

SOFR Bond Summary

(as of 3/31/2022)

| Deal Name | Settlement Date | Class AS WAL | Class AS Principal Balance | % of Total Class A | Class AL WAL | Class AL Principal Balance | % of Total Class A | Total Class A | Total UPB | SOFR Bond Loan Collateral Index | SOFR Bond Loan Collateral Interest Rate Cap Index Rate |
|-----------|-----------------|-----------------|-------------------------------|-----------------------|-----------------|-------------------------------|-----------------------|-----------------|-----------------|---------------------------------|---|
| KF73 | 12/20/2019 | 9.54 | \$200,000,000 | 26.12% | 9.54 | \$565,600,000 | 73.88% | \$765,600,000 | \$850,717,000 | 1MO LIBOR | 1MO LIBOR |
| KF74 | 2/20/2020 | 6.67 | \$250,000,000 | 34.20% | 6.67 | \$481,000,000 | 65.80% | \$731,000,000 | \$812,241,521 | 1MO LIBOR | 1MO LIBOR |
| KF75 | 3/6/2020 | 9.53 | \$300,000,000 | 34.45% | 9.53 | \$570,860,000 | 65.55% | \$870,860,000 | \$967,623,000 | 1MO LIBOR | 1MO LIBOR |
| KF76 | 3/19/2020 | 9.54 | \$410,418,000 | 47.41% | 9.54 | \$455,200,000 | 52.59% | \$865,618,000 | \$961,798,000 | 1MO LIBOR | 1MO LIBOR |
| KF77 | 4/15/2020 | 6.59 | \$250,000,000 | 31.78% | 6.59 | \$536,600,000 | 68.22% | \$786,600,000 | \$850,397,454 | 1MO LIBOR | 1MO LIBOR |
| KF78 | 4/16/2020 | 9.54 | \$155,500,000 | 18.23% | 9.54 | \$697,700,000 | 81.77% | \$853,200,000 | \$922,379,000 | 1MO LIBOR | 1MO LIBOR |
| KF79 | 6/30/2020 | 9.39 | \$400,000,000 | 40.27% | 9.39 | \$593,400,000 | 59.73% | \$993,400,000 | \$1,073,992,973 | 1MO LIBOR | 1MO LIBOR |
| KF80 | 7/16/2020 | 9.48 | \$400,000,000 | 42.73% | 9.48 | \$536,200,000 | 57.27% | \$936,200,000 | \$1,012,127,000 | 1MO LIBOR | 1MO LIBOR |
| KF81 | 7/30/2020 | 6.45 | \$450,000,000 | 54.32% | 6.45 | \$378,375,000 | 45.68% | \$828,375,000 | \$895,540,464 | 1MO LIBOR | 1MO LIBOR |
| KF82 | 8/6/2020 | 9.48 | \$450,000,000 | 49.92% | 9.48 | \$451,517,000 | 50.08% | \$901,517,000 | \$974,613,000 | 1MO LIBOR | 1MO LIBOR |
| KF83 | 8/13/2020 | 9.45 | \$450,000,000 | 48.51% | 9.45 | \$477,694,000 | 51.49% | \$927,694,000 | \$1,002,913,000 | 1MO LIBOR | 1MO LIBOR |
| KF84 | 9/18/2020 | 9.46 | \$450,000,000 | 48.39% | 9.46 | \$479,975,000 | 51.61% | \$929,975,000 | \$1,005,378,000 | 1MO LIBOR | 1MO LIBOR |
| KF85 | 9/30/2020 | 9.38 | \$450,000,000 | 46.45% | 9.38 | \$518,694,000 | 53.55% | \$968,694,000 | \$1,047,237,000 | 1MO LIBOR | 1MO LIBOR |
| KS14 | 9/30/2020 | 8.17 | \$210,000,000 | 42.17% | 8.17 | \$287,948,000 | 57.83% | \$497,948,000 | \$538,322,500 | 1MO LIBOR | 1MO LIBOR |
| KF86 | 10/13/2020 | 6.47 | \$450,000,000 | 45.64% | 6.47 | \$536,049,000 | 54.36% | \$986,049,000 | \$1,065,999,200 | 1MO LIBOR | 1MO LIBOR |
| KF87 | 10/16/2020 | 9.48 | \$390,000,000 | 40.07% | 9.48 | \$583,256,000 | 59.93% | \$973,256,000 | \$1,052,169,000 | 1MO LIBOR | 1MO LIBOR |
| KF88 | 10/23/2020 | 9.46 | \$253,000,000 | 28.82% | 9.46 | \$624,970,000 | 71.18% | \$877,970,000 | \$949,157,000 | 1MO LIBOR | 1MO LIBOR |
