Structured Agency Credit Risk (STACR) Debt Notes
Series 2023-HQA1

CONTACT INFORMATION

Issuer	Freddie Mac
Indenture Trustee	Citibank, N.A.
Owner Trustee	Wilmington Trust, National Association
Custodian	Bank of New York Mellon

CONTENTS

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Citibank, N.A.
Agency and Trust
388 Greenwich Street
New York, NY 10013

Structured Agency Credit Risk (STACR) Debt Notes
Series 2023-HQA1

Distribution Summary - Initial Certificates

DISTRIBUTION IN DOLLARS

Class (1)	Original Balance (2)	Prior Principal Balance (3)	Pass-Through Rate (4)	Accrual Day Count (5)	Accrual Dates (6)	Interest Distributed (7)	Principal Distributed (8)	Total Distributed (9)=(7+8)	Balance Change (10)	Realized Loss (11)	Current Principal Balance (12)=(3-8+10-11)
M-1A	127,000,000.00	100,297,795.58	7.323740%	28 / 360	05/28 - 06/24	571,320.54	3,110,124.23	3,681,444.77	0.00	0.00	97,187,671.35
M-1B	127,000,000.00	127,000,000.00	8.823740%	28 / 360	05/28 - 06/24	871,589.43	0.00	871,589.43	0.00	0.00	127,000,000.00
M-2	63,000,000.00	63,000,000.00	10.823740%	28 / 360	05/28 - 06/24	530,363.26	0.00	530,363.26	0.00	0.00	63,000,000.00
Totals	317,000,000.00	290,297,795.58				1,973,273.23	3,110,124.23	5,083,397.46	0.00	0.00	287,187,671.35

Notional Classes

X-IO	317,000,000.00	290,297,795.58	50.559684%	-	-	11,415,728.18	0.00	11,415,728.18	0.00	0.00	287,187,671.35

Distribution Summary - Non-Initial Certificates

DISTRIBUTION IN DOLLARS

Class (1)	Original Balance (2)	Prior Principal Balance (3)	Pass-Through Rate (4)	Accrual Day Count (5)	Accrual Dates (6)	Interest Distributed (7)	Principal Distributed (8)	Total Distributed (9)=(7+8)	Balance Change (10)	Realized Loss (11)	Current Principal Balance (12)=(3-8+10-11)
M-2A	31,500,000.00	31,500,000.00	10.823740%	28 / 360	05/28 - 06/24	265,181.63	0.00	265,181.63	0.00	0.00	31,500,000.00
M-2B	31,500,000.00	31,500,000.00	10.823740%	28 / 360	05/28 - 06/24	265,181.63	0.00	265,181.63	0.00	0.00	31,500,000.00
M-2R	63,000,000.00	63,000,000.00	8.573740%	28 / 360	05/28 - 06/24	420,113.26	0.00	420,113.26	0.00	0.00	63,000,000.00
M-2S	63,000,000.00	63,000,000.00	9.023740%	28 / 360	05/28 - 06/24	442,163.26	0.00	442,163.26	0.00	0.00	63,000,000.00
M-2T	63,000,000.00	63,000,000.00	9.473740%	28 / 360	05/28 - 06/24	464,213.26	0.00	464,213.26	0.00	0.00	63,000,000.00
M-2U	63,000,000.00	63,000,000.00	9.923740%	28 / 360	05/28 - 06/24	486,263.26	0.00	486,263.26	0.00	0.00	63,000,000.00
M-2AR	31,500,000.00	31,500,000.00	8.573740%	28 / 360	05/28 - 06/24	210,056.63	0.00	210,056.63	0.00	0.00	31,500,000.00
M-2AS	31,500,000.00	31,500,000.00	9.023740%	28 / 360	05/28 - 06/24	221,081.63	0.00	221,081.63	0.00	0.00	31,500,000.00
M-2AT	31,500,000.00	31,500,000.00	9.473740%	28 / 360	05/28 - 06/24	232,106.63	0.00	232,106.63	0.00	0.00	31,500,000.00
M-2AU	31,500,000.00	31,500,000.00	9.923740%	28 / 360	05/28 - 06/24	243,131.63	0.00	243,131.63	0.00	0.00	31,500,000.00
M-2BR	31,500,000.00	31,500,000.00	8.573740%	28 / 360	05/28 - 06/24	210,056.63	0.00	210,056.63	0.00	0.00	31,500,000.00
M-2BS	31,500,000.00	31,500,000.00	9.023740%	28 / 360	05/28 - 06/24	221,081.63	0.00	221,081.63	0.00	0.00	31,500,000.00
M-2BT	31,500,000.00	31,500,000.00	9.473740%	28 / 360	05/28 - 06/24	232,106.63	0.00	232,106.63	0.00	0.00	31,500,000.00
M-2BU	31,500,000.00	31,500,000.00	9.923740%	28 / 360	05/28 - 06/24	243,131.63	0.00	243,131.63	0.00	0.00	31,500,000.00
M-2RB	31,500,000.00	31,500,000.00	13.073740%	28 / 360	05/28 - 06/24	320,306.63	0.00	320,306.63	0.00	0.00	31,500,000.00
M-2SB	31,500,000.00	31,500,000.00	12.623740%	28 / 360	05/28 - 06/24	309,281.63	0.00	309,281.63	0.00	0.00	31,500,000.00
M-2TB	31,500,000.00	31,500,000.00	12.173740%	28 / 360	05/28 - 06/24	298,256.63	0.00	298,256.63	0.00	0.00	31,500,000.00
M-2UB	31,500,000.00	31,500,000.00	11.723740%	28 / 360	05/28 - 06/24	287,231.63	0.00	287,231.63	0.00	0.00	31,500,000.00

Notional Classes

M-2I	63,000,000.00	63,000,000.00	2.250000%	28 / 360	05/28 - 06/24	110,250.00	0.00	110,250.00	0.00	0.00	63,000,000.00
M-2AI	31,500,000.00	31,500,000.00	2.250000%	28 / 360	05/28 - 06/24	55,125.00	0.00	55,125.00	0.00	0.00	31,500,000.00
M-2BI	31,500,000.00	31,500,000.00	2.250000%	28 / 360	05/28 - 06/24	55,125.00	0.00	55,125.00	0.00	0.00	31,500,000.00

Structured Agency Credit Risk (STACR) Debt Notes
Series 2023-HQA1

Distribution Summary - Hypothetical Certificates

DISTRIBUTION IN DOLLARS

Class (1)	Original Balance (2)	Prior Principal Balance (3)	Pass-Through Rate (4)	Accrual Day Count (5)	Accrual Dates (6)	Interest Distributed (7)	Principal Distributed (8)	Total Distributed (9)=(7+8)	Balance Change (10)	Realized Loss (11)	Current Principal Balance (12)=(3-8+10-11)
A-H	12,867,217,693.00	12,143,593,088.62	0.000000%	-	-	0.00	78,472,528.80	78,472,528.80	2,956.15	0.00	12,065,123,515.97
M-1AH	7,033,518.00	5,554,695.68	0.000000%	-	-	0.00	172,245.00	172,245.00	0.00	0.00	5,382,450.68
M-1BH	7,033,518.00	7,033,518.00	0.000000%	-	-	0.00	0.00	0.00	0.00	0.00	7,033,518.00
M-2AH	2,008,379.00	2,008,379.00	0.000000%	-	-	0.00	0.00	0.00	0.00	0.00	2,008,379.00
M-2BH	2,008,379.00	2,008,379.00	0.000000%	-	-	0.00	0.00	0.00	0.00	0.00	2,008,379.00
B-1H	67,016,760.00	67,016,760.00	14.323740%	-	05/28 - 06/24	0.00	0.00	0.00	0.00	0.00	67,016,760.00
B-2H	100,525,138.00	100,525,138.00	16.323740%	-	05/28 - 06/24	0.00	0.00	0.00	0.00	0.00	100,525,138.00
B-3H	33,508,379.00	33,500,064.88	0.000000%	-	-	0.00	0.00	0.00	0.00	2,956.14	33,497,108.74
Totals	13,086,351,764.00	12,361,240,023.18				0.00	78,644,773.80	78,644,773.80	2,956.15	2,956.14	12,282,595,249.39

