%	91	91	90	14	15.38 %	6.28 %	0.00%	0.00%	\$0.00	0.00 %	1.34 %	49.22 %

## 10-Year K-Deals (Cont.)

Senior Subordination Level																			
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K-053	3/29/2016	\$1,447.25	\$1,344.84	0.9133	18.38%	19.77%	1.40%	88	88	88	12	13.64 %	4.95 %	0.00%	0.00%	\$0.00	0.00 %	9.55 %	36.91 %
K-054	4/20/2016	\$1,423.00	\$1,250.80	0.8506	19.00%	21.62%	2.62%	79	78	77	16	20.25 %	5.87 %	0.00%	0.00%	\$0.00	0.00 %	10.96 %	32.86 %
K-055	6/22/2016	\$1,280.20	\$1,140.97	0.8657	19.00%	21.32%	2.32%	78	75	75	22	28.21 %	7.71 %	0.00%	0.00%	\$0.00	0.00 %	5.15 %	33.11 %
K-056	8/10/2016	\$1,180.34	\$1,021.94	0.8440	14.00%	16.17%	2.17%	82	80	80	12	14.63 %	6.10 %	0.00%	0.00%	\$0.00	0.00 %	0.29 %	42.22 %
K-057	9/28/2016	\$1,209.86	\$1,091.03	0.8887	14.00%	15.25%	1.25%	72	69	69	13	18.06 %	7.42 %	0.25%	0.00%	\$0.00	0.00 %	7.46 %	25.72 %
K-058	11/9/2016	\$1,282.89	\$1,177.72	0.9047	14.00%	15.25%	1.25%	74	73	73	11	14.86 %	3.25 %	0.00%	0.00%	\$0.00	0.00 %	8.33 %	40.45 %
K-059	11/29/2016	\$1,315.40	\$1,212.67	0.9092	14.00%	15.19%	1.19%	67	67	67	15	22.39 %	4.97 %	0.00%	0.00%	\$0.00	0.00 %	7.67 %	27.78 %
K-060	12/22/2016	\$1,076.58	\$991.45	0.9081	14.00%	15.20%	1.20%	62	61	61	6	9.68 %	1.92 %	0.00%	0.00%	\$0.00	0.00 %	9.41 %	39.05 %
K-061	1/30/2017	\$1,261.09	\$1,108.05	0.8589	14.00%	15.93%	1.93%	69	67	67	12	17.39 %	5.86 %	0.00%	0.96%	\$6.82	0.96 %	7.05 %	35.31 %
K-062	2/27/2017	\$1,444.06	\$1,317.33	0.8980	14.00%	15.35%	1.35%	67	66	66	15	22.39 %	4.86 %	0.00%	0.00%	\$0.00	0.00 %	14.53 %	9.60 %
K-063	3/22/2017	\$1,520.16	\$1,406.98	0.9134	14.00%	15.13%	1.13%	46	46	46	8	17.39 %	3.97 %	0.00%	0.00%	\$0.00	0.00 %	8.49 %	28.86 %
K-064	5/15/2017	\$1,550.00	\$1,399.64	0.8872	14.00%	15.50%	1.50%	71	70	70	10	14.08 %	4.86 %	0.00%	0.00%	\$0.00	0.00 %	11.07 %	28.33 %
K-065	7/24/2017	\$1,307.27	\$1,222.76	0.9248	14.00%	14.97%	0.97%	72	72	72	22	30.56 %	9.04 %	0.00%	0.00%	\$0.00	0.00 %	2.28 %	26.61 %
K-066	8/22/2017	\$1,297.45	\$1,211.64	0.9231	14.00%	14.99%	0.99%	61	59	59	11	18.03 %	5.34 %	0.00%	0.00%	\$0.00	0.00 %	3.73 %	32.14 %
K-067	9/28/2017	\$1,436.11	\$1,365.58	0.9429	14.00%	14.72%	0.72%	67	66	66	15	22.39 %	5.11 %	0.00%	0.00%	\$0.00	0.00 %	9.54 %	12.59 %
K-068	10/27/2017	\$1,310.43	\$1,218.84	0.9187	14.00%	15.05%	1.05%	75	74	74	14	18.67 %	7.08 %	0.00%	0.00%	\$0.00	0.00 %	19.14 %	21.76 %
K-069	11/20/2017	\$1,471.50	\$1,338.70	0.8951	14.00%	15.39%	1.39%	68	66	66	7	10.29 %	2.39 %	0.00%	0.00%	\$0.00	0.00 %	12.55 %	17.84 %
K-070	12/12/2017	\$1,322.56	\$1,259.33	0.9444	14.00%	14.70%	0.70%	74	74	74	8	10.81 %	3.07 %	0.00%	0.00%	\$0.00	0.00 %	7.34 %	24.93 %
K-071	12/22/2017	\$1,516.24	\$1,451.93	0.9507	14.00%	14.62%	0.62%	65	65	65	10	15.38 %	3.30 %	0.00%	0.00%	\$0.00	0.00 %	6.61 %	42.09 %
K-072	1/31/2018	\$1,326.97	\$1,258.43	0.9399	14.00%	14.76%	0.76%	66	66	66	14	21.21 %	4.19 %	0.00%	0.00%	\$0.00	0.00 %	8.20 %	21.44 %
K-073	2/28/2018	\$1,141.13	\$1,073.56	0.9311	14.00%	14.88%	0.88%	50	49	49	10	20.00 %	6.77 %	0.00%	0.00%	\$0.00	0.00 %	5.23 %	12.05 %
K-074	3/29/2018	\$1,434.17	\$1,325.57	0.9168	14.00%	14.70%	0.70%	81	80	79	9	11.11 %	4.59 %	0.42%	0.00%	\$3.33	0.00 %	6.69 %	16.44 %
K-075	4/27/2018	\$1,290.03	\$1,229.07	0.9451	14.00%	14.69%	0.69%	73	72	72	7	9.59 %	2.10 %	0.00%	0.00%	\$0.00	0.00 %	5.95 %	15.27 %
K-076	5/31/2018	\$1,310.73	\$1,272.57	0.9661	14.00%	14.42%	0.42%	58	58	58	5	8.62 %	1.44 %	0.00%	0.00%	\$0.00	0.00 %	17.14 %	20.72 %
K-077	6/26/2018	\$1,220.55	\$1,181.02	0.9623	14.00%	14.47%	0.47%	60	59	59	12	20.00 %	3.88 %	0.00%	0.00%	\$0.00	0.00 %	12.61 %	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+/F/REO	Active Appraisal Reduction in Millions	% Specially Serviced/REO	% on Watchlist	% Fully Defeased
K-078	7/19/2018	\$1,310.43	\$1,271.67	0.9656	14.00%	14.43%	0.43%	48	48	48	5	10.42 %	1.60 %	0.00%	0.00%	\$0.00	0.00 %	27.79 %	10.83 %
K-079	8/17/2018	\$1,179.06	\$1,143.52	0.9649	14.00%	14.44%	0.44%	60	60	60	15	25.00 %	5.52 %	0.00%	0.00%	\$0.00	0.00 %	6.57 %	26.35 %
K-080	9/26/2018	\$1,319.12	\$1,279.50	0.9651	14.00%	14.43%	0.43%	67	67	67	8	11.94 %	3.38 %	0.00%	6.52%	\$0.00	6.52 %	8.35 %	18.33 %
K-081	10/12/2018	\$1,282.66	\$1,239.08	0.9605	14.00%	14.49%	0.49%	62	61	61	2	3.23 %	1.14 %	0.00%	0.00%	\$0.00	0.00 %	5.66 %	23.72 %
K-082	10/31/2018	\$1,338.57	\$1,307.38	0.9729	14.00%	14.33%	0.33%	62	62	62	9	14.52 %	6.60 %	0.00%	0.00%	\$0.00	0.00 %	12.86 %	18.98 %
K-083	11/13/2018	\$1,352.08	\$1,323.47	0.9754	14.00%	14.30%	0.30%	58	58	58	4	6.90 %	0.82 %	0.00%	0.00%	\$0.00	0.00 %	16.14 %	13.56 %
K-084	11/27/2018	\$1,486.78	\$1,448.91	0.9704	14.00%	14.37%	0.37%	71	71	71	6	8.45 %	2.93 %	0.00%	0.00%	\$0.00	0.00 %	1.14 %	18.59 %
K-085	12/10/2018	\$1,558.45	\$1,495.15	0.9528	14.00%	14.59%	0.59%	59	58	58	10	16.95 %	3.04 %	0.00%	0.00%	\$0.00	0.00 %	28.30 %	12.28 %
K-086	12/28/2018	\$1,090.65	\$1,071.21	0.9793	14.00%	14.25%	0.25%	54	54	54	12	22.22 %	5.39 %	0.00%	0.00%	\$0.00	0.00 %	8.67 %	11.07 %
K-087	1/31/2019	\$1,298.34	\$1,248.95	0.9588	14.00%	14.28%	0.28%	65	63	63	8	12.31 %	4.21 %	0.26%	0.16%	\$0.00	0.16 %	6.82 %	17.67 %
K-088	3/12/2019	\$1,444.26	\$1,412.13	0.9741	14.00%	14.32%	0.32%	64	63	63	6	9.38 %	3.28 %	0.00%	0.00%	\$0.00	0.00 %	16.89 %	25.22 %
K-089	3/21/2019	\$1,488.68	\$1,453.61	0.9726	14.00%	14.34%	0.34%	61	60	60	11	18.03 %	3.11 %	0.00%	0.00%	\$0.00	0.00 %	6.54 %	16.97 %
K-090	4/11/2019	\$1,393.55	\$1,371.96	0.9820	14.00%	14.22%	0.22%	57	57	57	10	17.54 %	4.02 %	0.00%	0.00%	\$0.00	0.00 %	5.98 %	21.09 %
K-091	4/29/2019	\$1,384.76	\$1,346.29	0.9677	14.00%	14.40%	0.40%	80	78	78	8	10.00 %	2.59 %	0.00%	0.00%	\$0.00	0.00 %	4.62 %	25.00 %
K-092	5/31/2019	\$1,463.34	\$1,438.82	0.9805	14.00%	14.24%	0.24%	63	63	63	8	12.70 %	3.38 %	0.00%	0.00%	\$0.00	0.00 %	9.60 %	20.73 %
K-093	6/20/2019	\$1,439.48	\$1,381.39	0.9531	14.00%	14.59%	0.59%	59	58	58	15	25.42 %	4.43 %	0.00%	0.00%	\$0.00	2.35 %	9.10 %	9.00 %
K-094	7/18/2019	\$1,330.28	\$1,308.53	0.9810	14.00%	14.23%	0.23%	65	65	65	5	7.69 %	1.15 %	0.00%	0.00%	\$0.00	0.00 %	5.88 %	4.03 %
K-095	8/9/2019	\$1,266.54	\$1,242.41	0.9778	14.00%	14.27%	0.27%	53	53	53	4	7.55 %	3.74 %	0.00%	0.00%	\$0.00	0.00 %	13.33 %	15.57 %
K-096	8/22/2019	\$1,376.21	\$1,356.26	0.9831	14.00%	14.21%	0.21%	59	59	59	13	22.03 %	6.21 %	0.00%	0.00%	\$0.00	0.00 %	10.12 %	8.61 %
K-097	9/24/2019	\$1,469.23	\$1,444.31	0.9803	14.00%	14.24%	0.24%	57	57	56	13	22.81 %	6.86 %	0.00%	0.00%	\$0.00	0.00 %	5.61 %	14.91 %
K-098	10/11/2019	\$1,435.31	\$1,409.83	0.9794	14.00%	14.25%	0.25%	59	59	59	20	33.90 %	6.90 %	0.00%	0.00%	\$0.00	0.00 %	18.67 %	11.24 %
K-099	10/30/2019	\$1,541.07	\$1,512.12	0.9782	14.00%	14.27%	0.27%	54	54	54	15	27.78 %	5.88 %	0.00%	0.00%	\$0.00	0.00 %	19.15 %	11.31 %
K-100	11/15/2019	\$1,379.69	\$1,360.60	0.9839	14.00%	14.20%	0.20%	70	70	70	6	8.57 %	1.43 %	0.00%	0.00%	\$0.00	0.00 %	9.95 %	19.75 %
K-101	11/26/2019	\$1,459.69	\$1,435.78	0.9809	14.00%	14.23%	0.23%	58	58	58	6	10.34 %	2.58 %	0.00%	0.00%	\$0.00	0.00 %	7.27 %	4.40 %
K-102	12/12/2019	\$1,368.29	\$1,351.37	0.9856	14.00%	14.18%	0.18%	46	46	46	4	8.70 %	0.86 %	0.00%	0.00%	\$0.00	0.00 %	1.11 %	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+/F/REO	Active Appraisal Reduction in Millions	% Specially Serviced/REO	% on Watchlist	% Fully Defeased
K-103	12/19/2019	\$1,276.31	\$1,262.99	0.9879	14.00%	14.15%	0.15%	46	46	46	11	23.91 %	4.60 %	0.00%	0.00%	\$0.00	0.00 %	11.07 %	6.65 %
K-104	2/27/2020	\$1,446.09	\$1,399.72	0.9627	14.00%	14.46%	0.46%	57	55	55	14	24.56 %	7.21 %	0.00%	0.00%	\$0.00	0.76 %	5.41 %	9.10 %
K-105	3/12/2020	\$1,465.66	\$1,453.91	0.9907	14.00%	14.11%	0.11%	71	71	71	8	11.27 %	3.32 %	0.00%	0.00%	\$0.00	0.00 %	11.17 %	1.34 %
K-106	3/26/2020	\$1,212.18	\$1,153.31	0.9435	14.00%	14.71%	0.71%	52	51	51	5	9.62 %	2.42 %	0.00%	0.00%	\$0.00	1.35 %	4.10 %	0.75 %
K-107	4/23/2020	\$1,093.31	\$1,075.24	0.9821	7.50%	7.63%	0.13%	50	49	49	8	16.00 %	6.03 %	0.00%	0.00%	\$0.00	0.00 %	1.82 %	9.07 %
K-108	5/7/2020	\$1,267.56	\$1,263.74	0.9967	7.50%	7.52%	0.02%	44	44	44	6	13.64 %	2.98 %	0.00%	0.00%	\$0.00	0.00 %	5.04 %	8.45 %
K-109	5/28/2020	\$1,068.95	\$1,053.91	0.9848	7.50%	7.61%	0.11%	51	51	51	5	9.80 %	2.11 %	0.00%	0.62%	\$3.57	0.62 %	4.99 %	10.43 %
K-110	6/25/2020	\$1,151.05	\$1,139.32	0.9890	7.50%	7.58%	0.08%	53	53	53	3	5.66 %	2.11 %	0.00%	0.00%	\$0.00	0.00 %	17.03 %	1.76 %
K-111	7/16/2020	\$1,251.65	\$1,239.23	0.9893	7.50%	7.58%	0.08%	59	59	59	11	18.64 %	4.32 %	0.00%	0.00%	\$0.00	0.00 %	13.43 %	3.42 %
K-112	7/30/2020	\$1,284.58	\$1,273.76	0.9909	7.50%	7.56%	0.06%	61	61	61	7	11.48 %	2.90 %	0.00%	0.00%	\$0.00	0.00 %	1.71 %	8.93 %
K-113	8/6/2020	\$1,448.57	\$1,436.27	0.9908	7.50%	7.56%	0.06%	62	60	60	11	17.74 %	4.69 %	0.00%	0.00%	\$0.00	0.00 %	3.86 %	0.94 %
K-114	8/20/2020	\$1,306.45	\$1,296.88	0.9921	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	\$1,311.48	\$1,299.49	0.9901	7.50%	7.57%	0.07%	54	54	54	8	14.81 %	4.98 %	0.00%	0.00%	\$0.00	0.00 %	3.65 %	0.58 %
K-116	9/30/2020	\$1,385.81	\$1,369.01	0.9869	7.50%	7.59%	0.09%	67	67	67	6	8.96 %	4.25 %	0.00%	0.00%	\$0.00	0.00 %	5.80 %	0.66 %
K-117	10/13/2020	\$1,271.53	\$1,244.78	0.9773	7.50%	7.66%	0.16%	58	58	58	11	18.97 %	7.51 %	0.00%	0.00%	\$0.00	0.00 %	22.76 %	2.11 %
K-118	10/29/2020	\$1,288.16	\$1,274.00	0.9881	7.50%	7.58%	0.08%	55	55	55	10	18.18 %	6.43 %	0.00%	0.00%	\$0.62	0.75 %	1.91 %	0.39 %
K-119	11/13/2020	\$1,382.26	\$1,366.40	0.9876	7.50%	7.59%	0.09%	57	57	57	11	19.30 %	6.19 %	0.00%	0.00%	\$0.00	0.00 %	9.70 %	0.81 %
K-120	11/24/2020	\$1,350.19	\$1,332.33	0.9857	7.50%	7.60%	0.10%	57	57	57	12	21.05 %	6.04 %	0.00%	0.00%	\$0.00	0.00 %	6.39 %	0.26 %
K-121	12/10/2020	\$1,408.30	\$1,381.74	0.9796	7.50%	7.64%	0.14%	66	65	65	18	27.27 %	5.06 %	0.00%	0.00%	\$0.00	2.22 %	2.40 %	1.13 %
K-122	12/17/2020	\$1,295.09	\$1,278.53	0.9862	7.50%	7.60%	0.10%	69	69	69	15	21.74 %	3.27 %	0.00%	0.00%	\$0.00	0.00 %	16.73 %	0.52 %
K-123	1/28/2021	\$1,367.58	\$1,355.37	0.9903	7.50%	7.57%	0.07%	82	82	82	7	8.54 %	2.25 %	0.00%	0.00%	\$0.00	0.00 %	7.22 %	0.29 %
K-124	2/11/2021	\$1,201.62	\$1,194.54	0.9936	7.50%	7.54%	0.04%	58	58	58	4	6.90 %	1.37 %	0.00%	0.00%	\$0.00	0.00 %	8.00 %	0.00 %
K-125	2/26/2021	\$1,361.67	\$1,351.73	0.9921	7.50%	7.56%	0.06%	60	60	60	9	15.00 %	5.73 %	0.00%	0.00%	\$0.00	0.00 %	19.85 %	0.00 %
K-126	3/18/2021	\$1,316.36	\$1,276.28	0.9671	7.50%	7.74%	0.24%	55	54	54	2	3.64 %	1.13 %	0.00%	0.00%	\$0.00	0.00 %	33.12 %	0.00 %
K-127	3/25/2021	\$1,552.76	\$1,544.08	0.9940	7.50%	7.54%	0.04%	43	43	43	3	6.98 %	0.85 %	0.00%	0.00%	\$0.00	0.00 %	2.61 %	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	\$1,544.39	0.9897	7.50%	7.57%	0.07%	64	63	63	7	10.94 %	2.89 %	0.00%	0.00%	\$0.00	0.00 %	3.63 %	1.00 %
K-129	6/17/2021	\$1,142.66	\$1,122.27	0.9807	7.50%	7.64%	0.14%	59	58	58	3	5.08 %	0.51 %	0.00%	0.00%	\$0.00	0.00 %	3.46 %	0.00 %
K-130	8/12/2021	\$1,215.53	\$1,211.57	0.9966	5.00%	5.02%	0.02%	61	61	61	7	11.48 %	3.38 %	0.00%	0.00%	\$0.00	0.00 %	3.34 %	0.00 %
K-131	9/17/2021	\$1,254.13	\$1,250.00	0.9965	5.00%	5.02%	0.02%	47	47	47	1	2.13 %	0.60 %	0.00%	0.00%	\$0.00	0.00 %	2.21 %	0.00 %
K-132	10/14/2021	\$1,210.03	\$1,208.51	0.9987	5.00%	5.01%	0.01%	53	53	53	3	5.66 %	0.74 %	0.00%	0.00%	\$0.00	0.00 %	20.53 %	0.00 %
K-133	11/12/2021	\$1,265.93	\$1,258.63	0.9939	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	\$1,240.09	0.9970	5.00%	5.01%	0.01%	43	43	43	1	2.33 %	0.14 %	0.00%	0.00%	\$0.00	0.00 %	13.52 %	0.00 %
K-135	12/9/2021	\$1,264.56	\$1,257.55	0.9942	5.00%	5.03%	0.03%	50	50	50	3	6.00 %	0.59 %	0.00%	0.00%	\$0.00	0.00 %	4.93 %	0.26 %
K-136	12/23/2021	\$1,237.47	\$1,230.22	0.9938	5.00%	5.03%	0.03%	40	40	40	4	10.00 %	2.20 %	0.00%	0.00%	\$0.00	0.00 %	9.39 %	0.00 %
K-137	1/21/2022	\$1,224.35	\$1,219.01	0.9954	5.00%	5.02%	0.02%	42	42	42	1	2.38 %	0.16 %	0.00%	0.00%	\$0.00	0.00 %	6.18 %	0.00 %
K-138	2/9/2022	\$1,267.39	\$1,263.84	0.9971	5.00%	5.01%	0.01%	37	37	37	3	8.11 %	1.53 %	0.00%	0.00%	\$0.00	0.00 %	3.27 %	0.00 %
K-139	3/8/2022	\$1,249.70	\$1,244.89	0.9959	5.00%	5.02%	0.02%	46	46	46	3	6.52 %	1.46 %	0.00%	0.00%	\$0.00	0.00 %	0.44 %	0.00 %
K-140	3/16/2022	\$1,267.41	\$1,263.02	0.9963	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	\$1,311.50	0.9994	5.00%	5.00%	0.00%	46	46	46	5	10.87 %	2.96 %	0.00%	0.00%	\$0.00	0.00 %	9.32 %	0.00 %
K-142	4/21/2022	\$1,203.34	\$1,201.59	0.9985	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	\$1,279.58	0.9971	5.00%	5.01%	0.01%	41	41	41	0	0.00 %	0.00 %	0.00%	0.00%	\$0.00	0.00 %	0.55 %	0.00 %
K-144	5/26/2022	\$1,305.31	\$1,302.84	0.9980	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	\$1,261.34	0.9972	5.00%	5.01%	0.01%	42	42	42	1	2.38 %	1.96 %	0.00%	0.00%	\$0.00	0.00 %	7.05 %	0.00 %
K-146	6/29/2022	\$1,263.26	\$1,261.50	0.9985	5.00%	5.01%	0.01%	43	43	43	1	2.33 %	0.26 %	0.00%	0.00%	\$0.00	0.00 %	8.27 %	0.00 %
K-147	7/22/2022	\$1,227.77	\$1,224.19	0.9969	5.00%	5.01%	0.01%	44	44	44	1	2.27 %	0.40 %	0.00%	0.31%	\$0.00	0.00 %	8.53 %	0.00 %
K-148	8/25/2022	\$1,262.44	\$1,260.86	0.9987	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	\$1,318.39	\$1,313.99	0.9965	5.00%	5.02%	0.02%	44	44	44	0	0.00 %	0.00 %	0.00%	0.00%	\$0.00	0.00 %	10.40 %	0.00 %
K-150	10/27/2022	\$1,224.26	\$1,222.35	0.9984	5.00%	5.01%	0.01%	52	52	52	0	0.00 %	0.00 %	0.00%	0.00%	\$0.00	0.00 %	6.44 %	0.00 %
K-151	11/23/2022	\$1,293.83	\$1,292.30	0.9988	5.00%	5.01%	0.01%	51	51	51	0	0.00 %	0.00 %	0.00%	0.00%	\$0.00	0.00 %	21.20 %	0.00 %
K-152	12/8/2022	\$1,253.02	\$1,252.06	0.9992	5.00%	5.00%	0.00%	52	52	52	2	3.85 %	0.50 %	0.00%	0.00%	\$0.00	0.00 %	5.79 %	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	\$1,124.94	0.9998	5.00%	5.00%	0.00%	47	47	47	1	2.13 %	0.19 %	0.00%	2.42%	\$0.00	0.00 %	8.87 %	0.00 %
K-154	3/29/2023	\$1,193.41	\$1,192.94	0.9996	5.00%	5.00%	0.00%	50	50	50	0	0.00 %	0.00 %	0.00%	0.00%	\$0.00	0.00 %	23.72 %	0.00 %
K-155	4/27/2023	\$1,160.41	\$1,158.46	0.9982	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	\$1,009.64	0.9662	0.00%	0.00%	0.00%	43	42	42	0	0.00 %	0.00 %	0.00%	0.00%	\$0.00	0.00 %	21.03 %	0.00 %
K-157	6/29/2023	\$1,090.63	\$1,090.42	0.9998	5.00%	5.00%	0.00%	39	39	39	0	0.00 %	0.00 %	0.00%	0.00%	\$0.00	0.00 %	19.52 %	0.00 %
K-158	8/17/2023	\$994.90	\$994.70	0.9998	0.00%	0.00%	0.00%	31	31	31	0	0.00 %	0.00 %	0.00%	0.00%	\$0.00	0.00 %	18.94 %	0.00 %
K-159	9/15/2023	\$1,111.51	\$1,110.49	0.9990	5.00%	5.00%	0.00%	41	41	41	0	0.00 %	0.00 %	0.00%	0.00%	\$0.00	0.00 %	9.37 %	0.00 %
K-160	10/26/2023	\$1,268.47	\$1,268.12	0.9997	5.00%	5.00%	0.00%	62	62	62	0	0.00 %	0.00 %	0.00%	0.00%	\$0.00	0.00 %	26.22 %	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 %	6.42 %	0.00 %
K-162	2/15/2024	\$1,050.62	\$1,050.21	0.9996	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	\$1,126.78	0.9998	5.00%	5.00%	0.00%	53	53	53	0	0.00 %	0.00 %	0.00%	0.00%	\$0.00	0.00 %	7.26 %	0.00 %
K-164	7/18/2024	\$1,167.89	\$1,167.80	0.9999	5.00%	5.00%	0.00%	64	64	64	0	0.00 %	0.00 %	0.00%	0.00%	\$0.00	0.00 %	8.31 %	0.00 %
K-165	11/7/2024	\$1,266.76	\$1,266.74	1.0000	5.00%	5.00%	0.00%	49	49	49	0	0.00 %	0.00 %	0.00%	0.00%	\$0.00	0.00 %	0.00 %	0.00 %
K-166	11/14/2024	\$815.79	\$815.49	0.9996	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	\$1,177.87	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 %