| KF89 | 10/29/2020 | 9.48 | \$450,000,000 | 45.63% | 9.48 | \$536,295,000 | 54.37% | \$986,295,000 | \$1,066,265,000 | 1MO LIBOR | 1MO LIBOR |
| KF90 | 11/5/2020 | 9.61 | \$450,000,000 | 44.37% | 9.61 | \$564,255,000 | 55.63% | \$1,014,255,000 | \$1,096,492,000 | 1MO LIBOR | 1MO LIBOR |
| KF91 | 11/13/2020 | 9.53 | \$400,000,000 | 42.55% | 9.53 | \$540,175,000 | 57.45% | \$940,175,000 | \$1,016,406,360 | 1MO LIBOR | 1MO LIBOR |
| KF92 | 11/24/2020 | 9.56 | \$500,000,000 | 52.03% | 9.56 | \$461,069,000 | 47.97% | \$961,069,000 | \$1,038,993,000 | 1MO LIBOR | 1MO LIBOR |
| KF93 | 12/3/2020 | 6.63 | \$400,000,000 | 44.86% | 6.63 | \$491,564,000 | 55.14% | \$891,564,000 | \$963,853,965 | 1MO LIBOR | 1MO LIBOR |
| KF94 | 12/10/2020 | 9.56 | \$400,000,000 | 40.67% | 9.56 | \$583,407,000 | 59.33% | \$983,407,000 | \$1,063,143,000 | 1MO LIBOR | 1MO LIBOR |
| KF95 | 12/17/2020 | 9.64 | \$514,398,000 | 51.88% | 9.58 | \$477,101,000 | 48.12% | \$991,499,000 | \$1,071,892,486 | Published 30-day SOFR average | Published 30-day SOFR average |
| KF96 | 1/14/2021 | 9.48 | \$653,177,000 | 64.22% | 9.48 | \$363,992,000 | 35.78% | \$1,017,169,000 | \$1,099,643,000 | Published 30-day SOFR average | Published 30-day SOFR average |
| KF97 | 1/28/2021 | 9.54 | \$866,185,000 | 86.59% | 9.39 | \$134,181,000 | 13.41% | \$1,000,366,000 | \$1,081,478,610 | Published 30-day SOFR average | Published 30-day SOFR average |
| KF98 | 2/11/2021 | 9.58 | \$893,625,850 | 86.59% | 9.51 | \$138,445,675 | 13.41% | \$1,032,071,525 | \$1,115,753,000 | Published 30-day SOFR average | Published 30-day SOFR average |
| KF99 | 2/19/2021 | 9.51 | \$942,323,000 | 100.00% | NA | \$0 | 0.00% | \$942,323,000 | \$1,018,728,000 | Published 30-day SOFR average | Published 30-day SOFR average |
| KF100 | 3/4/2021 | 6.53 | \$694,379,000 | 72.88% | 6.20 | \$258,426,000 | 27.12% | \$952,805,000 | \$1,030,060,455 | Published 30-day SOFR average | Published 30-day SOFR average |
| KF101 | 3/11/2021 | 9.44 | \$934,411,000 | 100.00% | NA | \$0 | 0.00% | \$934,411,000 | \$1,010,175,000 | Published 30-day SOFR average | Published 30-day SOFR average |
| KF102 | 3/18/2021 | 9.47 | \$939,128,000 | 100.00% | NA | \$0 | 0.00% | \$939,128,000 | \$1,015,274,000 | Published 30-day SOFR average | Published 30-day SOFR average |
| KF103 | 3/25/2021 | 9.51 | \$938,855,000 | 100.00% | NA | \$0 | 0.00% | \$938,855,000 | \$1,014,979,000 | Published 30-day SOFR average | Published 30-day SOFR average |
| KF104 | 3/30/2021 | 9.45 | \$913,163,000 | 100.00% | NA | \$0 | 0.00% | \$913,163,000 | \$987,204,000 | Published 30-day SOFR average | Published 30-day SOFR average |
| KF105 | 4/13/2021 | 9.46 | \$943,240,000 | 100.00% | NA | \$0 | 0.00% | \$943,240,000 | \$1,019,719,000 | Published 30-day SOFR average | Published 30-day SOFR average |
| KF106 | 4/15/2021 | 9.43 | \$908,645,000 | 100.00% | NA | \$0 | 0.00% | \$908,645,000 | \$982,319,000 | Published 30-day SOFR average | Published 30-day SOFR average |