Structured Agency Credit Risk (STACR) Debt Notes
Series 2023-HQA1

Distribution Summary - Active Certificates

DISTRIBUTION IN DOLLARS

Class (1)	Original Balance (2)	Prior Principal Balance (3)	Pass-Through Rate (4)	Accrual Day Count (5)	Accrual Dates (6)	Interest Distributed (7)	Principal Distributed (8)	Total Distributed (9)=(7+8)	Balance Change (10)	Realized Loss (11)	Current Principal Balance (12)=(3-8+10-11)
M-1A	127,000,000.00	100,297,795.58	7.323740%	28 / 360	05/28 - 06/24	571,320.54	3,110,124.23	3,681,444.77	0.00	0.00	97,187,671.35
M-1B	127,000,000.00	127,000,000.00	8.823740%	28 / 360	05/28 - 06/24	871,589.43	0.00	871,589.43	0.00	0.00	127,000,000.00
M-2	63,000,000.00	63,000,000.00	10.823740%	28 / 360	05/28 - 06/24	530,363.26	0.00	530,363.26	0.00	0.00	63,000,000.00
Totals	317,000,000.00	290,297,795.58				1,973,273.23	3,110,124.23	5,083,397.46	0.00	0.00	287,187,671.35

Distribution Summary (Factors)

PER $1,000 OF ORIGINAL BALANCE

Class	CUSIP(s)	Record Date	Prior Principal Balance (3/2 x 1000)	Interest Distributed (7/2 x 1000)	Principal Distributed (8/2 x 1000)	Total Distributed (9/2 x 1000)	Deferred Interest (10/2 x 1000)	Realized Loss (11/2 x 1000)	Current Principal Balance (12/2 x 1000)
M-1A	35564KX79	6/24/24	789.746422	4.498587	24.489167	28.987754	0.000000	0.000000	765.257255
M-1B	35564KX87	6/24/24	1,000.000000	6.862909	0.000000	6.862909	0.000000	0.000000	1,000.000000
M-2	35564KY37	6/24/24	1,000.000000	8.418464	0.000000	8.418464	0.000000	0.000000	1,000.000000

Structured Agency Credit Risk (STACR) Debt Notes
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Interest Distribution Detail

DISTRIBUTION IN DOLLARS

Class (1)	Prior Principal Balance (2)	Pass-Through Rate (3)	Next Pass-Through Rate (4)	Interest Accrual Day Cnt Fraction (5)	Optimal Accrued Interest (6)	Prior Unpaid Interest (7)	Interest on Prior Unpaid Interest (8)	Non-Recov. Interest Shortfall (9)	Interest Due (10)=(6)+(7)+(8)-(9)	Deferred Interest (11)	Interest Distributed (12)	Current Unpaid Interest (13)=(10)-(11)-(12)
M-1A	100,297,795.58	7.323740%	7.335350%	28 / 360	571,320.54	0.00	0.00	0.00	571,320.54	0.00	571,320.54	0.00
M-1B	127,000,000.00	8.823740%	8.835350%	28 / 360	871,589.43	0.00	0.00	0.00	871,589.43	0.00	871,589.43	0.00
M-2	63,000,000.00	10.823740%	10.835350%	28 / 360	530,363.26	0.00	0.00	0.00	530,363.26	0.00	530,363.26	0.00
Totals	290,297,795.58				1,973,273.23	0.00	0.00	0.00	1,973,273.23	0.00	1,973,273.23	0.00

Structured Agency Credit Risk (STACR) Debt Notes
Series 2023-HQA1

Principal Distribution Detail

DISTRIBUTION IN DOLLARS

Class (1)	Original Balance (2)	Prior Principal Balance (3)	Scheduled Principal Distribution (4)	Unscheduled Principal Distribution (5)	Balance Change (6)	Current Realized Losses (7)	Current Principal Recoveries (8)	Current Principal Balance (9)=(3)-(4)-(5)+(6)-(7)+(8)	Cumulative Realized Losses (10)	Original Class (%) (11)	Current Class (%) (12)	Original Credit Support (13)	Current Credit Support (14)
M-1A	127,000,000.00	100,297,795.58	935,454.45	2,174,669.77	0.00	0.00	0.00	97,187,671.35	0.00	40.06%	33.84%	3.00%	3.20%
M-1B	127,000,000.00	127,000,000.00	0.00	0.00	0.00	0.00	0.00	127,000,000.00	0.00	40.06%	44.22%	2.00%	2.13%
M-2	63,000,000.00	63,000,000.00	0.00	0.00	0.00	0.00	0.00	63,000,000.00	0.00	19.87%	19.87%	1.50%	1.50%
Totals	317,000,000.00	290,297,795.58	935,454.45	2,174,669.77	0.00	0.00	0.00	287,187,671.35	0.00	99.99%	97.93%		

Structured Agency Credit Risk (STACR) Debt Notes
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Reconciliation Detail

SOURCE OF FUNDS

Interest Funds Available		
Scheduled Interest	1,982,729.37	
Modification (Loss)/Gain Amount	(2,956.14)	
Total Interest Funds Available:		1,979,773.23
Principal Funds Available		
Scheduled Principal	24,590,009.25	
Curtailments	1,980,077.61	
Prepayments in Full/(Reversals)	54,455,034.66	
Liquidation Balance	0.00	
(Current Realized Losses)/Gains	0.00	
Repurchased Principal	0.00	
Trailing Recoveries/(Losses)	0.00	
(Pool Reactivation)	0.00	
Reference Pool Removals	729,776.51	
Total Principal Funds Available:		81,754,898.03
Total Funds Available		**83,734,671.26**

ALLOCATION OF FUNDS

Scheduled Fees		
Indenture Trustee Fee	6,500.00	
Total Scheduled Fees:		6,500.00
Distributions		
Interest Distribution	1,973,273.23	
Principal Distribution	81,754,898.03	
Total Distributions:		83,728,171.26
Total Funds Allocated		**83,734,671.26**

Structured Agency Credit Risk (STACR) Debt Notes
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Collateral Summary

ASSET CHARACTERISTICS

	Cut-Off	Beginning	Ending	Delta or % of Orig
Aggregate Stated Principal Balance	13,403,351,764.29	12,650,689,171.37	12,568,571,604.18	93.77%
Aggregate Actual Principal Balance	13,403,351,764.29	12,651,537,818.77	12,569,782,920.74	93.78%
Loan Count	37,756	36,416	36,253	1,503
Weighted Average Coupon Rate (WAC)	3.196977%	3.195506%	Not Available	Not Available
Net Weighted Average Coupon Rate (Net WAC)	3.196977%	3.195506%	Not Available	Not Available
Weighted Average Remaining Term (WART in months)	344	332	331	13

