

Q Deal Performance

March 2021



Introduction

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Q Deal Performance

**Freddie Mac's
Core Mission
is to Provide
Liquidity,
Stability and
Affordability
to the
U.S. Housing
Market**

Q Deal Program



- 14 transactions
- \$5.522 billion in combined issuance
- 2,191 loans (original loan count)



Loan Payoffs through March 2021

- 835 loans have paid off (39.22% of combined issuance, by loan balance) have paid off on or prior to maturity date.



Performance has remained strong. As of the March 2021 reporting date:

- 99.86% of loans are current
- 1 loan is in special servicing
- 0 loans are REO
- There have been no losses
- 12.85% 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.

Issuance

Q Issuance

Senior Subordination Level																			
Q-Deal	Settlement Date	Original Balance (millions)	Current Balance (Millions)	Factor	Original	Current	Change	Original Loan Count	Prior Month Loan Count	Active Loan Count	# of Suppal 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
Q001	11/20/2014	\$215.22	\$192.20	0.8785	12.00%	13.44%	1.44%	124	122	122	0	0.00 %	0.00 %	0.00%	0.00 %	\$ -	0.00 %	0.00%	0.00%
Q002	7/30/2015	\$106.52	\$93.54	0.8675	8.00%	9.11%	1.11%	60	59	59	0	0.00 %	0.00 %	0.00%	0.00 %	\$ -	0.00 %	0.00%	0.00%
Q003	12/23/2016	\$509.01	\$97.45	0.1915	0.00%	0.00%	0.00%	321	75	75	0	0.00 %	0.00 %	0.00%	0.00 %	\$ -	0.00 %	29.30%	0.00%
Q004	9/27/2017	\$626.06	\$175.85	0.2809	0.00%	0.00%	0.00%	372	124	122	0	0.00 %	0.00 %	0.00%	0.00 %	\$ -	0.00 %	17.40%	0.00%
Q005	11/20/2017	\$150.71	\$127.35	0.8177	15.00%	17.75%	2.75%	86	81	81	0	0.00 %	0.00 %	0.00%	0.00 %	\$ -	0.00 %	8.55%	0.00%
Q006	12/18/2017	\$280.19	\$172.67	0.6163	0.00%	0.00%	0.00%	112	85	85	0	0.00 %	0.00 %	0.00%	0.00 %	\$ -	0.00 %	45.66%	0.00%
Q007	9/27/2018	\$622.35	\$358.51	0.5761	0.00%	0.00%	0.00%	216	135	132	0	0.00 %	0.00 %	0.00%	0.95 %	\$ -	1.64 %	10.05%	0.00%
Q008	12/11/2018	\$251.93	\$84.89	0.3370	0.00%	0.00%	0.00%	159	68	66	0	0.00 %	0.00 %	0.00%	0.00 %	\$ -	0.00 %	40.58%	0.00%
Q009	7/19/2019	\$562.92	\$236.71	0.3836	20.00%	27.02%	7.02%	22	11	11	0	0.00 %	0.00 %	0.00%	0.00 %	\$ -	7.39 %	23.38%	0.00%
Q010	8/1/2019	\$573.34	\$326.73	0.5699	0.00%	0.00%	0.00%	168	106	103	0	0.00 %	0.00 %	0.00%	0.00 %	\$ -	0.00 %	22.77%	0.00%
Q011	9/26/2019	\$548.70	\$368.04	0.6708	0.00%	0.00%	0.00%	189	150	146	0	0.00 %	0.00 %	0.00%	0.00 %	\$ -	0.82 %	15.36%	0.00%
Q012	8/28/2020	\$332.73	\$325.19	0.9773	0.00%	0.00%	0.00%	114	113	113	0	0.00 %	0.00 %	0.00%	0.00 %	\$ -	0.00 %	0.34%	0.00%
Q013	9/29/2020	\$553.15	\$534.96	0.9671	0.00%	0.00%	0.00%	172	166	166	0	0.00 %	0.00 %	0.00%	0.00 %	\$ -	0.00 %	2.83%	0.00%
Q014	11/24/2020	\$189.53	\$188.21	0.9930	0.00%	0.00%	0.00%	76	75	75	0	0.00 %	0.00 %	0.00%	0.00 %	\$ -	0.00 %	0.00%	0.00%

Servicer Watchlist Loans

- As of March 2021, there are 170 loans on the servicers' watchlist for a total of \$421M.
- Based on 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	\$393,261,298	11.98%	153
Informational	\$28,630,461	0.87%	17
Total	\$421,891,759	12.85%	170

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

Default Risk / WL Criteria Category	Sum of UPB
Credit	\$421,891,759
Property Performance	\$298,764,970
Other	\$77,305,585
Property Condition	\$15,969,512
Casualty	\$0
Pending Maturity	\$29,851,691
Delinquent	\$0
Ground Lease	\$0

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Delinquent & Specially-Serviced Loans

Q-Deal	Prospectus #	FM Loan #	Property Name	State	MSA (City)	Property Type	UPB	Loan Status	UW DCR	Most Recent DCR	As of	Most Recent Occup	As of	Transfer Date
Q007	53	505041472	2409 College Avenue	CA	Berkeley	Garden	\$3,395,823	90+ Days	1.27	0.75	9/30/2020	65%	9/30/2020	12/7/2020