## 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	\$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-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	\$3.19	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	1	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+/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	1	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	\$1,394.80	\$0.00	0.0000	14.00%	0.00%	-14.00%	45	0	0	0	0.00 %	0.00 %	0.00%	0.00%	\$0.00	0.00 %	0.00 %	30.68 %
K-730	3/13/2018	\$1,470.54	\$128.93	0.0000	14.00%	100.00%	86.00%	52	15	5	1	1.92 %	2.21 %	0.00%	64.32%	\$3.04	9.40 %	78.38 %	29.48 %
K-731	4/13/2018	\$1,248.73	\$227.67	0.0492	14.00%	76.79%	62.79%	54	32	16	1	1.85 %	2.47 %	0.00%	5.60%	\$0.00	0.00 %	78.25 %	39.77 %
K-732	6/28/2018	\$1,082.43	\$852.59	0.7531	14.00%	17.77%	3.77%	49	41	41	0	0.00 %	0.00 %	0.00%	0.00%	\$0.00	0.00 %	19.74 %	57.06 %
K-733	11/9/2018	\$1,003.35	\$919.43	0.9027	14.00%	15.28%	1.28%	44	40	40	2	4.55 %	0.94 %	0.00%	0.00%	\$0.00	0.00 %	11.72 %	44.30 %
K-734	4/18/2019	\$1,600.43	\$1,508.34	0.9331	14.00%	14.85%	0.85%	52	48	48	1	1.92 %	0.36 %	0.00%	0.00%	\$0.00	0.00 %	22.92 %	10.40 %
K-735	7/25/2019	\$1,410.94	\$1,301.98	0.9102	14.00%	15.17%	1.17%	49	48	48	1	2.04 %	0.39 %	0.00%	0.00%	\$0.00	0.00 %	8.86 %	15.11 %
K-736	9/17/2019	\$1,479.50	\$1,363.78	0.9090	14.00%	15.19%	1.19%	43	41	41	3	6.98 %	1.85 %	0.00%	0.00%	\$0.00	0.00 %	7.07 %	23.18 %
K-737	1/30/2020	\$1,482.40	\$1,326.97	0.8781	14.00%	15.64%	1.64%	51	48	48	0	0.00 %	0.00 %	0.00%	0.17%	\$0.00	0.00 %	2.83 %	25.75 %
K-738	5/14/2020	\$953.83	\$900.69	0.9398	7.50%	7.94%	0.44%	25	22	22	2	8.00 %	1.97 %	0.00%	0.00%	\$0.00	0.00 %	10.09 %	16.00 %
K-739	11/5/2020	\$1,080.28	\$1,018.55	0.9382	7.50%	7.95%	0.45%	47	43	43	6	12.77 %	5.17 %	0.00%	1.49%	\$0.00	1.49 %	26.10 %	0.63 %
K-740	11/20/2020	\$1,285.62	\$1,258.05	0.9768	7.50%	7.66%	0.16%	44	43	43	7	15.91 %	3.92 %	0.00%	0.00%	\$0.00	0.00 %	23.13 %	0.00 %
K-741	3/4/2021	\$1,133.72	\$1,122.79	0.9896	7.50%	7.57%	0.07%	33	33	33	4	12.12 %	1.96 %	0.00%	0.00%	\$0.00	0.00 %	20.58 %	7.94 %
K-742	5/13/2021	\$835.81	\$827.27	0.9889	7.50%	7.58%	0.08%	24	24	24	2	8.33 %	2.89 %	0.00%	0.00%	\$0.00	0.00 %	2.00 %	0.00 %
K-743	6/30/2021	\$803.95	\$795.32	0.9884	7.50%	7.58%	0.08%	27	27	27	7	25.93 %	7.43 %	0.00%	0.00%	\$0.00	0.00 %	14.34 %	1.73 %
K-744	8/19/2021	\$780.36	\$721.73	0.9209	5.00%	5.41%	0.41%	29	28	28	5	17.24 %	2.23 %	0.00%	0.00%	\$0.00	0.00 %	8.98 %	0.00 %
K-745	9/23/2021	\$955.47	\$912.44	0.9526	5.00%	5.24%	0.24%	28	27	27	1	3.57 %	0.66 %	0.00%	0.00%	\$0.00	0.00 %	23.41 %	7.67 %
K-746	11/18/2021	\$982.21	\$969.00	0.9859	5.00%	5.07%	0.07%	36	36	36	6	16.67 %	4.79 %	0.00%	0.64%	\$0.00	0.65 %	14.11 %	0.00 %
K-747	1/28/2022	\$1,043.19	\$1,026.28	0.9829	5.00%	5.08%	0.08%	31	31	31	2	6.45 %	0.51 %	0.00%	0.00%	\$0.00	0.00 %	14.67 %	0.00 %
K-748	3/3/2022	\$1,077.29	\$1,075.41	0.9982	5.00%	5.01%	0.01%	26	26	26	2	7.69 %	0.78 %	0.00%	0.00%	\$0.00	0.00 %	11.87 %	0.00 %
K-749	5/5/2022	\$930.77	\$910.32	0.9769	5.00%	5.11%	0.11%	27	25	25	1	3.70 %	0.44 %	0.00%	0.00%	\$0.00	0.00 %	5.08 %	0.00 %
K-750	11/3/2022	\$957.34	\$947.75	0.9895	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	\$799.44	0.9963	5.00%	5.02%	0.02%	20	20	20	0	0.00 %	0.00 %	0.00%	0.00%	\$0.00	0.00 %	5.69 %	0.00 %
K-752	8/24/2023	\$947.75	\$947.29	0.9995	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	\$963.36	0.9990	5.00%	5.00%	0.00%	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	\$747.12	\$746.38	0.9989	5.00%	5.01%	0.01%	18	18	18	0	0.00 %	0.00 %	0.00%	0.00%	\$0.00	0.00 %	17.44 %	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	\$875.16	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 %