AVAILABLE PRINCIPAL

Scheduled Principal	24,590,009.25
Curtailments	1,980,077.61
Prepayments in Full/(Reversal)	54,455,034.66
Liquidation Balance	0.00
(Current Realized Losses)/Gains	0.00
Repurchased Principal	0.00
Trailing Recoveries/(Losses)	0.00
Reference Pool Removals	729,776.51
(Pool Reactivation)	0.00
TOTAL AVAILABLE PRINCIPAL	**81,754,898.03**

Realized Loss Summary

Current Realized Losses	2,956.14
Cumulative Realized Losses	*11,270.26*

AVAILABLE INTEREST

Scheduled Interest	1,982,729.37
Indenture Trustee Fee	6,500.00
Modification Loss/(Gain) Amount	2,956.14
TOTAL AVAILABLE INTEREST	**1,973,273.23**

Structured Agency Credit Risk (STACR) Debt Notes
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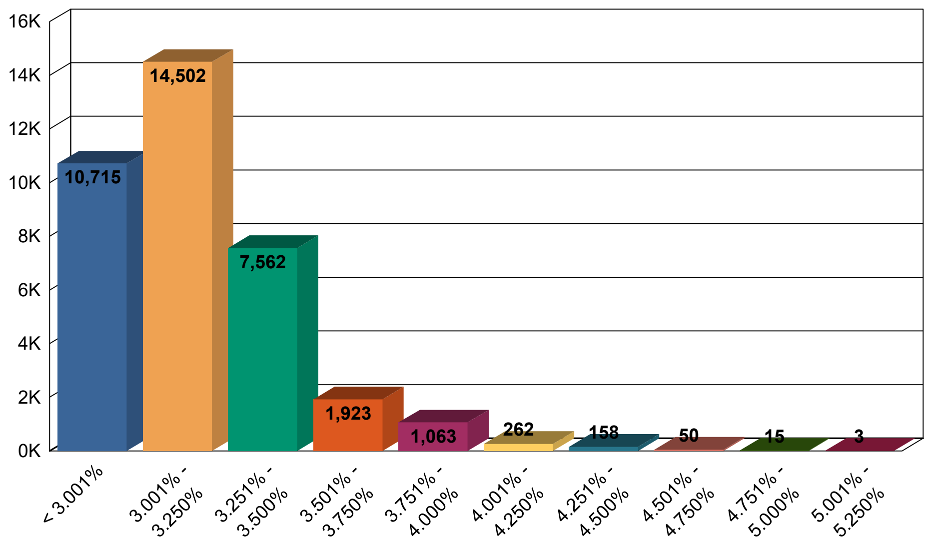
Stratification Detail

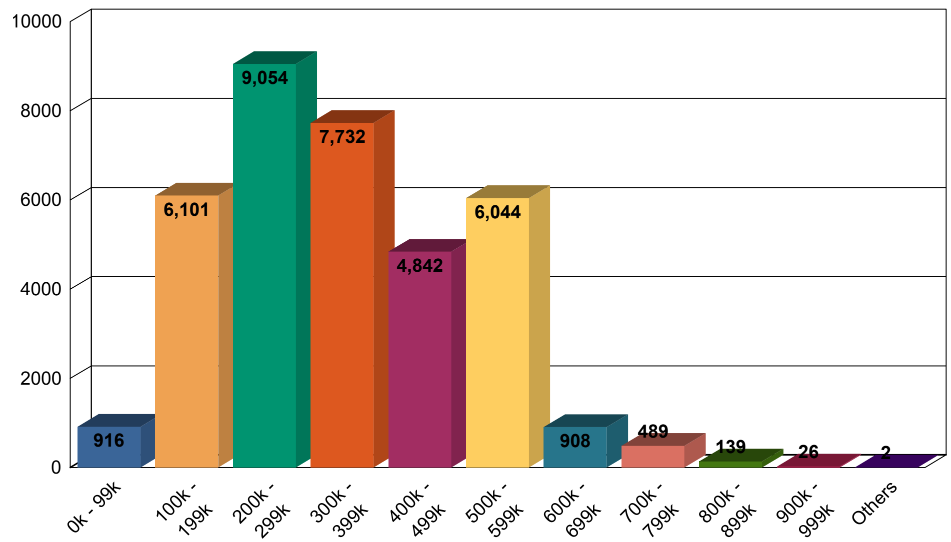
Loan Rate

Loan Rate	# of Loans	Ending Sched Balance	% of Agg Balance	WAC	WART
2.500 or Less	23	6,931,054.76	0.06	2.4263	330
2.501 to 2.750	1,455	582,070,402.79	4.63	2.7298	330
2.751 to 3.000	9,237	3,479,933,518.46	27.69	2.9483	330
3.001 to 3.250	14,502	4,999,559,226.64	39.78	3.1888	331
3.251 to 3.500	7,562	2,476,399,496.89	19.70	3.4114	331
3.501 to 3.750	1,923	589,654,168.37	4.69	3.6653	331
3.751 to 4.000	1,063	313,029,261.73	2.49	3.9071	331
4.001 to 4.250	262	72,207,481.74	0.57	4.1709	331
4.251 to 4.500	158	35,584,652.72	0.28	4.4232	331
4.501 to 4.750	50	9,939,426.73	0.08	4.6703	331
4.751 to 5.000	15	2,568,611.50	0.02	4.9471	331
5.001 to 5.250	3	694,301.85	0.01	5.1188	331
5.251 to 5.500	0	0.00	0.00	0.0000	0
5.501 or Greater	0	0.00	0.00	0.0000	0
Totals:	36,253	12,568,571,604.18	100.00	3.1954	331

Ending Scheduled Balance

Ending Sched Balance	# of Loans	Ending Sched Balance	% of Agg Balance	WAC	WART
0 to 99,999	916	69,160,774.91	0.55	3.3871	330
100,000 to 199,999	6,101	962,811,092.21	7.66	3.2774	330
200,000 to 299,999	9,054	2,261,915,680.04	18.00	3.2501	331
300,000 to 399,999	7,732	2,689,491,193.07	21.40	3.2066	331
400,000 to 499,999	4,842	2,159,385,054.76	17.18	3.1685	331
500,000 to 599,999	6,044	3,336,813,034.39	26.55	3.1427	330
600,000 to 699,999	908	580,397,129.25	4.62	3.1779	331
700,000 to 799,999	489	364,763,082.71	2.90	3.1795	331
800,000 to 899,999	139	117,840,173.02	0.94	3.2164	331
900,000 to 999,999	26	23,976,693.43	0.19	3.2560	331
1,000,000 or Greater	2	2,017,696.39	0.02	3.3720	332
Totals:	36,253	12,568,571,604.18	100.00	3.1954	331





