

Q-Deal Performance

July 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



- 15 transactions
- \$5.784 billion in combined issuance
- 2,206 loans (original loan count)



Loan Payoffs through July 2021

- 971 loans have paid off (46.18% of combined issuance, by loan balance) have paid off on or prior to maturity date.



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

- 99.90% of loans are current
- 1 loan is in special servicing
- 0 loans are REO
- There have been no losses
- 14.36% 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	\$190.84	0.8713	12.00%	13.53%	1.53%	124	122	121	0	0.00 %	0.00 %	0.00%	0.00 %	\$ -	0.00 %	0.00%	0.00%
Q002	7/30/2015	\$106.52	\$92.81	0.8600	8.00%	9.18%	1.18%	60	59	59	0	0.00 %	0.00 %	0.00%	0.00 %	\$ -	0.00 %	0.00%	0.00%
Q003	12/23/2016	\$509.01	\$94.25	0.1852	0.00%	0.00%	0.00%	321	73	73	0	0.00 %	0.00 %	0.00%	0.00 %	\$ -	0.00 %	48.55%	0.00%
Q004	9/27/2017	\$626.06	\$141.95	0.2267	0.00%	0.00%	0.00%	372	111	102	0	0.00 %	0.00 %	0.00%	0.00 %	\$ -	0.00 %	15.51%	0.00%
Q005	11/20/2017	\$150.71	\$125.91	0.8064	15.00%	17.96%	2.96%	86	81	81	0	0.00 %	0.00 %	0.00%	0.00 %	\$ -	0.00 %	7.16%	0.00%
Q006	12/18/2017	\$280.19	\$144.02	0.5140	0.00%	0.00%	0.00%	112	77	75	0	0.00 %	0.00 %	0.00%	0.00 %	\$ -	0.00 %	82.65%	0.00%
Q007	9/27/2018	\$622.35	\$280.44	0.4506	0.00%	0.00%	0.00%	216	115	111	0	0.00 %	0.00 %	0.00%	1.20 %	\$ -	2.08 %	19.28%	0.00%
Q008	12/11/2018	\$251.93	\$78.34	0.3109	0.00%	0.00%	0.00%	159	62	60	0	0.00 %	0.00 %	0.00%	0.00 %	\$ -	0.00 %	51.99%	0.00%
Q009	7/19/2019	\$562.92	\$137.15	0.2197	20.00%	27.88%	7.88%	22	5	4	0	0.00 %	0.00 %	0.00%	0.00 %	\$ -	0.00 %	4.05%	0.00%
Q010	8/1/2019	\$573.34	\$259.93	0.4534	0.00%	0.00%	0.00%	168	89	83	0	0.00 %	0.00 %	0.00%	0.00 %	\$ -	0.00 %	19.67%	0.00%
Q011	9/26/2019	\$548.70	\$297.73	0.5426	0.00%	0.00%	0.00%	189	129	117	0	0.00 %	0.00 %	0.00%	0.00 %	\$ -	0.82 %	19.42%	0.00%
Q012	8/28/2020	\$332.73	\$315.16	0.9472	0.00%	0.00%	0.00%	114	113	112	0	0.00 %	0.00 %	0.00%	0.00 %	\$ -	0.00 %	5.37%	0.00%
Q013	9/29/2020	\$553.15	\$490.79	0.8873	0.00%	0.00%	0.00%	172	155	149	0	0.00 %	0.00 %	0.00%	0.00 %	\$ -	0.00 %	3.20%	0.00%
Q014	11/24/2020	\$189.53	\$186.88	0.9860	0.00%	0.00%	0.00%	76	75	75	0	0.00 %	0.00 %	0.00%	0.00 %	\$ -	0.00 %	1.88%	0.00%
Q015	5/7/2021	\$262.08	\$236.79	0.9035	20.00%	20.00%	0.00%	15	15	13	0	0.00 %	0.00 %	0.00%	0.00 %	\$ -	0.00 %	0.00%	0.00%

Servicer Watchlist Loans

- As of July 2021, there are 196 loans on the servicers' watchlist for a total of \$441M.
- 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	\$420,980,723	13.70%	181
Informational	\$20,296,735	0.66%	15
Total	\$441,277,458	14.36%	196

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

Default Risk / WL Criteria Category	Sum of UPB
Credit	\$441,277,458
Property Performance	\$336,850,457
Other	\$58,964,033
Property Condition	\$7,962,720
Casualty	\$0
Pending Maturity	\$37,500,247
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	\$3,366,865	90+ Days	1.29	0.77	9/30/2020	76%	9/30/2020	12/7/2020