## 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	\$599.12	0.9994	5.00%	5.00%	0.00%	26	26	26	0	0.00 %	0.00 %	0.00%	0.00%	\$0.00	0.00 %	11.38 %	0.00 %
K-506	9/14/2023	\$624.05	\$623.78	0.9996	5.00%	5.00%	0.00%	23	23	23	0	0.00 %	0.00 %	0.00%	0.00%	\$0.00	0.00 %	15.55 %	0.00 %
K-507	9/28/2023	\$600.13	\$598.56	0.9972	5.00%	5.01%	0.01%	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	\$798.85	0.9990	5.00%	5.00%	0.00%	16	16	16	0	0.00 %	0.00 %	0.00%	0.00%	\$0.00	0.00 %	6.30 %	0.00 %
K-509	10/31/2023	\$778.68	\$778.01	0.9991	5.00%	5.00%	0.00%	16	16	16	0	0.00 %	0.00 %	0.00%	0.00%	\$0.00	0.00 %	21.92 %	0.00 %
K-510	11/21/2023	\$586.53	\$586.44	0.9998	5.00%	5.00%	0.00%	14	14	14	0	0.00 %	0.00 %	0.00%	0.00%	\$0.00	0.00 %	5.83 %	0.00 %
K-511	12/7/2023	\$663.95	\$663.89	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	\$622.97	\$622.70	0.9995	5.00%	5.00%	0.00%	16	16	16	0	0.00 %	0.00 %	0.00%	0.00%	\$0.00	0.00 %	6.15 %	0.00 %
K-513	1/18/2024	\$580.67	\$580.62	0.9999	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	\$604.80	0.9996	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	\$657.34	0.9999	5.00%	5.00%	0.00%	23	23	23	0	0.00 %	0.00 %	0.00%	0.00%	\$0.00	0.00 %	27.40 %	0.00 %
K-516	3/7/2024	\$656.66	\$656.61	0.9999	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	\$655.67	0.9985	5.00%	5.01%	0.01%	23	23	23	0	0.00 %	0.00 %	0.00%	0.00%	\$0.00	0.00 %	17.77 %	0.00 %
K-518	3/28/2024	\$678.23	\$678.22	1.0000	5.00%	5.00%	0.00%	25	25	25	0	0.00 %	0.00 %	0.00%	0.00%	\$0.00	0.00 %	0.55 %	0.00 %
K-519	4/18/2024	\$692.98	\$692.29	0.9990	5.00%	5.00%	0.00%	23	23	23	0	0.00 %	0.00 %	0.00%	0.00%	\$0.00	0.00 %	4.45 %	0.00 %
K-520	4/30/2024	\$672.20	\$671.84	0.9994	5.00%	5.00%	0.00%	21	21	21	0	0.00 %	0.00 %	0.00%	0.00%	\$0.00	0.00 %	0.00 %	0.00 %
K-521	5/16/2024	\$683.75	\$683.32	0.9993	5.00%	5.00%	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	\$719.58	0.9993	5.00%	5.00%	0.00%	23	23	23	0	0.00 %	0.00 %	0.00%	0.00%	\$0.00	0.00 %	10.71 %	0.00 %
K-523	6/27/2024	\$700.45	\$700.31	0.9998	5.00%	5.00%	0.00%	22	22	22	0	0.00 %	0.00 %	0.00%	0.00%	\$0.00	0.00 %	2.25 %	0.00 %
K-524	7/25/2024	\$744.93	\$744.83	0.9999	5.00%	5.00%	0.00%	28	28	28	0	0.00 %	0.00 %	0.00%	0.00%	\$0.00	0.00 %	6.65 %	0.00 %
K-525	8/8/2024	\$628.58	\$628.46	0.9998	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	\$765.37	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 %	6.77 %	0.00 %
K-528	9/12/2024	\$711.27	\$711.10	0.9997	5.00%	5.00%	0.00%	32	32	32	0	0.00 %	0.00 %	0.00%	0.00%	\$0.00	0.00 %	6.08 %	0.00 %
K-529	10/16/2024	\$751.60	\$751.41	0.9997	5.00%	5.00%	0.00%	28	28	28	0	0.00 %	0.00 %	0.00%	0.00%	\$0.00	0.00 %	0.00 %	0.00 %
K-530	11/27/2024	\$653.01	\$652.98	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	\$686.71	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-532	12/20/2024	\$621.76	\$621.72	0.9999	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	0	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	\$663.69	1.0000	5.00%	5.00%	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	\$439.97	0.8545	10.00%	11.51%	1.51%	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	\$608.00	0.8709	10.00%	11.31%	1.31%	59	57	57	14	23.73 %	12.11 %	0.00%	0.00%	\$0.00	0.00 %	5.63 %	20.92 %
K-1503	4/28/2017	\$878.08	\$838.50	0.9499	10.00%	10.47%	0.47%	44	44	44	10	22.73 %	6.74 %	0.00%	0.00%	\$0.00	0.00 %	2.11 %	10.65 %
K-1504	1/22/2018	\$881.68	\$806.28	0.9050	10.00%	10.94%	0.94%	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	\$881.01	0.9706	10.00%	10.27%	0.27%	51	51	51	5	9.80 %	2.02 %	0.00%	0.00%	\$0.00	0.00 %	13.42 %	17.34 %
K-1506	8/27/2018	\$699.54	\$690.64	0.9859	10.00%	10.13%	0.13%	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	\$805.98	\$762.36	0.9399	10.00%	10.57%	0.57%	40	38	38	5	12.50 %	5.28 %	0.00%	0.00%	\$0.00	0.00 %	10.48 %	12.34 %
K-1508	11/19/2018	\$782.07	\$771.27	0.9846	10.00%	10.14%	0.14%	46	46	46	18	39.13 %	11.81 %	0.00%	1.08%	\$4.68	1.08 %	7.11 %	8.24 %
K-1509	12/20/2018	\$617.13	\$569.67	0.9145	10.00%	10.83%	0.83%	28	25	25	2	7.14 %	1.71 %	0.00%	0.00%	\$0.00	0.00 %	18.58 %	18.12 %
K-1510	2/28/2019	\$814.10	\$808.21	0.9920	10.00%	10.07%	0.07%	45	45	45	5	11.11 %	4.32 %	0.00%	0.00%	\$0.00	0.00 %	13.72 %	2.58 %
K-1511	5/16/2019	\$871.02	\$852.94	0.9769	10.00%	10.21%	0.21%	41	41	41	7	17.07 %	6.64 %	0.00%	0.00%	\$0.00	0.00 %	34.22 %	3.38 %
K-1512	7/26/2019	\$754.69	\$743.44	0.9834	10.00%	10.15%	0.15%	24	23	23	3	12.50 %	3.92 %	0.00%	0.00%	\$0.00	0.00 %	17.98 %	3.81 %
K-1513	10/24/2019	\$796.85	\$780.67	0.9774	10.00%	10.21%	0.21%	47	46	46	6	12.77 %	4.22 %	0.00%	0.00%	\$0.00	0.00 %	10.93 %	8.36 %
K-1514	12/12/2019	\$719.66	\$707.72	0.9816	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	\$781.28	0.9892	7.50%	7.58%	0.08%	38	38	38	6	15.79 %	9.73 %	0.00%	0.00%	\$0.00	0.00 %	5.28 %	0.00 %
K-1516	7/23/2020	\$968.15	\$956.74	0.9873	7.50%	7.59%	0.09%	29	29	29	2	6.90 %	1.73 %	0.00%	0.00%	\$0.00	0.00 %	16.44 %	0.00 %
K-1517	9/24/2020	\$953.13	\$932.32	0.9764	7.50%	7.67%	0.17%	42	41	41	1	2.38 %	0.29 %	0.00%	0.00%	\$0.00	0.00 %	0.86 %	0.00 %
K-1518	11/17/2020	\$830.19	\$811.41	0.9755	7.50%	7.67%	0.17%	37	37	37	4	10.81 %	1.64 %	0.00%	0.00%	\$0.00	0.00 %	8.75 %	0.00 %
K-1519	1/21/2021	\$861.35	\$834.50	0.9663	7.50%	7.74%	0.24%	34	33	33	3	8.82 %	5.05 %	0.00%	0.00%	\$0.00	0.00 %	7.35 %	0.00 %
K-1520	4/15/2021	\$906.57	\$900.28	0.9925	7.50%	7.55%	0.05%	45	45	45	5	11.11 %	3.52 %	0.00%	0.00%	\$0.00	0.00 %	1.37 %	0.00 %
K-1521	9/30/2021	\$840.89	\$832.64	0.9894	7.50%	7.57%	0.07%	46	46	46	3	6.52 %	2.10 %	0.00%	0.00%	\$0.00	0.00 %	4.08 %	0.00 %
K-1522	12/9/2021	\$800.96	\$793.41	0.9898	7.50%	7.57%	0.07%	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+/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	\$11.51	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	\$205.67	0.1560	10.00%	9.51%	-0.49%	83	37	37	0	0.00 %	0.00 %	0.09%	85.20%	\$47.43	68.71 %	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	\$18.00	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	173.31 %	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+/F/REO	Active Appraisal Reduction in Millions	% Specially Serviced/REO	% on Watchlist	% Fully Defeased
K-F26	12/23/2016	\$552.04	\$23.03	0.0242	10.00%	47.81%	37.81%	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	\$28.89	0.0080	10.00%	67.58%	57.58%	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	\$171.15	0.1101	10.00%	18.87%	8.87%	58	5	5	0	0.00 %	0.00 %	0.00%	0.00%	\$0.00	0.00 %	42.51 %	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	\$108.48	0.0758	10.00%	29.46%	19.46%	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%	21.69%	\$10.16	29.35 %	105.99 %	0.00 %
K-F39	12/18/2017	\$1,312.84	\$0.00	0.0000	10.00%	0.00%	-10.00%	42	1	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	\$84.04	0.0527	10.00%	39.85%	29.85%	46	4	4	0	0.00 %	0.00 %	0.00%	0.00%	\$0.00	0.00 %	24.45 %	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%	100.00%	\$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	\$246.15	0.1924	10.00%	11.03%	1.03%	42	6	6	0	0.00 %	0.00 %	0.00%	0.00%	\$0.00	0.00 %	16.08 %	0.00 %
K-F44	3/26/2018	\$1,470.51	\$65.14	0.0334	10.00%	32.13%	22.13%	74	8	7	0	0.00 %	0.00 %	0.00%	14.61%	\$0.00	19.03 %	111.21 %	0.00 %
K-F45	5/25/2018	\$1,103.77	\$37.71	0.0213	10.00%	43.91%	33.91%	65	10	5	0	0.00 %	0.00 %	0.00%	0.00%	\$0.00	46.98 %	123.92 %	0.00 %
K-F46	5/31/2018	\$1,219.65	\$28.34	0.0000	10.00%	100.00%	90.00%	51	2	2	0	0.00 %	0.00 %	0.00%	0.00%	\$0.00	0.00 %	100.00 %	0.00 %
K-F47	6/28/2018	\$1,116.63	\$7.12	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	\$253.66	0.1822	10.00%	14.92%	4.92%	43	5	5	0	0.00 %	0.00 %	0.00%	0.00%	\$0.00	0.00 %	32.31 %	0.00 %
K-F49	8/17/2018	\$1,239.89	\$151.86	0.1114	10.00%	18.14%	8.14%	55	6	6	0	0.00 %	0.00 %	0.00%	0.00%	\$0.00	2.67 %	97.33 %	0.00 %
K-F50	9/17/2018	\$1,189.80	\$228.62	0.1759	10.00%	17.60%	7.60%	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+/F/REO	Active Appraisal Reduction in Millions	% Specially Serviced/REO	% on Watchlist	% Fully Defeased
K-F51	9/27/2018	\$991.80	\$12.96	0.0000	10.00%	100.00%	90.00%	42	1	1	0	0.00 %	0.00 %	0.00%	0.00%	\$0.00	0.00 %	0.00 %	0.00 %
K-F52	10/29/2018	\$951.01	\$68.49	0.0566	10.00%	29.24%	19.24%	36	3	3	0	0.00 %	0.00 %	0.00%	0.00%	\$0.00	0.00 %	73.83 %	0.00 %
K-F53	11/13/2018	\$1,126.42	\$193.14	0.1632	10.00%	14.34%	4.34%	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	\$908.97	\$154.52	0.1700	10.00%	10.01%	0.01%	41	9	7	0	0.00 %	0.00 %	0.01%	7.94%	\$0.00	7.94 %	0.00 %	0.00 %
K-F55	12/20/2018	\$882.46	\$88.39	0.0983	10.00%	11.68%	1.68%	40	5	5	0	0.00 %	0.00 %	0.00%	0.00%	\$0.00	0.00 %	0.00 %	0.00 %
K-F56	12/28/2018	\$704.99	\$173.15	0.2456	10.00%	10.02%	0.02%	21	5	5	1	4.76 %	1.81 %	0.00%	0.00%	\$0.00	0.00 %	32.52 %	0.00 %
K-F57	2/20/2019	\$1,122.64	\$211.19	0.1881	10.00%	10.01%	0.01%	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	\$258.68	0.2266	10.00%	14.21%	4.21%	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	\$313.11	0.3343	10.00%	10.57%	0.57%	40	7	7	0	0.00 %	0.00 %	0.00%	0.00%	\$0.00	0.00 %	56.48 %	0.00 %
K-F60	3/28/2019	\$1,009.24	\$177.40	0.1758	10.00%	10.00%	0.00%	45	10	10	0	0.00 %	0.00 %	0.00%	0.00%	\$0.00	0.00 %	11.29 %	0.00 %
K-F61	5/17/2019	\$999.32	\$364.07	0.3643	10.00%	10.00%	0.00%	33	10	10	0	0.00 %	0.00 %	0.00%	0.00%	\$0.00	0.00 %	56.66 %	0.00 %
K-F62	5/31/2019	\$890.57	\$159.38	0.1753	10.00%	11.84%	1.84%	37	7	7	0	0.00 %	0.00 %	0.00%	0.00%	\$0.00	0.00 %	38.23 %	0.00 %
K-F63	6/28/2019	\$856.78	\$440.72	0.5144	10.00%	10.00%	0.00%	36	17	17	0	0.00 %	0.00 %	0.00%	0.00%	\$0.00	0.00 %	58.02 %	0.00 %
K-F64	7/31/2019	\$770.86	\$123.61	0.1240	10.00%	30.42%	20.42%	26	4	4	0	0.00 %	0.00 %	0.00%	0.00%	\$0.00	0.00 %	15.56 %	0.00 %
K-F65	8/15/2019	\$831.93	\$264.26	0.3030	10.00%	14.16%	4.16%	26	6	6	0	0.00 %	0.00 %	0.00%	0.00%	\$0.00	0.00 %	33.47 %	0.00 %
K-F66	8/30/2019	\$853.62	\$177.04	0.2044	10.00%	11.31%	1.31%	30	7	7	0	0.00 %	0.00 %	0.00%	0.00%	\$0.00	0.00 %	42.10 %	0.00 %
K-F67	9/24/2019	\$798.37	\$378.11	0.4736	10.00%	10.01%	0.01%	21	8	8	0	0.00 %	0.00 %	0.01%	12.87%	\$5.86	12.87 %	9.56 %	6.12 %
K-F68	10/11/2019	\$795.27	\$232.93	0.2923	10.00%	10.20%	0.20%	29	7	7	0	0.00 %	0.00 %	0.00%	0.00%	\$0.00	0.00 %	12.54 %	0.00 %
K-F69	10/30/2019	\$854.62	\$135.72	0.1520	10.00%	13.83%	3.83%	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	\$839.20	\$168.19	0.1934	10.00%	13.14%	3.14%	32	6	6	1	3.13 %	1.76 %	0.00%	0.00%	\$0.00	0.00 %	0.00 %	0.00 %
K-F71	11/15/2019	\$821.33	\$507.32	0.6177	10.00%	10.00%	0.00%	34	22	22	0	0.00 %	0.00 %	0.00%	0.00%	\$0.00	0.00 %	15.05 %	0.00 %
K-F72	11/26/2019	\$782.19	\$84.36	0.0657	10.00%	45.17%	35.17%	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	\$411.32	0.4835	10.00%	10.00%	0.00%	38	19	19	0	0.00 %	0.00 %	0.06%	0.00%	\$8.06	10.42 %	27.55 %	0.00 %
K-F74	2/20/2020	\$812.24	\$29.29	0.0236	10.00%	41.17%	31.17%	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	\$257.06	0.2657	10.00%	10.00%	0.00%	32	6	6	0	0.00 %	0.00 %	0.00%	0.00%	\$0.00	0.00 %	17.42 %	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-F76	3/19/2020	\$961.80	\$385.19	0.4005	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	\$251.05	0.2952	7.50%	7.50%	0.00%	24	6	6	0	0.00 %	0.00 %	0.00%	0.00%	\$0.00	0.00 %	19.78 %	0.00 %
K-F78	4/16/2020	\$922.38	\$497.44	0.5393	7.50%	7.50%	0.00%	33	13	13	0	0.00 %	0.00 %	0.00%	0.00%	\$0.00	0.00 %	7.95 %	0.00 %
K-F79	6/30/2020	\$1,073.99	\$561.83	0.5231	7.50%	7.50%	0.00%	37	16	16	0	0.00 %	0.00 %	0.01%	0.00%	\$0.00	4.48 %	13.25 %	0.00 %
K-F80	7/16/2020	\$1,012.13	\$219.60	0.2170	7.50%	7.50%	0.00%	41	10	8	0	0.00 %	0.00 %	0.00%	0.00%	\$0.00	0.00 %	56.97 %	0.00 %