Structured Agency Credit Risk (STACR) Debt Notes
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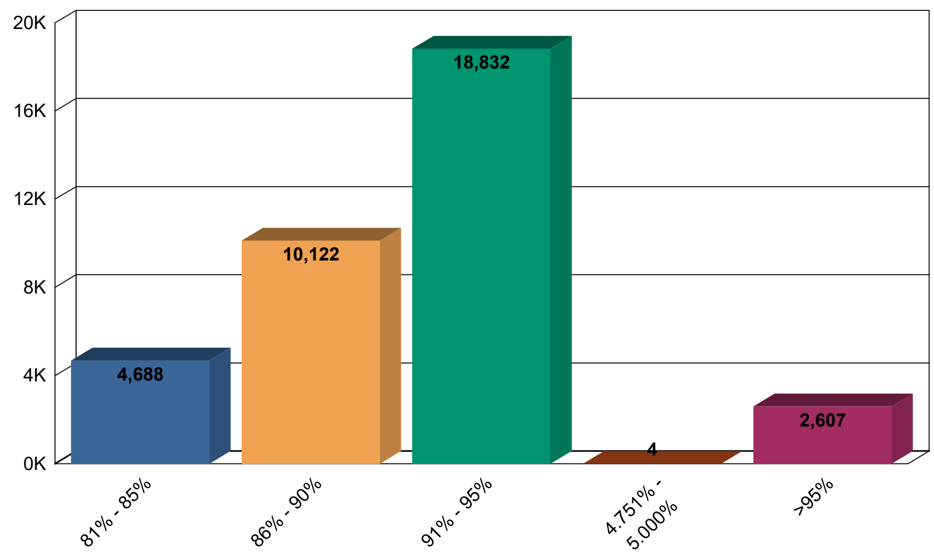
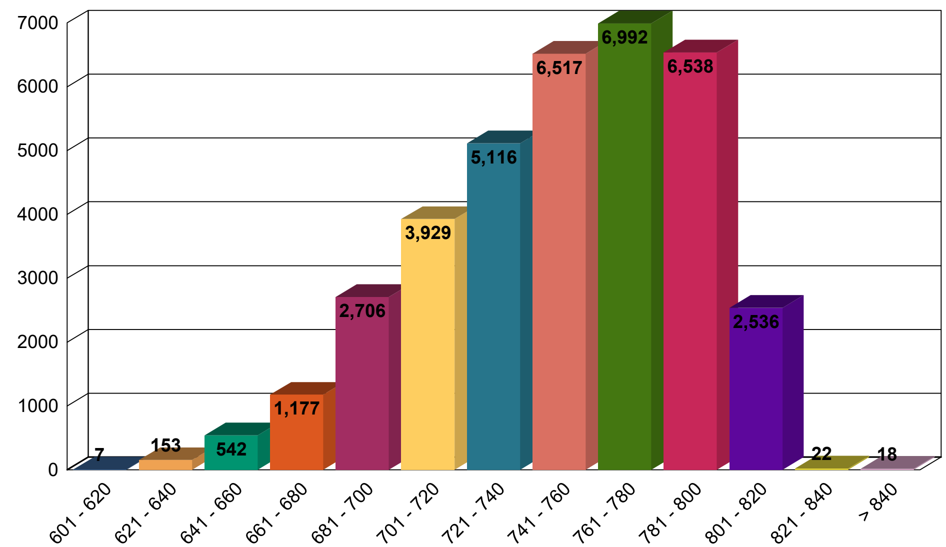
Original LTV

Original LTV			# of Loans	Ending Sched Balance	% of Agg Balance	WAC	WART
60 or Less			0	0.00	0.00	0.0000	0
61 to 65			0	0.00	0.00	0.0000	0
66 to 70			0	0.00	0.00	0.0000	0
71 to 75			0	0.00	0.00	0.0000	0
76 to 80			0	0.00	0.00	0.0000	0
81 to 85			4,688	1,670,985,837.71	13.29	3.2045	330
86 to 90			10,122	3,668,995,364.67	29.19	3.1766	330
91 to 95			18,832	6,604,204,680.93	52.55	3.1929	331
96 or Greater			2,611	624,385,720.87	4.97	3.3084	331
Weighted Avg.:	92	Totals:	36,253	12,568,571,604.18	100.00	3.1954	331

Credit Score

Credit Score *Includes no score loans.			# of Loans	Ending Sched Balance	% of Agg Balance	WAC	WART
601 to 620			7	2,524,492.44	0.02	3.7092	331
621 to 640			153	43,861,709.32	0.35	3.8384	331
641 to 660			542	168,336,405.88	1.34	3.7899	331
661 to 680			1,177	349,541,788.48	2.78	3.6041	331
681 to 700			2,706	865,957,926.60	6.89	3.3852	331
701 to 720			3,929	1,274,817,711.90	10.14	3.2937	331
721 to 740			5,116	1,724,756,016.06	13.72	3.1988	330
741 to 760			6,517	2,297,263,342.72	18.28	3.1417	331
761 to 780			6,992	2,548,405,422.71	20.28	3.1198	330
781 to 800			6,538	2,399,067,662.09	19.09	3.1183	331
801 to 820			2,536	881,357,866.35	7.01	3.1190	330
821 to 840			22	8,049,354.20	0.06	3.1327	331
841 or Greater			18	4,631,905.43	0.04	3.4690	331
Weighted Avg.:	755	Totals:	36,253	12,568,571,604.18	100.00	3.1954	331





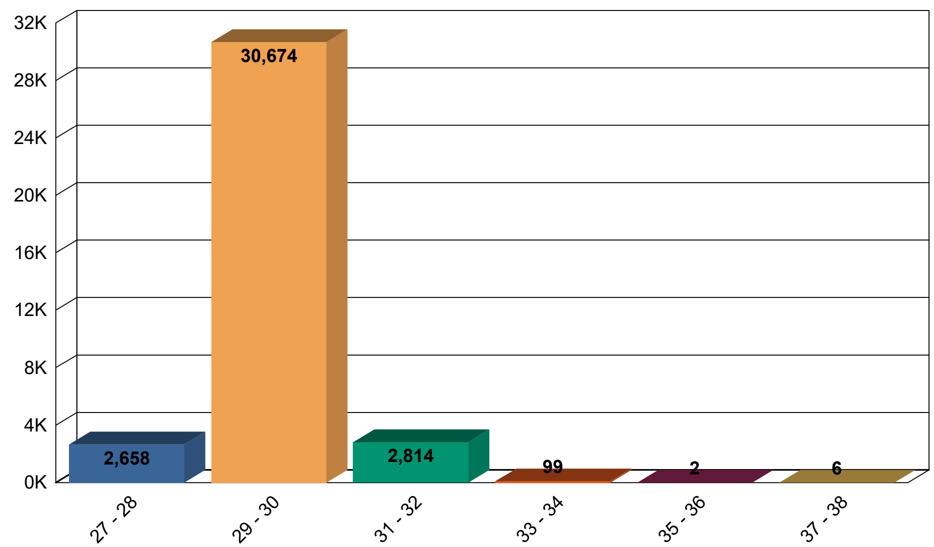
Structured Agency Credit Risk (STACR) Debt Notes
Series 2023-HQA1