| KF107 | 4/22/2021 | 6.58 | \$964,180,000 | 100.00% | NA | \$0 | 0.00% | \$964,180,000 | \$1,042,357,000 | Published 30-day SOFR average | Published 30-day SOFR average |
| KF108 | 4/29/2021 | 9.44 | \$937,905,000 | 100.00% | NA | \$0 | 0.00% | \$937,905,000 | \$1,013,952,000 | Published 30-day SOFR average | Published 30-day SOFR average |
| KF109 | 5/7/2021 | 9.55 | \$898,033,000 | 100.00% | NA | \$0 | 0.00% | \$898,033,000 | \$970,847,000 | Published 30-day SOFR average | Published 30-day SOFR average |
| KF110 | 5/13/2021 | 9.43 | \$849,787,000 | 100.00% | NA | \$0 | 0.00% | \$849,787,000 | \$918,689,000 | Published 30-day SOFR average | Published 30-day SOFR average |
| KF111 | 5/20/2021 | 9.52 | \$938,461,000 | 100.00% | NA | \$0 | 0.00% | \$938,461,000 | \$1,014,552,714 | Published 30-day SOFR average | Published 30-day SOFR average |
| KF112 | 5/27/2021 | 9.57 | \$938,999,000 | 100.00% | NA | \$0 | 0.00% | \$938,999,000 | \$1,015,135,000 | Published 30-day SOFR average | Published 30-day SOFR average |
| KF113 | 6/11/2021 | 6.58 | \$994,569,000 | 100.00% | NA | \$0 | 0.00% | \$994,569,000 | \$1,075,210,034 | Published 30-day SOFR average | Published 30-day SOFR average |
| KF114 | 6/24/2021 | 9.54 | \$886,487,000 | 100.00% | NA | \$0 | 0.00% | \$886,487,000 | \$958,364,500 | Published 30-day SOFR average | Published 30-day SOFR average |
| KF115 | 7/16/2021 | 9.47 | \$900,372,000 | 100.00% | NA | \$0 | 0.00% | \$900,372,000 | \$973,376,000 | Published 30-day SOFR average | Published 30-day SOFR average |
| KF116 | 7/22/2021 | 6.66 | \$912,516,000 | 100.00% | NA | \$0 | 0.00% | \$912,516,000 | \$986,504,000 | Published 30-day SOFR average | Published 30-day SOFR average |
| KF117 | 7/29/2021 | 9.41 | \$869,203,000 | 100.00% | NA | \$0 | 0.00% | \$869,203,000 | \$939,679,000 | Published 30-day SOFR average | Published 30-day SOFR average |
| KF118 | 8/19/2021 | 6.75 | \$859,036,000 | 100.00% | NA | \$0 | 0.00% | \$859,036,000 | \$928,688,000 | Published 30-day SOFR average | Published 30-day SOFR average |
| KF119 | 8/31/2021 | 9.48 | \$799,715,000 | 100.00% | NA | \$0 | 0.00% | \$799,715,000 | \$864,556,908 | Published 30-day SOFR average | Published 30-day SOFR average |
| KF120 | 9/16/2021 | 9.58 | \$745,333,000 | 100.00% | NA | \$0 | 0.00% | \$745,333,000 | \$805,766,000 | Published 30-day SOFR average | Published 30-day SOFR average |
| KF121 | 9/23/2021 | 6.71 | \$779,744,000 | 100.00% | NA | \$0 | 0.00% | \$779,744,000 | \$842,967,000 | Published 30-day SOFR average | Published 30-day SOFR average |
| KF122 | 10/28/2021 | 9.55 | \$767,564,000 | 100.00% | NA | \$0 | 0.00% | \$767,564,000 | \$829,799,000 | Published 30-day SOFR average | Published 30-day SOFR average |
| KF123 | 11/4/2021 | 6.71 | \$739,525,000 | 100.00% | NA | \$0 | 0.00% | \$739,525,000 | \$799,487,000 | Published 30-day SOFR average | Published 30-day SOFR average |