K-F81	7/30/2020	\$895.54	\$119.33	0.1244	7.50%	13.67%	6.17%	42	8	8	0	0.00 %	0.00 %	0.00%	38.07%	\$9.53	38.07 %	2.81 %	0.00 %
K-F82	8/6/2020	\$974.61	\$516.19	0.5296	7.50%	7.50%	0.00%	28	11	10	0	0.00 %	0.00 %	0.00%	0.00%	\$0.00	0.00 %	34.31 %	0.00 %
K-F83	8/13/2020	\$1,002.91	\$212.32	0.2117	7.50%	7.50%	0.00%	35	9	9	0	0.00 %	0.00 %	0.00%	0.00%	\$0.00	0.00 %	0.00 %	0.00 %
K-F84	9/18/2020	\$1,005.38	\$236.87	0.2345	7.50%	7.93%	0.43%	36	4	4	0	0.00 %	0.00 %	0.00%	0.00%	\$0.00	0.00 %	59.76 %	0.00 %
K-F85	9/30/2020	\$1,047.24	\$74.46	0.0635	7.50%	17.38%	9.88%	40	4	4	0	0.00 %	0.00 %	0.00%	0.00%	\$0.00	0.00 %	2.86 %	0.00 %
K-F86	10/13/2020	\$1,066.00	\$170.14	0.1580	7.50%	8.45%	0.95%	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	\$1,052.17	\$155.89	0.1482	7.50%	7.50%	0.00%	49	4	4	0	0.00 %	0.00 %	0.00%	0.00%	\$0.00	0.00 %	3.11 %	0.00 %
K-F88	10/23/2020	\$949.16	\$329.19	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 %	60.64 %	0.00 %
K-F91	11/13/2020	\$1,016.41	\$301.98	0.2971	7.50%	7.50%	0.00%	41	13	12	0	0.00 %	0.00 %	0.00%	6.15%	\$0.43	6.15 %	0.00 %	0.00 %
K-F92	11/24/2020	\$1,038.99	\$135.25	0.1302	7.50%	7.50%	0.00%	45	12	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	\$205.23	0.2129	7.50%	7.50%	0.00%	43	11	11	0	0.00 %	0.00 %	0.00%	0.00%	\$0.00	0.00 %	8.36 %	0.00 %
K-F94	12/10/2020	\$1,063.14	\$358.93	0.3376	7.50%	7.50%	0.00%	45	17	17	1	2.22 %	1.24 %	0.00%	0.00%	\$0.00	0.00 %	43.34 %	0.00 %
K-F95	12/17/2020	\$1,071.89	\$312.71	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	\$210.50	0.1852	7.50%	10.50%	3.00%	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	\$1,081.48	\$197.87	0.1819	7.50%	8.02%	0.52%	37	6	6	0	0.00 %	0.00 %	0.00%	0.00%	\$0.00	13.69 %	51.86 %	0.00 %
K-F98	2/11/2021	\$1,115.75	\$508.73	0.4560	7.50%	7.50%	0.00%	31	12	12	0	0.00 %	0.00 %	0.00%	0.00%	\$0.00	0.00 %	27.04 %	0.00 %
K-F99	2/19/2021	\$1,018.73	\$503.56	0.4943	7.50%	7.50%	0.00%	28	6	6	0	0.00 %	0.00 %	0.00%	3.89%	\$2.85	3.89 %	5.73 %	0.00 %
K-F100	3/4/2021	\$1,030.06	\$276.11	0.2680	7.50%	7.51%	0.01%	41	11	11	0	0.00 %	0.00 %	0.00%	18.58%	\$0.00	18.58 %	0.79 %	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-F101	3/11/2021	\$1,010.18	\$400.70	0.3967	7.50%	7.50%	0.00%	33	11	11	0	0.00 %	0.00 %	0.00%	0.00%	\$0.00	0.00 %	26.42 %	0.00 %
K-F102	3/18/2021	\$1,015.27	\$461.51	0.4546	7.50%	7.50%	0.00%	36	10	10	0	0.00 %	0.00 %	0.00%	0.00%	\$0.00	0.00 %	9.30 %	0.00 %
K-F103	3/25/2021	\$1,014.98	\$494.72	0.4874	7.50%	7.50%	0.00%	31	13	13	0	0.00 %	0.00 %	0.00%	0.00%	\$0.00	0.00 %	16.94 %	0.00 %
K-F104	3/30/2021	\$987.20	\$382.81	0.3878	7.50%	7.50%	0.00%	26	6	6	0	0.00 %	0.00 %	0.00%	0.00%	\$0.00	0.00 %	20.13 %	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	\$364.62	0.3712	7.50%	7.50%	0.00%	30	12	12	0	0.00 %	0.00 %	0.00%	0.00%	\$0.00	0.00 %	11.49 %	0.00 %
K-F107	4/22/2021	\$1,042.36	\$546.15	0.5240	7.50%	7.50%	0.00%	30	11	10	0	0.00 %	0.00 %	0.00%	0.00%	\$0.00	0.00 %	54.39 %	0.00 %
K-F108	4/29/2021	\$1,013.95	\$225.31	0.2222	7.50%	7.50%	0.00%	37	12	12	0	0.00 %	0.00 %	0.00%	0.00%	\$0.00	0.00 %	5.25 %	0.00 %
K-F109	5/7/2021	\$970.85	\$321.21	0.3309	7.50%	7.50%	0.00%	40	11	11	0	0.00 %	0.00 %	0.00%	0.00%	\$0.00	0.00 %	41.87 %	0.00 %
K-F110	5/13/2021	\$918.69	\$493.08	0.5367	7.50%	7.50%	0.00%	42	19	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	\$321.72	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	\$1,015.14	\$242.47	0.2389	7.50%	7.50%	0.00%	38	9	9	0	0.00 %	0.00 %	0.02%	8.41%	\$5.23	14.05 %	18.43 %	0.00 %
K-F113	6/11/2021	\$1,075.21	\$346.77	0.3225	7.50%	7.50%	0.00%	39	13	13	0	0.00 %	0.00 %	0.00%	0.00%	\$0.00	0.00 %	48.74 %	0.00 %
K-F114	6/24/2021	\$958.36	\$406.69	0.4244	7.50%	7.50%	0.00%	44	21	21	0	0.00 %	0.00 %	0.00%	4.46%	\$0.52	4.46 %	40.86 %	0.00 %
K-F115	7/16/2021	\$973.38	\$328.16	0.3371	7.50%	7.50%	0.00%	65	23	23	0	0.00 %	0.00 %	0.06%	6.96%	\$12.54	6.96 %	37.50 %	0.00 %
K-F116	7/22/2021	\$986.50	\$437.87	0.4439	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	\$939.68	\$378.77	0.4031	7.50%	7.50%	0.00%	61	15	15	0	0.00 %	0.00 %	0.00%	0.00%	\$0.00	0.00 %	50.85 %	0.00 %
K-F118	8/19/2021	\$928.69	\$452.84	0.4876	7.50%	7.50%	0.00%	42	16	16	0	0.00 %	0.00 %	0.00%	0.00%	\$0.00	0.00 %	34.18 %	0.00 %
K-F119	8/31/2021	\$864.56	\$347.04	0.4014	7.50%	7.50%	0.00%	44	17	16	0	0.00 %	0.00 %	0.00%	0.00%	\$0.00	0.00 %	22.62 %	0.00 %
K-F120	9/16/2021	\$805.77	\$347.56	0.4313	7.50%	7.50%	0.00%	46	24	24	1	2.17 %	0.76 %	0.00%	0.00%	\$0.00	0.00 %	35.34 %	0.00 %
K-F121	9/23/2021	\$842.97	\$312.89	0.3712	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	\$383.66	0.4624	7.50%	7.50%	0.00%	37	17	16	0	0.00 %	0.00 %	0.00%	0.00%	\$0.00	0.00 %	28.51 %	0.00 %
K-F123	11/4/2021	\$799.49	\$377.82	0.4726	7.50%	7.50%	0.00%	32	17	17	0	0.00 %	0.00 %	0.00%	7.02%	\$0.00	7.02 %	29.13 %	0.00 %
K-F124	11/12/2021	\$828.44	\$348.64	0.4208	7.50%	7.50%	0.00%	35	16	16	0	0.00 %	0.00 %	0.06%	5.27%	\$7.55	5.27 %	12.03 %	0.00 %
K-F125	11/23/2021	\$793.84	\$551.86	0.6952	7.50%	7.50%	0.00%	25	18	18	0	0.00 %	0.00 %	0.00%	0.00%	\$0.00	0.00 %	35.47 %	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-F126	12/16/2021	\$821.21	\$568.44	0.6922	7.50%	7.50%	0.00%	35	21	21	0	0.00 %	0.00 %	0.00%	0.00%	\$0.00	0.00 %	17.43 %	0.00 %
K-F127	12/23/2021	\$815.66	\$493.61	0.6052	7.50%	7.50%	0.00%	34	24	24	0	0.00 %	0.00 %	0.00%	0.00%	\$0.00	0.00 %	23.51 %	0.00 %
K-F128	1/20/2022	\$896.52	\$417.41	0.4656	7.50%	7.50%	0.00%	42	19	19	0	0.00 %	0.00 %	0.00%	0.00%	\$0.00	0.00 %	43.40 %	0.00 %
K-F129	2/9/2022	\$837.39	\$574.22	0.6857	7.50%	7.50%	0.00%	36	28	27	0	0.00 %	0.00 %	0.00%	0.00%	\$0.00	0.00 %	35.67 %	0.00 %
K-F130	2/16/2022	\$844.70	\$667.00	0.7896	7.50%	7.50%	0.00%	24	18	18	0	0.00 %	0.00 %	0.00%	0.00%	\$0.00	0.00 %	24.59 %	0.00 %
K-F131	2/23/2022	\$930.02	\$742.62	0.7985	7.50%	7.50%	0.00%	48	30	30	0	0.00 %	0.00 %	0.00%	0.00%	\$0.00	0.00 %	26.33 %	0.00 %
K-F132	3/8/2022	\$827.38	\$591.94	0.7154	7.50%	7.50%	0.00%	35	22	22	0	0.00 %	0.00 %	0.00%	1.96%	\$0.00	1.96 %	48.95 %	0.00 %
K-F133	3/24/2022	\$790.64	\$724.06	0.9158	7.50%	7.50%	0.00%	29	23	23	0	0.00 %	0.00 %	0.00%	0.00%	\$0.00	0.00 %	44.03 %	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 %	34.15 %	0.00 %
K-F135	5/12/2022	\$760.30	\$618.58	0.8136	7.50%	7.50%	0.00%	30	24	22	0	0.00 %	0.00 %	0.00%	0.00%	\$0.00	0.00 %	15.65 %	0.00 %
K-F136	5/20/2022	\$832.74	\$449.29	0.5395	7.50%	7.50%	0.00%	33	15	15	0	0.00 %	0.00 %	0.00%	0.00%	\$0.00	0.00 %	65.60 %	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 %	39.29 %	0.00 %
K-F138	6/29/2022	\$864.52	\$720.71	0.8337	7.50%	7.50%	0.00%	38	30	30	0	0.00 %	0.00 %	0.01%	5.17%	\$3.59	5.17 %	12.26 %	0.00 %
K-F139	7/15/2022	\$869.87	\$657.99	0.7564	7.50%	7.50%	0.00%	43	29	28	0	0.00 %	0.00 %	0.02%	4.27%	\$8.77	4.27 %	17.04 %	0.00 %
K-F140	7/28/2022	\$939.85	\$798.87	0.8500	7.50%	7.50%	0.00%	33	27	25	0	0.00 %	0.00 %	0.00%	2.89%	\$0.00	2.89 %	18.02 %	0.00 %
K-F141	8/25/2022	\$933.07	\$566.52	0.6072	7.50%	7.50%	0.00%	44	31	30	0	0.00 %	0.00 %	0.00%	1.79%	\$0.10	1.79 %	20.01 %	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 %	38.53 %	0.00 %
K-F143	9/29/2022	\$828.51	\$740.02	0.8932	7.50%	7.50%	0.00%	21	19	19	0	0.00 %	0.00 %	0.00%	0.00%	\$0.00	0.00 %	10.38 %	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 %	38.79 %	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 %	46.15 %	0.00 %
K-F146	11/23/2022	\$811.98	\$776.43	0.9562	7.50%	7.50%	0.00%	32	30	30	0	0.00 %	0.00 %	0.00%	0.00%	\$0.00	0.00 %	45.85 %	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 %	45.13 %	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 %	29.46 %	0.00 %
K-F149	1/26/2023	\$925.03	\$809.04	0.8746	7.50%	7.50%	0.00%	31	27	27	0	0.00 %	0.00 %	0.00%	0.00%	\$0.00	0.00 %	22.07 %	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 %	54.86 %	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 %	14.59 %	0.00 %
K-F152	3/9/2023	\$755.94	\$544.22	0.7199	7.50%	7.50%	0.00%	31	24	23	0	0.00 %	0.00 %	0.00%	0.00%	\$0.00	0.00 %	32.41 %	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 %	48.80 %	0.00 %
K-F154	4/20/2023	\$942.93	\$856.01	0.9078	7.50%	7.50%	0.00%	28	27	25	0	0.00 %	0.00 %	0.00%	0.00%	\$0.00	0.00 %	18.98 %	0.00 %
K-F155	5/17/2023	\$884.50	\$841.01	0.9508	7.50%	7.50%	0.00%	28	27	26	0	0.00 %	0.00 %	0.00%	0.00%	\$0.00	0.00 %	22.07 %	0.00 %
K-F156	5/18/2023	\$936.97	\$852.80	0.9102	7.50%	7.50%	0.00%	29	26	26	0	0.00 %	0.00 %	0.00%	0.00%	\$0.00	0.00 %	14.51 %	0.00 %
K-F157	6/22/2023	\$769.19	\$618.79	0.8045	7.50%	7.50%	0.00%	20	17	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	\$878.78	0.9278	7.50%	7.50%	0.00%	20	18	18	0	0.00 %	0.00 %	0.00%	0.00%	\$0.00	0.00 %	25.23 %	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 %	48.89 %	0.00 %
K-F160	12/12/2023	\$768.31	\$649.60	0.8455	7.50%	7.50%	0.00%	27	22	22	0	0.00 %	0.00 %	0.00%	0.00%	\$0.00	0.00 %	0.00 %	0.00 %
K-F161	12/21/2023	\$705.04	\$609.48	0.8645	7.50%	7.50%	0.00%	20	17	17	0	0.00 %	0.00 %	0.00%	0.00%	\$0.00	0.00 %	9.48 %	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 %	12.27 %	0.00 %
K-F163	7/18/2024	\$1,027.68	\$1,021.88	0.9944	7.50%	7.50%	0.00%	27	26	26	0	0.00 %	0.00 %	0.00%	0.00%	\$0.00	0.00 %	12.03 %	0.00 %
K-F164	12/19/2024	\$725.96	\$725.95	1.0000	7.50%	7.50%	0.00%	27	26	27	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	\$98.21	0.0066	10.00%	94.38%	84.38%	59	28	21	0	0.00 %	0.00 %	0.08%	0.00%	\$0.00	0.00 %	156.18 %	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	\$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-S06	10/21/2016	\$575.14	\$427.21	0.7337	10.00%	11.10%	1.10%	41	41	41	1	2.44 %	1.41 %	1.76%	21.67%	\$62.76	26.03 %	30.28 %	10.13 %
K-S07	10/28/2016	\$464.68	\$429.52	0.9159	10.00%	10.82%	0.82%	28	28	28	0	0.00 %	0.00 %	0.00%	0.00%	\$0.00	0.00 %	69.52 %	0.00 %
K-S08	5/26/2017	\$734.99	\$581.84	0.7897	10.00%	10.22%	0.22%	36	32	32	0	0.00 %	0.00 %	0.00%	0.00%	\$0.00	0.00 %	58.46 %	0.00 %
K-S09	12/12/2017	\$708.79	\$587.07	0.8154	10.00%	11.40%	1.40%	25	22	22	0	0.00 %	0.00 %	0.56%	5.88%	\$18.86	6.24 %	18.69 %	0.00 %
K-S10	12/20/2018	\$1,316.91	\$276.54	0.2008	10.00%	13.95%	3.95%	10	2	2	0	0.00 %	0.00 %	0.00%	0.00%	\$0.00	0.00 %	90.71 %	0.00 %
K-S11	8/16/2019	\$438.11	\$433.20	0.9876	10.00%	10.11%	0.11%	2	4	4	0	0.00 %	0.00 %	0.00%	0.00%	\$0.00	0.00 %	36.41 %	0.00 %
K-S12	9/27/2019	\$1,300.00	\$1,295.32	0.9964	10.00%	10.00%	0.00%	3	6	6	0	0.00 %	0.00 %	0.00%	0.00%	\$0.00	0.00 %	2.96 %	0.00 %
K-S13	11/15/2019	\$498.00	\$496.35	0.9967	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 %	31.11 %	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	\$489.48	0.6932	10.00%	13.81%	3.81%	89	78	78	6	6.74 %	3.41 %	0.00%	0.00%	\$0.00	0.00 %	16.68 %	44.05 %
K-W02	3/30/2017	\$501.96	\$324.62	0.6075	10.00%	15.46%	5.46%	52	37	37	3	5.77 %	3.20 %	0.00%	0.00%	\$0.00	0.00 %	12.36 %	47.62 %
K-W03	9/19/2017	\$542.02	\$427.19	0.7646	10.00%	12.69%	2.69%	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	\$631.50	\$488.42	0.7483	10.00%	12.93%	2.93%	42	35	35	4	9.52 %	3.17 %	0.00%	5.10%	\$0.00	0.00 %	23.86 %	17.82 %
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	\$666.03	\$548.70	0.8043	10.00%	12.14%	2.14%	45	40	40	7	15.56 %	5.74 %	0.00%	0.00%	\$0.00	0.00 %	7.47 %	43.15 %
K-W07	11/20/2018	\$682.70	\$667.11	0.9746	10.00%	10.23%	0.23%	36	36	36	4	11.11 %	8.58 %	0.00%	1.00%	\$0.00	1.00 %	26.41 %	11.55 %
K-W08	3/28/2019	\$652.77	\$631.25	0.9636	10.00%	10.32%	0.32%	27	26	26	4	14.81 %	4.43 %	0.02%	0.00%	\$0.00	0.00 %	6.37 %	15.37 %
K-W09	7/31/2019	\$626.81	\$591.98	0.9383	10.00%	10.59%	0.59%	43	43	42	2	4.65 %	1.96 %	0.00%	0.00%	\$0.00	0.00 %	16.41 %	15.42 %
K-W10	11/22/2019	\$526.81	\$499.38	0.9421	10.00%	10.55%	0.55%	39	38	38	5	12.82 %	3.18 %	0.00%	0.00%	\$0.00	0.00 %	15.12 %	12.69 %