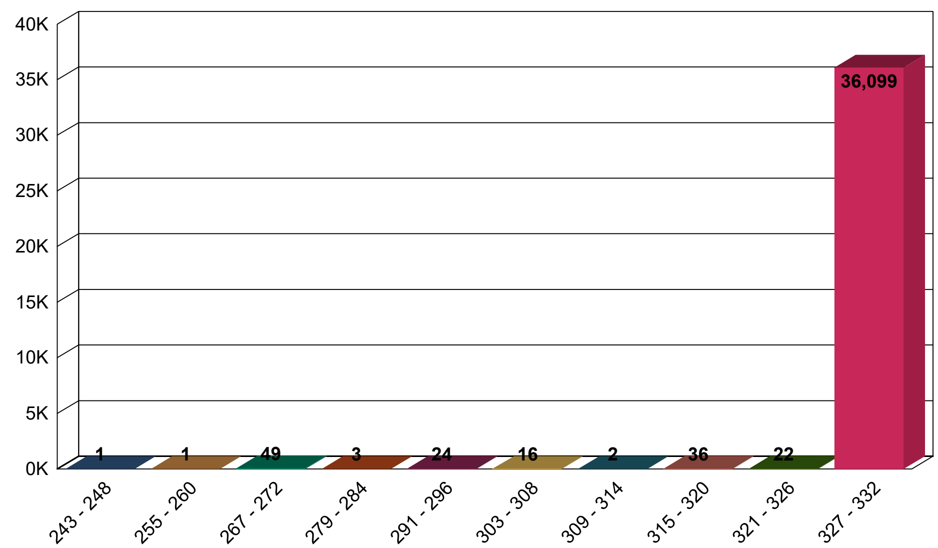
Seasoning

Months		# of Loans	Ending Sched Balance	% of Agg Balance	WAC	WART
27 - 28		2,658	929,324,208.82	7.39	3.2314	332
29 - 30		30,674	10,448,272,404.43	83.13	3.2065	331
31 - 32		2,814	1,150,248,008.47	9.15	3.0692	329
33 - 34		99	36,359,307.04	0.29	3.0872	327
35 - 36		2	953,492.77	0.01	3.1250	324
37 - 38		6	3,414,182.65	0.03	3.0762	322
Weighted Avg.: 29	Totals:	36,253	12,568,571,604.18	100.00	3.1954	331

Anticipated Remaining Term

Months		# of Loans	Ending Sched Balance	% of Agg Balance	WAC	WART
243 - 248		1	123,466.11	0.00	3.7500	247
255 - 260		1	350,763.30	0.00	3.0000	255
267 - 272		49	12,509,631.93	0.10	3.0182	270
279 - 284		3	363,043.72	0.00	3.4454	283
291 - 296		24	5,968,229.31	0.05	3.0838	295
303 - 308		16	4,817,033.87	0.04	3.0571	307
309 - 314		2	642,167.49	0.01	3.1734	310
315 - 320		36	11,461,461.99	0.09	3.0537	319
321 - 326		22	7,371,824.83	0.06	3.1255	324
327 - 332		36,099	12,524,963,981.63	99.65	3.1959	331
Weighted Avg.: 331	Totals:	36,253	12,568,571,604.18	100.00	3.1954	331

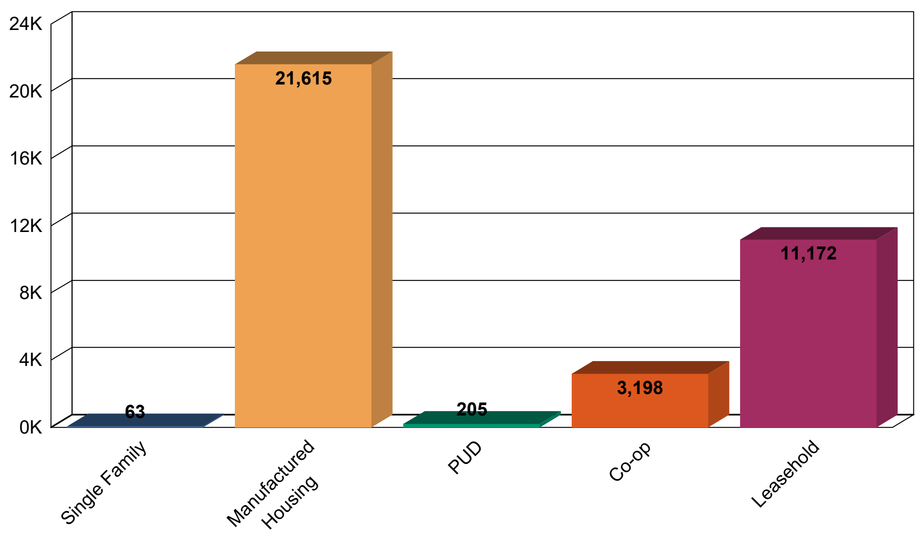




Structured Agency Credit Risk (STACR) Debt Notes
Series 2023-HQA1

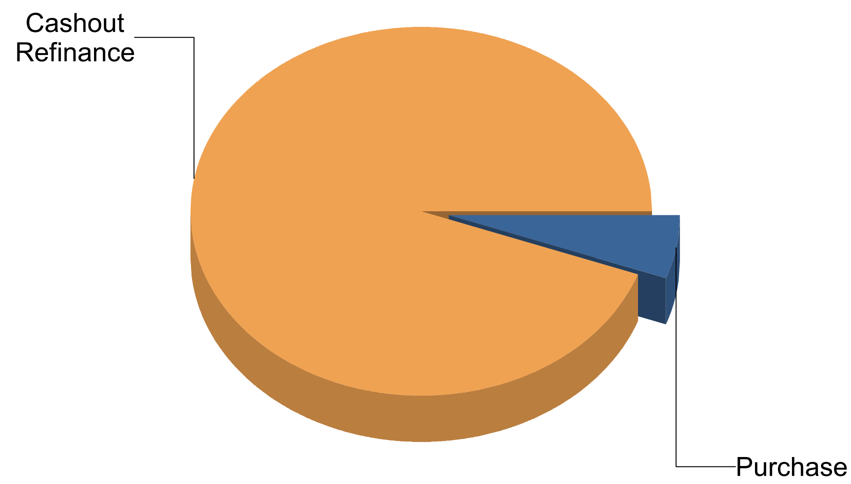
Property Type

Property Type	# of Loans	Ending Sched Balance	% of Agg Balance	WAC	WART
Single Family	63	15,601,447.98	0.12	3.1443	329
Manufactured Housing	21,615	7,218,973,772.71	57.44	3.2004	331
PUD	205	45,653,325.51	0.36	3.4752	331
Co-op	3,198	1,052,604,685.93	8.37	3.2589	330
Leasehold	11,172	4,235,738,372.05	33.70	3.1684	331
Totals:	36,253	12,568,571,604.18	100.00	3.1954	331