*An Advance compounded SOFR rate is calculated over a specified period that begins and ends prior to the start of the interest accrual period resulting in the rate being known "in advance" of each interest accrual period. Arrears compounding denotes the calculation of interest using daily SOFR rates published during the relevant interest accrual periods. Arrears compounds interest accruals that are calculated daily throughout the interest accrual period, thus the compounded rate applicable to the interest accrual period is not known until the end of the interest accrual period. The rate is therefore only known and applied "in arrears."

SOFR Bond Summary

(as of 3/31/2022)

| Deal Name | Settlement Date | Class AS WAL | Class AS Principal Balance | % of Total Class A | Class AL WAL | Class AL Principal Balance | % of Total Class A | Total Class A | Total UPB | SOFR Bond Loan Collateral Index | SOFR Bond Loan Collateral Interest Rate Cap Index Rate |
|--------------|-----------------|-----------------|-------------------------------|-----------------------|-----------------|-------------------------------|-----------------------|-------------------------|-------------------------|---------------------------------|---|
| KF124 | 11/12/2021 | 9.59 | \$766,307,000 | 100.00% | NA | \$0 | 0.00% | \$766,307,000 | \$828,441,000 | Published 30-day SOFR average | Published 30-day SOFR average |
| KF125 | 11/23/2021 | 6.75 | \$734,305,000 | 100.00% | NA | \$0 | 0.00% | \$734,305,000 | \$793,844,203 | Published 30-day SOFR average | Published 30-day SOFR average |
| KF126 | 12/16/2021 | 9.58 | \$759,622,000 | 100.00% | NA | \$0 | 0.00% | \$759,622,000 | \$821,213,000 | Published 30-day SOFR average | Published 30-day SOFR average |
| KF127 | 12/23/2021 | 6.71 | \$754,487,000 | 100.00% | NA | \$0 | 0.00% | \$754,487,000 | \$815,662,314 | Published 30-day SOFR average | Published 30-day SOFR average |
| KF128 | 1/20/2022 | 9.53 | \$829,281,000 | 100.00% | NA | \$0 | 0.00% | \$829,281,000 | \$896,521,000 | Published 30-day SOFR average | Published 30-day SOFR average |
| KF129 | 2/9/2022 | 6.64 | \$774,587,000 | 100.00% | NA | \$0 | 0.00% | \$774,587,000 | \$837,392,000 | Published 30-day SOFR average | Published 30-day SOFR average |
| KF130 | 2/16/2022 | 6.72 | \$781,351,000 | 100.00% | NA | \$0 | 0.00% | \$781,351,000 | \$844,704,000 | Published 30-day SOFR average | Published 30-day SOFR average |
| KF131 | 2/23/2022 | 9.56 | \$860,271,000 | 100.00% | NA | \$0 | 0.00% | \$860,271,000 | \$930,022,900 | Published 30-day SOFR average | Published 30-day SOFR average |
| KF132 | 3/8/2022 | 9.54 | \$765,321,000 | 100.00% | NA | \$0 | 0.00% | \$765,321,000 | \$827,375,000 | Published 30-day SOFR average | Published 30-day SOFR average |
| KF133 | 3/24/2022 | 6.64 | \$731,342,000 | 100.00% | NA | \$0 | 0.00% | \$731,342,000 | \$790,641,000 | Published 30-day SOFR average | Published 30-day SOFR average |
| Total | | | \$41,198,750,850 | 75.56% | | \$13,323,948,675 | 24.44% | \$54,522,699,525 | \$59,040,730,561 | | |