## 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	\$262.85	\$0.00	0.0000	20.00%	0.00%	-20.00%	57	0	0	0	0.00 %	0.00 %	0.00%	0.00%	\$0.00	0.00 %	0.00 %	0.00 %
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	\$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-J06	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-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	\$272.42	\$0.00	0.0000	20.00%	0.00%	-20.00%	75	0	0	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	\$0.93	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	\$25.85	0.0446	20.00%	55.91%	35.91%	75	9	7	3	4.00 %	82.63 %	0.01%	0.00%	\$0.00	0.00 %	17.13 %	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	\$314.79	\$57.70	0.1734	20.00%	24.30%	4.30%	58	10	9	2	3.45 %	12.63 %	0.00%	0.00%	\$0.00	0.00 %	80.08 %	0.00 %
K-J21	9/17/2018	\$310.81	\$148.78	0.4787	20.00%	20.00%	0.00%	76	37	36	7	9.21 %	19.16 %	0.00%	0.00%	\$0.00	0.00 %	25.37 %	0.00 %
K-J22	11/19/2018	\$446.94	\$0.00	0.0000	19.80%	0.00%	-19.80%	86	1	0	0	0.00 %	0.00 %	0.00%	0.00%	\$0.00	0.00 %	0.00 %	0.00 %
K-J23	12/14/2018	\$202.40	\$0.00	0.0000	20.00%	0.00%	-20.00%	31	0	0	0	0.00 %	0.00 %	0.00%	0.00%	\$0.00	0.00 %	0.00 %	0.00 %
K-J24	6/28/2019	\$300.90	\$116.70	0.3813	20.00%	21.35%	1.35%	70	31	30	10	14.29 %	35.29 %	0.00%	0.00%	\$0.00	0.00 %	2.07 %	0.00 %
K-J25	9/27/2019	\$454.82	\$81.19	0.1773	20.00%	20.55%	0.55%	79	19	18	1	1.27 %	6.78 %	0.00%	2.67%	\$0.00	0.00 %	41.76 %	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-J26	10/24/2019	\$324.96	\$146.64	0.4512	20.00%	20.00%	0.00%	62	34	33	6	9.68 %	18.19 %	0.01%	0.00%	\$0.00	0.00 %	8.17 %	0.00 %
K-J27	11/26/2019	\$213.63	\$12.91	0.0000	20.00%	100.00%	80.00%	39	2	2	0	0.00 %	0.00 %	0.00%	0.00%	\$0.00	0.00 %	101.17 %	0.00 %
K-J28	2/27/2020	\$337.45	\$140.26	0.4095	20.00%	21.18%	1.18%	72	29	29	2	2.78 %	6.33 %	0.01%	0.00%	\$0.00	0.00 %	25.29 %	0.00 %
K-J29	6/11/2020	\$322.45	\$179.48	0.5566	20.00%	20.00%	0.00%	52	30	30	0	0.00 %	0.00 %	0.00%	0.00%	\$0.00	0.00 %	27.73 %	0.00 %
K-J30	7/30/2020	\$388.38	\$203.42	0.5124	15.00%	16.85%	1.85%	96	49	49	4	4.17 %	9.30 %	0.00%	0.00%	\$0.00	0.00 %	25.44 %	0.00 %
K-J31	10/29/2020	\$248.34	\$156.96	0.6320	20.00%	20.00%	0.00%	54	31	30	8	14.81 %	35.06 %	0.00%	0.00%	\$0.00	1.00 %	6.34 %	0.00 %
K-J32	11/30/2020	\$386.17	\$149.02	0.3751	15.00%	17.39%	2.39%	75	34	33	2	2.67 %	4.32 %	0.00%	0.00%	\$0.00	0.00 %	4.09 %	0.00 %
K-J33	2/26/2021	\$336.65	\$167.27	0.4968	15.00%	15.00%	0.00%	69	35	35	4	5.80 %	13.62 %	0.00%	0.00%	\$0.00	3.31 %	24.31 %	0.00 %
K-J34	7/29/2021	\$316.86	\$243.95	0.7699	15.00%	15.00%	0.00%	76	56	56	5	6.58 %	12.77 %	0.00%	0.00%	\$0.00	0.00 %	13.36 %	0.00 %
K-J35	10/14/2021	\$297.19	\$237.71	0.7981	15.00%	15.18%	0.18%	59	46	46	6	10.17 %	15.80 %	0.00%	0.00%	\$0.00	0.00 %	11.90 %	0.00 %
K-J36	12/16/2021	\$253.09	\$199.06	0.7865	15.00%	15.00%	0.00%	47	39	39	5	10.64 %	12.00 %	0.00%	0.00%	\$0.00	0.00 %	16.56 %	0.00 %
K-J37	2/10/2022	\$289.15	\$258.32	0.8934	15.00%	15.00%	0.00%	49	43	43	5	10.20 %	28.37 %	0.00%	0.00%	\$0.00	0.00 %	9.79 %	0.00 %
K-J38	3/8/2022	\$289.60	\$240.51	0.8305	15.00%	15.00%	0.00%	46	42	42	3	6.52 %	7.73 %	0.00%	0.00%	\$0.00	0.00 %	3.31 %	0.00 %
K-J39	4/21/2022	\$288.79	\$255.11	0.8804	15.00%	15.29%	0.29%	45	43	43	5	11.11 %	11.40 %	0.00%	0.00%	\$0.00	0.00 %	17.62 %	0.00 %
K-J40	7/14/2022	\$273.24	\$249.95	0.9148	15.00%	15.00%	0.00%	46	43	43	2	4.35 %	6.08 %	0.00%	0.00%	\$0.00	0.00 %	14.05 %	0.00 %
K-J41	8/4/2022	\$312.05	\$294.15	0.9426	15.00%	15.00%	0.00%	46	43	42	2	4.35 %	2.13 %	0.00%	0.00%	\$0.00	0.00 %	6.49 %	0.00 %
K-J42	9/15/2022	\$294.25	\$282.73	0.9609	15.00%	15.00%	0.00%	58	57	57	10	17.24 %	4.74 %	0.00%	0.00%	\$0.00	0.00 %	6.04 %	0.00 %
K-J43	12/15/2022	\$339.87	\$309.31	0.9101	15.00%	15.00%	0.00%	54	49	49	0	0.00 %	0.00 %	0.00%	0.00%	\$0.00	0.00 %	9.59 %	0.00 %
K-J44	2/23/2023	\$290.02	\$285.78	0.9854	15.00%	15.00%	0.00%	51	50	50	5	9.80 %	10.30 %	0.00%	0.00%	\$0.00	0.00 %	9.87 %	0.00 %
K-J45	5/25/2023	\$348.49	\$334.81	0.9607	15.00%	15.00%	0.00%	55	54	54	1	1.82 %	0.82 %	0.00%	0.00%	\$0.00	0.00 %	5.57 %	0.00 %
K-J46	7/27/2023	\$270.88	\$269.48	0.9948	15.00%	15.00%	0.00%	39	39	39	0	0.00 %	0.00 %	0.00%	0.00%	\$0.00	0.00 %	13.04 %	0.00 %
K-J47	9/28/2023	\$297.50	\$294.39	0.9896	15.00%	15.00%	0.00%	40	39	39	1	2.50 %	0.44 %	0.00%	0.00%	\$0.00	0.00 %	7.90 %	0.00 %
K-J48	12/14/2023	\$254.68	\$253.82	0.9966	15.00%	15.00%	0.00%	38	38	38	1	2.63 %	1.35 %	0.00%	0.00%	\$0.00	0.00 %	1.01 %	0.00 %
K-J49	2/29/2024	\$257.02	\$256.37	0.9975	15.00%	15.00%	0.00%	35	35	35	1	2.86 %	3.36 %	0.00%	0.00%	\$0.00	0.00 %	19.42 %	0.00 %
K-J50	7/18/2024	\$295.89	\$295.43	0.9984	15.00%	15.00%	0.00%	68	68	68	0	0.00 %	0.00 %	0.00%	0.00%	\$0.00	0.00 %	6.67 %	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	\$248.77	0.9992	15.00%	15.00%	0.00%	35	35	35	0	0.00 %	0.00 %	0.00%	0.00%	\$0.00	0.00 %	0.00 %	0.00 %
K-J52	12/19/2024	\$227.74	\$227.69	0.9998	15.00%	15.00%	0.00%	31	30	31	0	0.00 %	0.00 %	0.00%	0.00%	\$0.00	0.00 %	0.00 %	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+/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	\$745.86	\$161.18	0.2161	10.00%	10.00%	0.00%	23	8	5	0	0.00 %	0.00 %	0.00%	0.00%	\$0.00	0.00 %	0.00 %	0.00 %
K-BX1	3/29/2018	\$741.34	\$247.54	0.2599	10.00%	29.95%	19.95%	13	5	4	0	0.00 %	0.00 %	0.00%	0.00%	\$0.00	0.00 %	37.57 %	38.41 %
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	\$749.21	0.7095	10.00%	13.54%	3.54%	37	28	28	0	0.00 %	0.00 %	0.00%	0.00%	\$0.00	0.00 %	36.28 %	21.08 %
K-C03	1/31/2019	\$774.50	\$602.60	0.7534	10.00%	12.85%	2.85%	24	15	15	2	8.33 %	3.66 %	0.00%	0.00%	\$0.00	0.00 %	32.11 %	13.26 %
K-C04	6/13/2019	\$560.32	\$503.88	0.8881	10.00%	11.12%	1.12%	17	16	16	2	11.76 %	2.79 %	0.00%	0.00%	\$0.00	0.00 %	7.55 %	7.77 %
K-C05	11/7/2019	\$669.48	\$584.63	0.8592	10.00%	11.45%	1.45%	26	23	23	3	11.54 %	2.96 %	0.00%	0.00%	\$0.00	0.00 %	6.91 %	24.83 %
K-C06	11/22/2019	\$608.36	\$556.74	0.9057	10.00%	10.93%	0.93%	25	24	24	2	8.00 %	0.93 %	0.00%	0.00%	\$0.00	0.00 %	13.87 %	13.12 %
K-C07	12/13/2019	\$666.36	\$565.69	0.8321	10.00%	11.78%	1.78%	31	29	27	1	3.23 %	0.29 %	0.00%	0.00%	\$0.00	0.00 %	14.48 %	12.56 %
K-G01	6/28/2019	\$483.70	\$476.56	0.9836	10.00%	10.15%	0.15%	19	19	19	11	57.89 %	10.81 %	0.00%	0.00%	\$0.00	0.00 %	12.37 %	3.99 %
K-G02	10/18/2019	\$544.14	\$523.02	0.9569	10.00%	10.40%	0.40%	17	16	16	3	17.65 %	2.77 %	0.00%	0.00%	\$0.00	0.00 %	5.32 %	28.85 %
K-G03	8/13/2020	\$594.57	\$585.80	0.9840	7.50%	7.61%	0.11%	24	24	24	7	29.17 %	5.57 %	0.00%	0.00%	\$0.00	0.00 %	12.51 %	0.00 %
K-G04	12/23/2020	\$633.10	\$628.92	0.9929	7.50%	7.55%	0.05%	25	25	25	6	24.00 %	4.82 %	0.00%	0.00%	\$0.00	0.00 %	11.78 %	0.00 %
K-G05	3/11/2021	\$652.57	\$652.18	0.9994	7.50%	7.50%	0.00%	20	20	20	8	40.00 %	16.21 %	0.00%	0.00%	\$0.00	0.00 %	6.29 %	0.00 %
K-G06	11/18/2021	\$451.43	\$450.54	0.9979	5.00%	5.01%	0.01%	22	22	22	2	9.09 %	1.98 %	0.00%	0.00%	\$0.00	0.00 %	15.95 %	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 %	0.00 %
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 %	17.50 %	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 %	0.00 %	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 %	23.49 %	5.21 %
K-HG1	2/16/2018	\$789.58	\$575.62	0.6989	10.00%	13.72%	3.72%	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+/F/REO	Active Appraisal Reduction in Millions	% Specially Serviced/REO	% on Watchlist	% Fully Defeased
K-HG2	3/6/2020	\$644.87	\$644.87	1.0000	10.00%	10.00%	0.00%	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	\$612.77	\$296.87	0.4845	10.00%	10.00%	0.00%	16	5	5	0	0.00 %	0.00 %	0.00%	0.00%	\$0.00	0.00 %	0.00 %	0.00 %
K-I09	9/22/2022	\$585.79	\$344.10	0.5874	10.00%	10.00%	0.00%	13	11	9	0	0.00 %	0.00 %	0.00%	0.00%	\$0.00	0.00 %	44.39 %	0.00 %
K-IR01	5/11/2016	\$1,156.57	\$963.64	0.8147	10.00%	12.00%	2.00%	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	\$325.86	0.8318	10.00%	11.78%	1.78%	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	\$1,417.68	0.9510	10.00%	10.46%	0.46%	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	\$65.16	0.0687	10.00%	22.53%	12.53%	17	1	1	0	0.00 %	0.00 %	0.00%	0.00%	\$0.00	0.00 %	0.00 %	0.00 %
K-L01	6/6/2017	\$511.56	\$453.71	0.8743	10.00%	11.28%	1.28%	2	2	2	0	0.00 %	0.00 %	0.00%	0.00%	\$0.00	0.00 %	56.18 %	0.00 %
K-L02	3/16/2018	\$1,317.92	\$0.00	0.0000	10.00%	0.00%	-10.00%	10	1	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	\$468.99	0.6149	10.00%	15.31%	5.31%	2	3	2	1	50.00 %	7.12 %	0.00%	0.00%	\$0.00	0.00 %	93.69 %	0.00 %
K-L04	1/29/2019	\$702.38	\$302.61	0.4281	10.00%	10.57%	0.57%	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	\$369.54	0.8905	7.50%	8.35%	0.84%	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	\$371.18	0.5177	10.00%	10.00%	0.00%	16	11	10	0	0.00 %	0.00 %	0.00%	0.00%	\$0.00	0.00 %	51.03 %	6.29 %
K-LU2	10/17/2019	\$768.32	\$316.99	0.4126	10.00%	10.00%	0.00%	11	8	7	0	0.00 %	0.00 %	0.00%	0.00%	\$0.00	0.00 %	29.92 %	6.49 %
K-LU3	5/27/2021	\$835.04	\$817.64	0.9792	10.00%	10.00%	0.00%	13	15	15	0	0.00 %	0.00 %	0.00%	0.00%	\$0.00	0.00 %	17.23 %	0.00 %
K-MP01	9/28/2017	\$516.48	\$0.00	0.0000	10.00%	0.00%	-10.00%	14	0	0	0	0.00 %	0.00 %	0.00%	0.00%	\$0.00	0.00 %	0.00 %	44.94 %
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.)