Loan Purpose

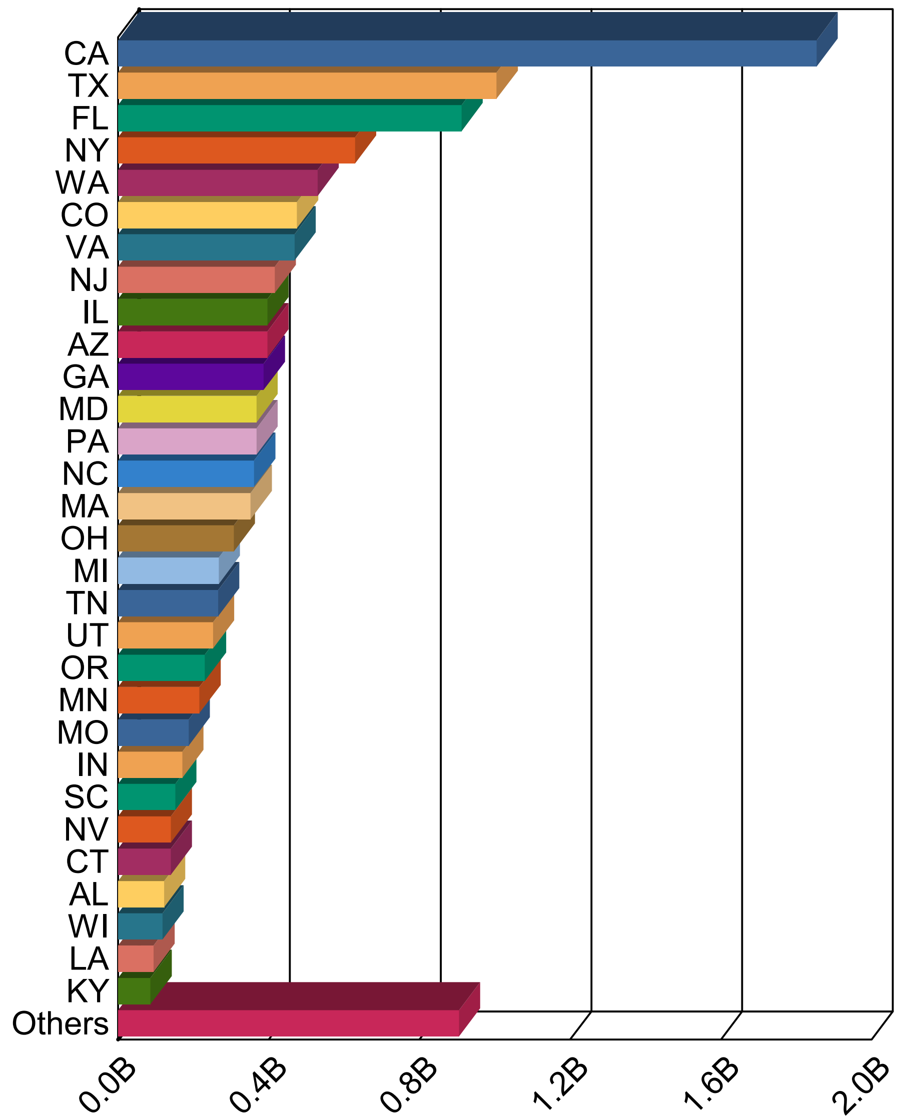
Purpose	# of Loans	Ending Sched Balance	% of Agg Balance	WAC	WART
Purchase	2,064	656,463,169.28	5.22	3.1211	329
Cashout Refinance	34,189	11,912,108,434.90	94.78	3.1995	331
Totals:	36,253	12,568,571,604.18	100.00	3.1954	331



Structured Agency Credit Risk (STACR) Debt Notes
Series 2023-HQA1

State

State	# of Loans	Ending Sched Balance	% of Agg Balance	WAC	WART
California	3,544	1,853,959,953.58	14.75	3.1998	330
Texas	3,106	1,004,655,118.29	7.99	3.2058	331
Florida	2,753	911,999,772.52	7.26	3.2720	331
New York	1,664	629,168,049.19	5.01	3.1767	330
Washington	1,088	529,593,266.52	4.21	3.1740	330
Colorado	1,021	474,868,982.71	3.78	3.1571	330
Virginia	1,157	468,569,097.20	3.73	3.1117	330
New Jersey	1,050	415,567,666.48	3.31	3.1583	330
Illinois	1,479	396,494,262.37	3.15	3.1964	331
Arizona	1,045	396,042,943.66	3.15	3.2616	331
Georgia	1,202	386,651,060.88	3.08	3.2145	331
Maryland	934	367,587,700.77	2.92	3.1567	330
Pennsylvania	1,397	367,503,120.46	2.92	3.1511	331
North Carolina	1,105	361,127,891.17	2.87	3.1712	331
Massachusetts	790	351,791,725.09	2.80	3.0977	330
Ohio	1,401	307,332,694.67	2.45	3.2291	331
Michigan	1,149	267,376,048.90	2.13	3.2426	331
Tennessee	817	265,764,260.23	2.11	3.2027	331
Utah	578	251,946,849.77	2.00	3.1450	331
Oregon	548	230,371,224.59	1.83	3.2202	331
Minnesota	739	215,911,307.72	1.72	3.1760	331
Missouri	787	187,569,694.17	1.49	3.2165	331
Indiana	731	170,604,498.94	1.36	3.2824	331
South Carolina	532	151,567,957.90	1.21	3.2244	331
Nevada	373	140,079,428.68	1.11	3.3079	331
Connecticut	467	139,760,568.51	1.11	3.1587	330
Alabama	450	121,929,321.95	0.97	3.2156	330
Wisconsin	468	117,640,890.08	0.94	3.1906	331
Louisiana	362	94,177,530.60	0.75	3.2246	331
Kentucky	369	86,001,831.31	0.68	3.2011	330
Others	3,147	904,956,885.27	7.20	3.1895	331
Totals:	36,253	12,568,571,604.18	100.00	3.1954	331



Structured Agency Credit Risk (STACR) Debt Notes
Series 2023-HQA1

Delinquency Information

DELINQUENT			BANKRUPTCY			FORECLOSURE			REO			TOTAL		
Days	Balance	Count	Days	Balance	Count	Days	Balance	Count	Days	Balance	Count	Days	Balance	Count
			< 30	11,878,039.49 0.094506%	34 0.1%	< 30	0.00 0.000000%	0 0.0%	< 30	0.00 0.000000%	0 0.0%	< 30	11,878,039.49 0.094506%	34 0.1%
30-59	73,792,961.91 0.587123%	218 0.6%	30-59	932,288.78 0.007418%	3 0.0%	30-59	0.00 0.000000%	0 0.0%	30-59	0.00 0.000000%	0 0.0%	30-59	74,725,250.69 0.594541%	221 0.6%
60-89	22,907,408.50 0.182259%	72 0.2%	60-89	154,515.88 0.001229%	1 0.0%	60-89	0.00 0.000000%	0 0.0%	60-89	0.00 0.000000%	0 0.0%	60-89	23,061,924.38 0.183489%	73 0.2%
90-119	11,377,885.69 0.090526%	33 0.1%	90-119	833,066.62 0.006628%	2 0.0%	90-119	0.00 0.000000%	0 0.0%	90-119	0.00 0.000000%	0 0.0%	90-119	12,210,952.31 0.097155%	35 0.1%
120-149	9,784,968.39 0.077853%	27 0.1%	120-149	0.00 0.000000%	0 0.0%	120-149	0.00 0.000000%	0 0.0%	120-149	0.00 0.000000%	0 0.0%	120-149	9,784,968.39 0.077853%	27 0.1%
150-179	6,340,430.57 0.050447%	16 0.0%	150-179	573,001.36 0.004559%	1 0.0%	150-179	0.00 0.000000%	0 0.0%	150-179	0.00 0.000000%	0 0.0%	150-179	6,913,431.93 0.055006%	17 0.0%
180+	19,110,566.55 0.152050%	51 0.1%	180+	0.00 0.000000%	0 0.0%	180+	1,556,972.80 0.012388%	6 0.0%	180+	311,168.47 0.002476%	1 0.0%	180+	20,978,707.82 0.166914%	58 0.2%
Total	143,314,221.61 1.140259%	417 1.2%	Total	14,370,912.13 0.114340%	41 0.1%	Total	1,556,972.80 0.012388%	6 0.0%	Total	311,168.47 0.002476%	1 0.0%	Total	159,553,275.01 1.269462%	465 1.3%