*An Advance compounded SOFR rate is calculated over a specified period that begins and ends prior to the start of the interest accrual period resulting in the rate being known "in advance" of each interest accrual period. Arrears compounding denotes the calculation of interest using daily SOFR rates published during the relevant interest accrual periods. Arrears compounds interest accruals that are calculated daily throughout the interest accrual period, thus the compounded rate applicable to the interest accrual period is not known until the end of the interest accrual period. The rate is therefore only known and applied "in arrears."

SOFB Bond Summary

(as of 3/31/2022)

| Deal Name | Basis Risk Guarantee (Y/N) | SOFB Bond Applicable Floor | SOFB Bond Applicable SOFR Rate | SOFB Rate Compounding Methodology (Advance or Arrears)* | SOFB Bond SOFR Determination Date |
|------------------|-----------------------------------|-----------------------------------|---------------------------------------|--|---|
| KF124 | N | SOFB Rate floored at Zero | Published 30-day SOFR average | Advance | Last business day prior to the loan interest accrual period |
| KF125 | N | SOFB Rate floored at Zero | Published 30-day SOFR average | Advance | Last business day prior to the loan interest accrual period |
| KF126 | N | SOFB Rate floored at Zero | Published 30-day SOFR average | Advance | Last business day prior to the loan interest accrual period |
| KF127 | N | SOFB Rate floored at Zero | Published 30-day SOFR average | Advance | Last business day prior to the loan interest accrual period |
| KF128 | N | SOFB Rate floored at Zero | Published 30-day SOFR average | Advance | Last business day prior to the loan interest accrual period |
| KF129 | N | SOFB Rate floored at Zero | Published 30-day SOFR average | Advance | Last business day prior to the loan interest accrual period |
| KF130 | N | SOFB Rate floored at Zero | Published 30-day SOFR average | Advance | Last business day prior to the loan interest accrual period |
| KF131 | N | SOFB Rate floored at Zero | Published 30-day SOFR average | Advance | Last business day prior to the loan interest accrual period |
| KF132 | N | SOFB Rate floored at Zero | Published 30-day SOFR average | Advance | Last business day prior to the loan interest accrual period |
| KF133 | N | SOFB Rate floored at Zero | Published 30-day SOFR average | Advance | Last business day prior to the loan interest accrual period |

*An Advance compounded SOFR rate is calculated over a specified period that begins and ends prior to the start of the interest accrual period resulting in the rate being known "in advance" of each interest accrual period. Arrears compounding denotes the calculation of interest using daily SOFR rates published during the relevant interest accrual periods. Arrears compounds interest accruals that are calculated daily throughout the interest accrual period, thus the compounded rate applicable to the interest accrual period is not known until the end of the interest accrual period. The rate is therefore only known and applied "in arrears."