K-Deal	Settlement Date	Original Balance (millions)	Current Balance (Millions)	Factor	Senior Subordination Level			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
					Original	Current	Change												
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	\$579.08	\$569.94	0.9829	7.50%	7.62%	0.12%	28	28	28	4	14.29 %	3.42 %	0.00%	0.00%	\$0.00	0.00 %	20.58 %	0.00 %
K-SG02	12/16/2021	\$659.69	\$655.73	0.9937	5.00%	5.03%	0.03%	41	41	41	2	4.88 %	2.14 %	0.00%	0.00%	\$0.00	0.00 %	14.21 %	0.00 %
K-SG03	5/26/2022	\$595.26	\$595.19	0.9999	5.00%	5.00%	0.00%	33	33	33	0	0.00 %	0.00 %	0.00%	0.00%	\$0.00	0.00 %	23.85 %	0.00 %
K-SG04	9/22/2022	\$620.44	\$619.57	0.9985	5.00%	5.01%	0.01%	33	33	33	0	0.00 %	0.00 %	0.00%	0.00%	\$0.00	0.00 %	14.84 %	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	\$235.33	0.2155	10.00%	34.01%	24.01%	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	\$91.52	0.0868	10.00%	41.10%	31.10%	23	3	3	0	0.00 %	0.00 %	0.00%	0.00%	\$0.00	0.00 %	48.31 %	0.00 %
K-VAD	11/17/2015	\$347.35	\$347.35	1.0000	10.00%	10.00%	0.00%	10	10	10	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	\$115.00	0.0910	11.61%	50.05%	38.44%	53	14	14	3	5.66 %	5.64 %	0.00%	0.00%	\$0.00	9.15 %	21.97 %	10.49 %
K-X03	5/25/2018	\$876.89	\$184.38	0.1922	13.09%	20.57%	7.48%	83	19	19	0	0.00 %	0.00 %	2.24%	8.60%	\$10.67	12.21 %	82.83 %	5.99 %
K-X04	9/24/2020	\$623.04	\$355.35	0.6256	26.09%	18.93%	-7.16%	40	25	25	4	10.00 %	3.47 %	0.00%	0.00%	\$0.00	0.00 %	28.86 %	0.00 %