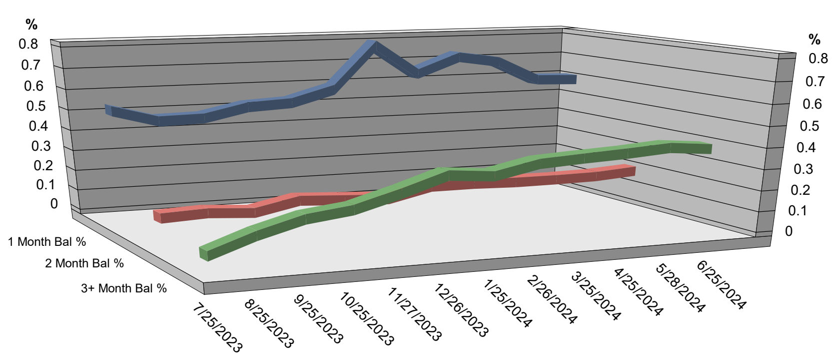
Principal and Interest Advances	N/A

Structured Agency Credit Risk (STACR) Debt Notes
Series 2023-HQA1

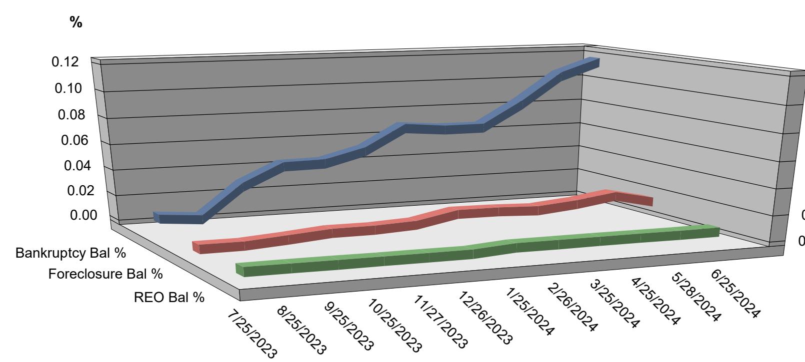
Historical Delinquency Information

Distribution Date	1 Month Balance	1 Month Cnt	2 Month Balance	2 Month Cnt	3 + Month Balance	3 + Month Cnt	Bankruptcy Balance	Bankruptcy Cnt	Foreclosure Balance	Foreclosure Cnt	REO Balance	REO Cnt	Total Balance	Total Cnt
06/2024	73,792,962 0.587%	218 0.6%	22,907,409 0.182%	72 0.2%	46,613,851 0.371%	127 0.4%	14,370,912 0.114%	41 0.1%	1,556,973 0.012%	6 0.0%	311,168 0.002%	1 0.0%	159,553,275 1.269%	465 1.3%
05/2024	75,067,427 0.593%	229 0.6%	21,194,614 0.168%	67 0.2%	49,100,025 0.388%	130 0.4%	13,178,445 0.104%	37 0.1%	2,393,045 0.019%	8 0.0%	311,168 0.002%	1 0.0%	161,244,723 1.275%	472 1.3%
04/2024	87,844,393 0.691%	258 0.7%	20,781,670 0.163%	61 0.2%	47,448,608 0.373%	127 0.3%	10,581,459 0.083%	31 0.1%	1,837,202 0.014%	7 0.0%	311,168 0.002%	1 0.0%	168,804,500 1.327%	485 1.3%
03/2024	92,266,656 0.721%	274 0.7%	20,947,068 0.164%	61 0.2%	46,253,919 0.362%	124 0.3%	8,424,506 0.066%	25 0.1%	1,478,920 0.012%	5 0.0%	311,168 0.002%	1 0.0%	169,682,237 1.327%	490 1.3%
02/2024	83,069,351 0.647%	252 0.7%	21,621,681 0.168%	66 0.2%	44,920,155 0.350%	118 0.3%	8,455,249 0.066%	25 0.1%	1,640,463 0.013%	5 0.0%	311,168 0.002%	1 0.0%	160,018,068 1.246%	467 1.3%
01/2024	102,009,538 0.791%	302 0.8%	21,624,535 0.168%	65 0.2%	39,372,848 0.305%	103 0.3%	8,826,327 0.068%	26 0.1%	1,674,119 0.013%	5 0.0%	311,168 0.002%	1 0.0%	173,818,536 1.347%	502 1.4%
12/2023	75,771,360 0.585%	231 0.6%	15,536,274 0.120%	48 0.1%	41,658,360 0.322%	106 0.3%	6,705,069 0.052%	19 0.1%	868,561 0.007%	3 0.0%	0 0.000%	0 0.0%	140,539,624 1.085%	407 1.1%
11/2023	68,692,860 0.528%	205 0.6%	16,985,347 0.131%	47 0.1%	33,007,664 0.254%	86 0.2%	5,694,131 0.044%	17 0.0%	655,233 0.005%	2 0.0%	0 0.000%	0 0.0%	125,035,235 0.962%	357 1.0%
10/2023	67,521,021 0.517%	206 0.6%	18,536,473 0.142%	51 0.1%	25,283,546 0.194%	64 0.2%	5,640,241 0.043%	15 0.0%	655,233 0.005%	2 0.0%	0 0.000%	0 0.0%	117,636,514 0.901%	338 0.9%
09/2023	61,983,802 0.473%	174 0.5%	12,832,336 0.098%	40 0.1%	21,940,963 0.167%	51 0.1%	3,800,306 0.029%	11 0.0%	311,168 0.002%	1 0.0%	0 0.000%	0 0.0%	100,868,575 0.770%	277 0.7%
08/2023	61,634,017 0.468%	168 0.5%	14,749,950 0.112%	41 0.1%	14,401,996 0.109%	35 0.1%	707,305 0.005%	3 0.0%	0 0.000%	0 0.0%	0 0.000%	0 0.0%	91,493,268 0.695%	247 0.7%
07/2023	69,645,411 0.527%	190 0.5%	13,437,947 0.102%	34 0.1%	4,563,998 0.035%	12 0.0%	1,074,175 0.008%	3 0.0%	0 0.000%	0 0.0%	0 0.000%	0 0.0%	88,721,531 0.671%	239 0.6%

