

SOFR Bond Summary

(as of 12/7/2020)

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
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
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
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
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
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
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
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
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
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
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
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
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
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
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
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
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
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
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
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
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
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
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
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
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
KF96**	1/14/2021	10.00	\$647,500,000	63.64%	10.00	\$370,000,000	36.36%	\$1,017,500,000	\$1,100,000,000	Published 30-day SOFR average
KF97**	1/28/2021	10.00	\$855,625,000	84.09%	10.00	\$161,875,000	15.91%	\$1,017,500,000	\$1,100,000,000	Published 30-day SOFR average
Total			\$9,033,316,000	42.09%		\$12,428,904,000	57.91%	\$21,462,220,000	\$23,299,650,923	

*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."

**The collateral and class sizes have yet to be finalized. Therefore, the figures provided for the WAL, Class AS Principal Balance, Class AL Principal Balance, Total Class A, and Total UPB (and associated percentages) are estimates and subject to change.

SOFR Bond Summary

(as of 12/7/2020)

Deal Name	SOFR Bond Loan Collateral Interest Rate Cap Index Rate	Basis Risk Guarantee (Y/N)	SOFR Bond Applicable Floor	SOFR Bond Applicable SOFR Rate
KF73	1MO LIBOR	Y	SOFR Rate floored at Zero	Calendar month compounded average of published SOFR rates
KF74	1MO LIBOR	Y	SOFR Rate floored at Zero	Calendar month compounded average of published SOFR rates
KF75	1MO LIBOR	Y	SOFR Rate floored at Zero	Calendar month compounded average of published SOFR rates
KF76	1MO LIBOR	Y	SOFR Rate floored at Zero	Calendar month compounded average of published SOFR rates
KF77	1MO LIBOR	Y	Coupon floored at Zero	Published 30-day SOFR average
KF78	1MO LIBOR	Y	Coupon floored at Zero	Published 30-day SOFR average
KF79	1MO LIBOR	Y	Coupon floored at Zero	Published 30-day SOFR average
KF80	1MO LIBOR	Y	Coupon floored at Zero	Published 30-day SOFR average
KF81	1MO LIBOR	Y	Coupon floored at Zero	Published 30-day SOFR average
KF82	1MO LIBOR	Y	Coupon floored at Zero	Published 30-day SOFR average
KF83	1MO LIBOR	Y	Coupon floored at Zero	Published 30-day SOFR average
KF84	1MO LIBOR	Y	Coupon floored at Zero	Published 30-day SOFR average
KF85	1MO LIBOR	Y	Coupon floored at Zero	Published 30-day SOFR average
KS14	1MO LIBOR	Y	Coupon floored at Zero	Published 30-day SOFR average
KF86	1MO LIBOR	Y	Coupon floored at Zero	Published 30-day SOFR average
KF87	1MO LIBOR	Y	Coupon floored at Zero	Published 30-day SOFR average
KF88	1MO LIBOR	Y	Coupon floored at Zero	Published 30-day SOFR average
KF89	1MO LIBOR	Y	Coupon floored at Zero	Published 30-day SOFR average
KF90	1MO LIBOR	Y	Coupon floored at Zero	Published 30-day SOFR average
KF91	1MO LIBOR	Y	Coupon floored at Zero	Published 30-day SOFR average
KF92	1MO LIBOR	Y	Coupon floored at Zero	Published 30-day SOFR average
KF93	1MO LIBOR	Y	Coupon floored at Zero	Published 30-day SOFR average
KF94	1MO LIBOR	Y	Coupon floored at Zero	Published 30-day SOFR average
KF95**	Published 30-day SOFR average	N	SOFR Rate floored at Zero	Published 30-day SOFR average
KF96**	Published 30-day SOFR average	N	SOFR Rate floored at Zero	Published 30-day SOFR average
KF97**	Published 30-day SOFR average	N	SOFR Rate floored at Zero	Published 30-day SOFR average

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SOFR Bond Summary

(as of 12/7/2020)

Deal Name	SOFR Rate Compounding Methodology (Advance or Arrears)*	SOFR Bond SOFR Determination Date
KF73	Advance	1st business day of the loan interest accrual period
KF74	Advance	1st business day of the loan interest accrual period
KF75	Advance	1st business day of the loan interest accrual period
KF76	Advance	1st business day of the loan interest accrual period
KF77	Advance	Last business day prior to the loan interest accrual period
KF78	Advance	Last business day prior to the loan interest accrual period
KF79	Advance	Last business day prior to the loan interest accrual period
KF80	Advance	Last business day prior to the loan interest accrual period
KF81	Advance	Last business day prior to the loan interest accrual period
KF82	Advance	Last business day prior to the loan interest accrual period
KF83	Advance	Last business day prior to the loan interest accrual period
KF84	Advance	Last business day prior to the loan interest accrual period
KF85	Advance	Last business day prior to the loan interest accrual period
KS14	Advance	Last business day prior to the loan interest accrual period
KF86	Advance	Last business day prior to the loan interest accrual period
KF87	Advance	Last business day prior to the loan interest accrual period
KF88	Advance	Last business day prior to the loan interest accrual period
KF89	Advance	Last business day prior to the loan interest accrual period
KF90	Advance	Last business day prior to the loan interest accrual period
KF91	Advance	Last business day prior to the loan interest accrual period
KF92	Advance	Last business day prior to the loan interest accrual period
KF93	Advance	Last business day prior to the loan interest accrual period
KF94	Advance	Last business day prior to the loan interest accrual period
KF95**	Advance	Last business day prior to the loan interest accrual period
KF96**	Advance	Last business day prior to the loan interest accrual period
KF97**	Advance	Last business day prior to the loan interest accrual period

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