## K-Deal Portfolio Snapshot

Delinquency Status			
Status	Count	UPB (in \$M)	% of Portfolio
Current	13,747	\$312,425.7M	99.6%
30 Day Delq	17	\$183.4M	0.1%
60 Day Delq	14	\$163.5M	0.1%
90+Day Delq	68	\$742.3M	0.2%
Foreclosure	3	\$22.5M	0.0%
REO	23	\$231.9M	0.1%
<b>TOTAL</b>	<b>13,872</b>	<b>\$313,769.3M</b>	<b>100.0%</b>

Loan-to-Value (LTV) Ratio		
LTV Range	Count	% of Portfolio
<80	13,663	98.8%
80 – 90	139	0.9%
90 – 100	15	0.1%
> 100	55	0.2%
<b>TOTAL</b>	<b>13,872</b>	<b>100.0%</b>

No.	States	Count	% of Portfolio
1	Texas	1,795	13.4%
2	California	1,349	12.4%
3	Florida	1,155	9.5%
4	New York	652	5.0%
5	Georgia	644	4.4%
<b>TOP 5 STATES TOTAL</b>		<b>5,595</b>	<b>44.8%</b>

No.	Seller	Count	% of Portfolio
1	Berkadia Commercial Mortgage LLC	2,535	16.2%
2	CBRE Capital Markets, Inc.	1,708	15.1%
3	JLL Real Estate Capital, LLC	1,386	11.5%
4	Walker & Dunlop, LLC	1,310	9.7%
5	KeyBank National Association	862	5.1%
<b>TOP 5 SELLERS TOTAL</b>		<b>7,801</b>	<b>57.6%</b>

No.	MSAs	Count	% of Portfolio
1	NEW YORK-NORTHERN NEW JERSEY-LONG ISLAND, NY	577	5.7%
2	DALLAS-FORT WORTH-ARLINGTON, TX	693	5.6%
3	LOS ANGELES-LONG BEACH-ANAHEIM, CA	481	5.0%
4	WASHINGTON-ARLINGTON-ALEXANDRIA, DC-VA-MD-WV	300	4.3%
5	HOUSTON-BAYTOWN-SUGAR LAND, TX	502	4.0%
<b>TOP 5 MSA'S TOTAL</b>		<b>2,553</b>	<b>24.7%</b>

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%	\$515.9M	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	66.7%	\$429.4M	0.1%
5	Bichon Component B FL	NEW HAVEN-MILFORD, CT	K-S12	Current	Berkeley Point Capital	X	71.9%	\$391.4M	0.1%
6	Poodle Component B FL	NEW HAVEN-MILFORD, CT	K-S12	Current	Berkeley Point Capital	X	72.3%	\$345.0M	0.1%
7	Project Simba Component B FL	SEATTLE-TACOMA-BELLEVUE, WA	K-S13	Current	Wells Fargo Bank	X	74.7%	\$341.0M	0.1%
8	Project Beacon Tranche 3	WASHINGTON-ARLINGTON-ALEXANDRIA, DC-VA-MD-WV	K-HG1	Current	Berkadia	F	78.3%	\$315.4M	0.1%
9	Monticello	SAN JOSE-SUNNYVALE-SANTA CLARA, CA	K-IR03	Current	Capital One	N	63.0%	\$312.9M	0.1%
10	20 Exchange Place	New York-Newark-Jersey City, NY-NJ-PA	K-L01	Current	Berkadia	N	50.8%	\$254.9M	0.1%
					<b>% of K-Deal Portfolio</b>		<b>1.4%</b>		

## Servicer Watchlist Loans

- As of January 2025, there are 1,980 loans on the servicers' watchlist for a total of \$43.420 billion or 13.84% 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	\$ 41,274,642,392	95%	1,899
Informational	\$ 2,144,868,842	5%	81
<b>Total</b>	<b>\$ 43,419,511,223</b>	<b>100%</b>	<b>1,980</b>

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

Default Risk / Watchlist Criteria Category	Sum of UPB
<b>Credit</b>	<b>\$41,274,642,392</b>
Property Performance	\$22,126,179,342
Property Condition	\$7,119,993,532
Casualty	\$4,430,804,400
Pending Maturity	\$4,207,331,600
Other	\$3,213,852,158
Delinquent	\$176,481,360

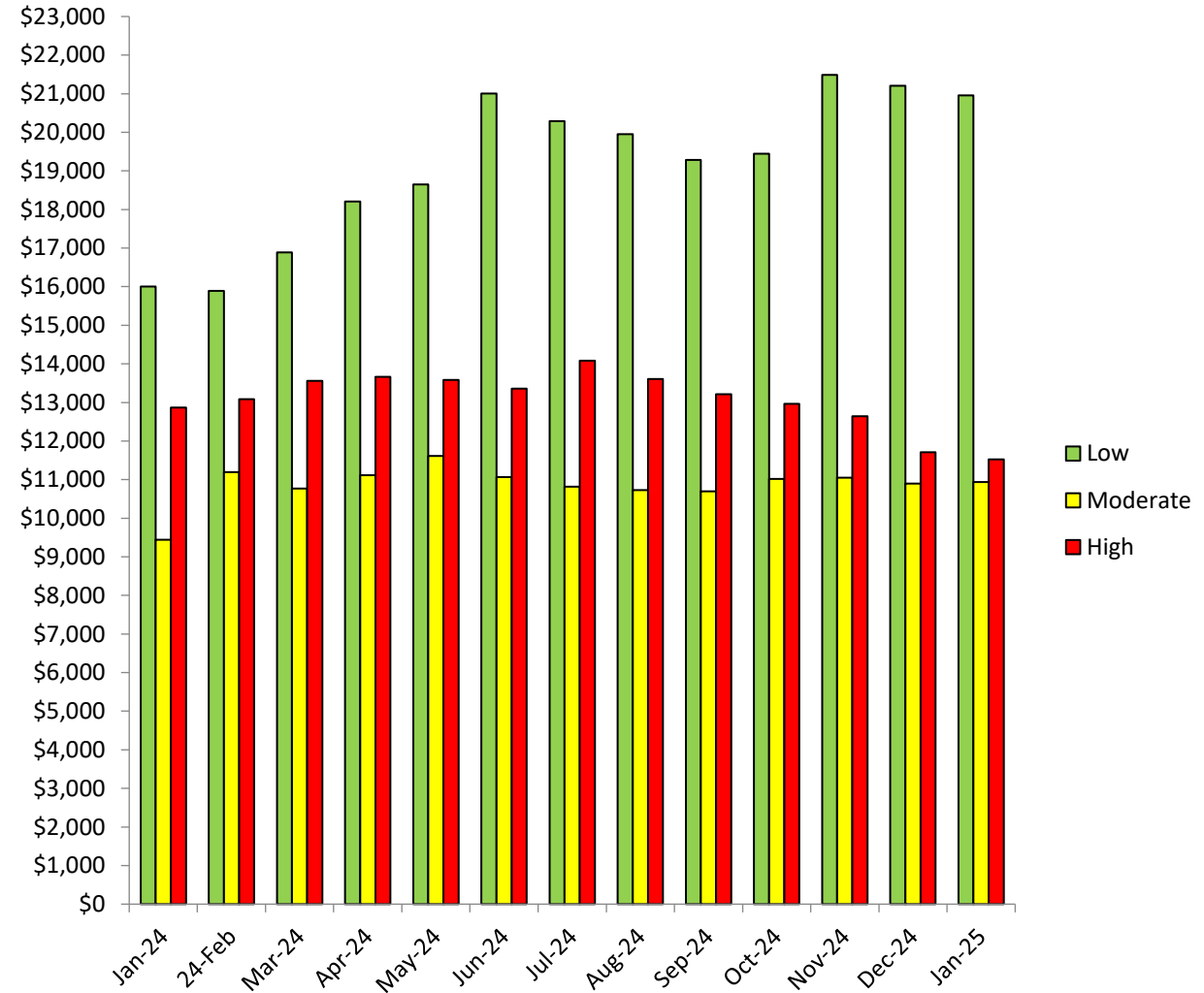
Note: The respective servicers maintain a watchlist for each securitization. Loans are added to and removed from the watchlist in accordance with criteria established by CREFC

## 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 \$41.275 billion designated by the servicers as Credit, Freddie Mac designated \$22.329 billion as high or moderate risk — the remaining \$18.946 billion is designated as low risk
- Of the \$2.145 billion designated by the servicers as Informational, Freddie Mac designated \$0.130 billion as high or moderate risk — the remaining \$2.015 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	1	KKR Pool 1 B	Various	Various	Other	\$340,966,793	1.38	0.42	0.75	0.71	84%	9/30/2024	1G	Credit
2017-KL01	1	20 Exchange Place	NY	New York-Newark-Jersey City, NY-NJ	High Rise	\$254,878,038	1.24	0.91	0.97	1.03	92%	9/30/2024	1E 3B	Credit
2018-KS10	2	Bishop Senior Living REIT Pool	Various	Various	Other	\$250,854,000	1.49	0.51	0.79	0.87	75%	6/30/2024	1G 3B	Credit
2018-KL03	1	The Lorenzo	CA	Los Angeles-Long Beach-Anaheim, CA	Student	\$247,796,000	1.85	1.34	0.77	0.97	73%	9/30/2024	1E 1F 1H 4A 5A	Credit
2019-KC03	1	Halstead New Rochelle	NY	New York-Newark-Jersey City, NY-NJ	High Rise	\$193,473,426	1.25	0.96	0.92	1.08	92%	9/30/2024	1E	Credit
2018-KL03	1	Waterton Edge	Various	Various	Other	\$191,586,568	1.25	3.12	n/a	2.96	93%	6/30/2024	3C	Credit
2015-K044	1	Grand Plaza	IL	Chicago-Naperville-Elgin, IL-IN	High Rise	\$186,000,000	2.09	1.71	0.97	1.87	96%	9/30/2024	5A	Credit
2021-KF107	1	Vantage Pointe Apartments	CA	San Diego-Chula Vista-Carlsbad, CA	High Rise	\$166,520,000	3.12	0.84	0.93	1.02	92%	9/30/2024	1G	Credit
2020-KF86	1	Summer House Apartments	CA	San Francisco-Oakland-Fremont, CA	Garden	\$165,740,910	1.40	0.48	0.87	0.48	90%	9/30/2024	1G	Credit
2015-K046	1	80 Lafayette	NY	New York-Newark-Jersey City, NY-NJ	Student	\$161,300,000	1.94	2.33	1	2.31	100%	9/30/2024	5A	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	\$4,056,729	30-59 Days	1.31	0.49	9/30/2023	63%	9/30/2023	2/20/2024
K-093	16	The Place At Alafaya	FL	Orlando	Student	\$32,500,000	30-59 Days	2.06	-0.42	9/30/2024	50%	9/30/2024	11/15/2024
K-106	32	The Pointe At Ocean Boulevard	FL	Stuart	Independent Living	\$15,575,000	30-59 Days	1.46	0.91	9/30/2024	64%	9/30/2024	1/9/2025
K-X02	33	Ashwood Court	TX	North Richland Hills	Assisted Living	\$5,109,482	Current	1.73	0.62	9/30/2022	65%	9/30/2022	3/2/2023
K-F45	30	Stevenson Lofts	CA	San Francisco	Mid Rise	\$17,715,049	Current	1.32	0.08	9/30/2024	67%	9/30/2024	8/30/2024
K-F53	40	Maple Oaks Apartments	TN	Kingsport	Age Restricted	\$7,145,481	Current	1.32	0.47	3/31/2024	73%	3/31/2024	9/5/2023
K-F53	46	Hartley Terrace	MA	Webster	Garden	\$3,521,474	Current	1.21	0.84	6/30/2024	98%	6/30/2024	10/4/2024
K-F73	4	Capital Crossing Apartments	MD	Suitland	Garden	\$42,848,000	Current	1.25	0.32	3/31/2024	88%	3/31/2024	6/27/2024
K-104	39	Residences At Riverdale	AR	Little Rock	Garden	\$10,627,000	Current	2.04	1.69	12/31/2023	73%	12/31/2023	11/21/2024
K-118	38	Grove At Seabrook	TX	Seabrook	Garden	\$9,571,185	Current	1.30	-0.49	12/31/2023	64%	12/31/2023	5/3/2024
K-121	28	Glendale Manor	AZ	Glendale	Garden	\$18,846,853	Current	1.31	0.31	9/30/2023	54%	9/30/2023	4/30/2024
K-121	34	Wilmot Vista Apartments	AZ	Tucson	Garden	\$11,849,845	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	\$25,171,232	Current	1.39	0.80	6/30/2024	80%	6/30/2024	7/12/2023
K-J31	48	Indian Trails Apartments	IL	Chicago	Mid Rise	\$1,570,010	Current	1.30	1.08	9/30/2024	94%	9/30/2024	12/10/2024
K-F112	30	Raintree Apartments	TX	Pasadena	Garden	\$13,680,000	Current	1.48	0.61	12/31/2023	N/A	N/A	2/2/2024
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	\$5,536,953	Current	1.25	1.42	12/31/2023	82%	12/31/2023	7/9/2024

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	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	30	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	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	\$23,031,787	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	\$8,309,445	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	\$83,484,406	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	\$12,262,009	90+ Days	1.27	0.57	6/30/2023	97%	6/30/2023	10/11/2023
K-W07	27	Milestone Apartments	DC	Washington	Garden	\$6,648,563	60-89 Days	1.50	0.95	9/30/2024	97%	9/30/2024	12/26/2024
K-087	64	Springbrook Apartments	NY	Springville	Garden	\$2,056,011	90+ Days	1.35	0.53	9/30/2024	92%	9/30/2024	10/3/2024
K-F67	7	The Chateau At River's Edge	CA	Sacramento	Assisted Living	\$48,652,762	90+ Days	1.40	0.84	12/31/2023	80%	12/31/2023	4/8/2024
K-109	44	Blue Valley Court Townhouses	MO	Kansas City	Townhouse	\$6,492,058	90+ Days	1.26	-1.56	12/31/2023	69%	12/31/2023	1/17/2024
K-739	22	Eagles Crossing	DC	Washington	Garden	\$15,197,608	60-89 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	\$6,880,222	90+ Days	1.46	0.32	12/31/2023	72%	12/31/2023	11/7/2024
K-F91	21	Mary D. Buck Memorial Apartments	NY	Whitesboro	Age Restricted	\$5,787,864	60-89 Days	1.44	0.68	9/30/2023	93%	9/30/2023	12/7/2023
K-F91	22	Brandegee Garden Apartments	NY	Utica	Garden	\$3,751,899	60-89 Days	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	\$2,947,114	60-89 Days	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	\$2,182,803	60-89 Days	1.44	0.68	9/30/2023	98%	9/30/2023	12/7/2023

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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-F91	25	Lillian Y. Cooper Apartments	NY	Utica	Age Restricted	\$2,275,989	60-89 Days	1.44	0.34	9/30/2023	88%	9/30/2023	12/7/2023
K-F91	26	Genesee Tower Apartments	NY	Utica	High Rise	\$1,615,218	60-89 Days	1.44	0.60	9/30/2023	86%	9/30/2023	12/7/2023
K-F100	17	Telegraph Arts	CA	Oakland	Mid Rise	\$31,011,437	90+ Days	1.33	0.11	3/31/2024	82%	3/31/2024	6/7/2024
K-F100	21	The Moran	CA	Oakland	Mid Rise	\$20,276,854	90+ Days	1.33	0.33	9/30/2023	73%	9/30/2023	6/7/2024
K-F115	37	University Crossing	LA	Ruston	Student	\$22,844,769	90+ Days	1.71	0.28	9/30/2023	86%	12/31/2022	1/31/2024
K-F123	9	Park Vista	TX	San Antonio	Garden	\$26,525,271	90+ Days	1.31	0.61	6/30/2024	85%	6/30/2024	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%	12/31/2022	3/26/2024
K-F132	27	La Cordoba Apartments	TX	Houston	Garden	\$11,621,000	60-89 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-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-F114	52	Sutter Ranch	TX	Houston	Garden	\$18,157,000	90+ Days	1.40	1.09	9/30/2024	90%	9/30/2024	7/16/2024
K-F148	390	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-037	86	Mutual Apartments	NY	Brooklyn	Cooperative	\$4,013,956	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	\$1,743,249	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	\$6,197,348	Non Performing Matured Balloon	1.27	1.15	12/31/2023	100%	12/31/2023	11/8/2024
K-F12	26	The Atriums	KS	Overland Park	Independent Living	\$20,741,074	Non Performing Matured Balloon	2.39	0.20	3/31/2022	61%	3/31/2022	7/6/2022
K-F25	35	Summit Towers Apartments	TN	Knoxville	Age Restricted	\$11,657,771	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	\$11,164,266	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	\$8,290,925	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	\$6,061,618	Non Performing Matured Balloon	1.62	1.57	6/30/2023	97%	6/30/2023	9/6/2023
K-F25	63	Watauga Square Apartments	TN	Johnson City	Age Restricted	\$3,380,084	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	\$2,281,514	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	\$3,186,493	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	\$7,372,584	Non Performing Matured Balloon	1.29	0.93	6/30/2024	100%	6/30/2024	11/6/2024

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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-F41	4	9 On Canal	IN	Indianapolis	Mid Rise	\$42,469,931	Non Performing Matured Balloon	1.27	0.29	6/30/2024	79%	6/30/2024	9/10/2024
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	39	310 Graham Avenue	NY	Brooklyn	Mid Rise	\$12,124,733	Non Performing Matured Balloon	1.26	1.57	9/30/2024	100%	9/30/2024	12/16/2024
K-F44	63	Madison Lakes Apartments	IN	Anderson	Garden	\$4,116,412	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	\$3,521,243	Non Performing Matured Balloon	1.36	1.29	9/30/2024	97%	9/30/2024	1/3/2025
K-F44	71	Coventry Apartments	OH	Newark	Garden	\$2,640,025	Non Performing Matured Balloon	1.26	1.10	9/30/2024	100%	9/30/2024	1/3/2025
K-F44	73	Valley View Apartments	KY	Corbin	Garden	\$2,116,438	Non Performing Matured Balloon	1.24	1.04	6/30/2024	92%	6/30/2024	8/13/2024
K-X03FX	37	Chenango Place	NY	Binghamton	Student	\$11,477,793	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-746	32	Bay Pointe Townhomes	MI	Chesterfield	Garden	\$6,269,806	Non Performing Matured Balloon	1.30	1.24	9/30/2024	82%	9/30/2024	12/6/2024

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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	\$45,426,057	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	\$19,579,829	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	0.87	9/30/2022	100%	9/30/2022	8/4/2023
K-726	34	Colonial Oaks At Braeswood	TX	Houston	Assisted Living	\$10,996,351	REO	1.45	0.33	9/30/2022	75%	9/30/2022	8/4/2023
K-726	37	Colonial Oaks At Katy	TX	Katy	Assisted Living	\$10,173,251	REO	1.45	0.40	9/30/2022	76%	9/30/2022	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	Assisted Living	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-725	46	Fox Creek Estates Townhomes Phase II	NY	East Amherst	Townhouse	Paid Off	\$5,722,348	Balloon Payment/Maturity Default	3/5/2024	Other	1/10/2025

## 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-045	\$283,941,514	\$0	18.00%	100.00%	\$5,982,425	\$5,982,425	\$0	psp 5 - Ariel Suites	Matured
K-047	\$1,207,099,110	\$946,455,390	18.00%	21.59%	\$16,767,577	\$16,767,577	\$0	psp 26 - Aegis at Shadowridge	Matured
K-731	\$227,669,544	\$52,846,014	14.00%	76.79%	\$99,106,872	\$653	\$51,404	psp 14 - Torrance Garden Apartments, psp 17 - Nesbit Ferry Crossing, psp 34 - Spencer Arms Apartments, psp 41 - Bass Lake Crossing Apartments, psp 42 - Delco 5 Portfolio, psp 48 - Grand Crossing	Matured
K-746	\$969,003,312	\$919,892,402	5.00%	5.07%	\$6,257,190	\$0	\$13,551	psp 32 - Bay Pointe Townhomes	Matured
K-BX1	\$247,544,000	\$173,409,000	10.00%	29.95%	\$92,832,984	\$0	\$0	psp 2 - One Lakefront	Matured
K-F21	\$205,670,687	\$186,111,462	10.00%	9.51%	\$10,078,091	(\$6)	\$77,921	psps 1-36 - Enlivant pool	90+ Days Delinquent
K-F25	\$24,716,567	\$0	10.00%	100.00%	\$13,830,673	\$0	\$104,049	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%	\$8,041,945	\$0	\$51,940	psp 20 - Daylesford Crossing	Matured
K-F41	\$19,802,206	\$0	10.00%	100.00%	\$22,509,748	\$41,604	\$133,906	psp 4 - 9 on Canal	Matured
K-F44	\$65,142,331	\$44,214,239	10.00%	32.13%	\$19,699,064	\$0	\$0	psp 51 - Redbull Trail Apartments, psp 63 - Madison Lakes Apartments, psp 66 - Blue Ridge Manor, psp 71 - Coventry Apartments, psp 73 - Valley View Apartments	Matured
K-F45	\$37,710,482	\$21,153,280	10.00%	43.91%	\$26,667,522	\$0	\$0	psp 35 - Silver Leaf Villas, psp 45 - Quail Ridge Apartments	Matured
K-S03	\$98,213,782	\$5,518,628	10.00%	94.38%	\$130,639,050	\$0	\$0	Ranger Oregon Pool (psps 18 - 31), Ranger Washington Pool (psps 41 - 45)	Various
K-S06	\$513,963,804	\$466,551,698	10.00%	9.22%	\$86,758,975	(\$278,902)	\$0	Ranger Mixed Pool (psps 1 - 9)	Matured
K-S09	\$587,072,816	\$520,131,369	10.00%	11.40%	\$34,986,211	\$0	\$132,738	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	\$488,418,469	\$425,268,129	10.00%	12.93%	\$55,951,094	\$0	\$194,871	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	Matured
K-X02	\$114,998,224	\$57,445,704	11.61%	50.05%	\$5,197,218	\$17,996	\$0	psp 31 - The Button Lofts	Matured
K-X03	\$184,380,528	\$146,455,348	22.28%	20.57%	\$75,304,747	\$0	\$257,626	psp 27 - Woodcliff Community, psp 24 - Helix Starkville Apartments	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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