Historical One, Two, and Three-Plus Month Trend



Historical BK, FC, and REO Trend



Structured Agency Credit Risk (STACR) Debt Notes
Series 2023-HQA1

Standard Prepayment and Default Information

Payment Date	Wtd. Avg. Age (Months)	Current Collateral Balance	Scheduled Principal	Unscheduled Principal	Liquidation Principal	SMM	CPR	PSA	MDR	CDR	SDA
25-Jun-2024	29.37	12,568,571,604.18	24,590,009.25	57,527,557.94	0.00	0.456%	5.333%	91%	0.000%	0.000%	0%
28-May-2024	28.37	12,650,689,171.37	24,076,083.89	42,315,983.06	0.00	0.333%	3.928%	69%	0.000%	0.000%	0%
25-Apr-2024	27.37	12,717,081,238.32	24,174,638.53	47,198,652.28	0.00	0.370%	4.348%	79%	0.000%	0.000%	0%
25-Mar-2024	26.37	12,788,454,529.13	23,575,410.94	34,954,858.64	0.00	0.273%	3.222%	61%	0.000%	0.000%	0%
26-Feb-2024	25.37	12,846,984,798.71	24,095,873.18	31,325,720.57	0.00	0.243%	2.880%	57%	0.000%	0.000%	0%
25-Jan-2024	24.37	12,902,406,392.46	24,069,898.92	26,208,181.76	0.00	0.203%	2.406%	49%	0.000%	0.000%	0%
26-Dec-2023	23.37	12,952,684,473.14	23,591,568.06	24,879,292.18	0.00	0.192%	2.276%	49%	0.000%	0.000%	0%
27-Nov-2023	22.37	13,001,155,333.38	23,845,841.95	27,174,441.69	0.00	0.209%	2.474%	55%	0.000%	0.000%	0%
25-Oct-2023	21.37	13,052,175,617.02	23,934,054.56	31,633,755.57	0.00	0.242%	2.863%	67%	0.000%	0.000%	0%
25-Sep-2023	20.37	13,107,743,427.15	23,662,594.97	34,895,092.09	0.00	0.266%	3.140%	77%	0.000%	0.000%	0%
25-Aug-2023	19.37	13,166,301,114.21	23,831,576.89	35,965,969.04	0.00	0.272%	3.221%	83%	0.000%	0.000%	0%

SMM (Single Month Mortality) = (Beginning Balance - Ending Balance - Scheduled Principal) / (Beginning Balance - Scheduled Principal)

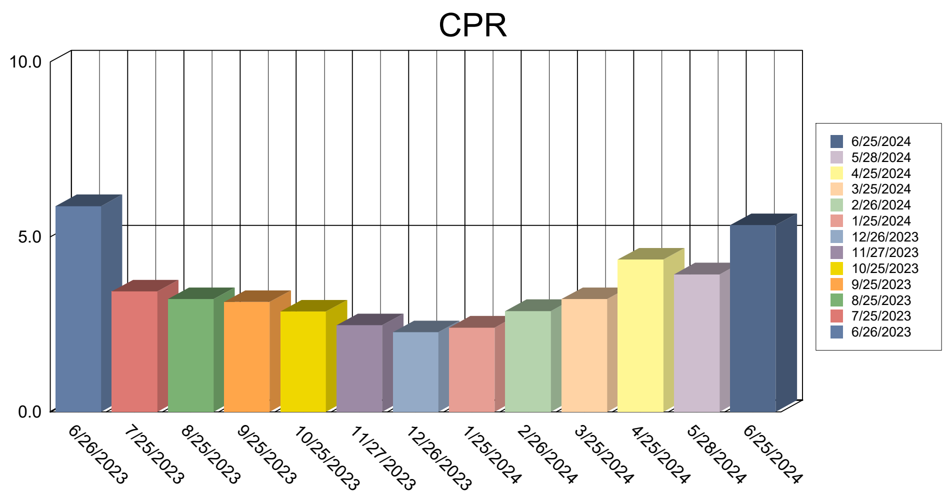
CPR (Constant Prepayment Rate) = 1 - ((1-SMM)^12)

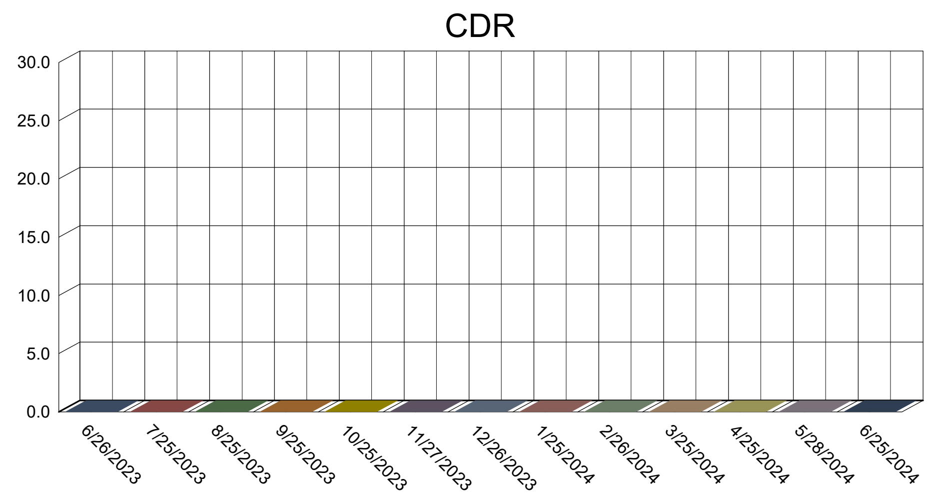
PSA (Public Securities Association) = CPR / (min(.2% * Age, 6%))

MDR (Monthly Default Rate) = Beginning Balance of Liquidated Asset / Total Beginning Balance

CDR (Conditional Default Rate) = 1 - ((1-MDR)^12)

SDA (Standard Default Assumption) = CDR / (min(.2% * Age, 6%))





Structured Agency Credit Risk (STACR) Debt Notes
Series 2023-HQA1

Waterfall Detail

DISTRIBUTIONS	Amount Distributed	Remaining Available Funds
Available Distribution Amount		83,734,671.26
Fees Paid to Indenture Trustee	(6,500.00)	83,728,171.26
Interest Payments to Classes M-1A, M-1B, M-2A, and M-2B	(1,973,273.23)	81,754,898.03
Senior Reduction Amount to Class A-H	(78,472,528.80)	3,282,369.23
Subordinate Reduction Amount, Prorata to Classes M-1A and M-1AH	(3,282,369.23)	0.00
Subordinate Reduction Amount, Prorata to Classes M-1B and M-1BH	0.00	0.00
Subordinate Reduction Amount, Prorata to Classes M-2A and M-2AH	0.00	0.00
Subordinate Reduction Amount, Prorata to Classes M-2B and M-2BH	0.00	0.00
Subordinate Reduction Amount, Prorata to Classes B-1 and B-1H	0.00	0.00
Subordinate Reduction Amount, Prorata to Classes B-2 and B-2H	0.00	0.00
Subordinate Reduction Amount, to Class B-3H	0.00	0.00

Structured Agency Credit Risk (STACR) Debt Notes
Series 2023-HQA1

Other Information

Note Information

30 Day SOFR	
Current Rate	5.323740%
Next Rate	5.335350%
Senior & Subordinate Information	
Senior Percentage	95.985110%
Subordinate Percentage	4.014890%
Senior Reduction Amount	78,472,528.80
Subordinate Reduction Amount	3,282,369.23
Supplemental Subordinate Reduction Amount	0.00
Interim Offered Reference Tranche Percentage	2.415478%
Final Offered Reference Tranche Percentage	2.415478%
Senior Prepayment Percentage. Test Information: All three tests must be satisfied to drop the rate to the Senior Percentage, otherwise 100%.	95.985110%
Cumulative Net Loss Test. This test will be satisfied if (a) <= (b)	
(a) Cumulative Net Loss Percentage	
(i) Cumulative Net Loss Amount, divided by	11,270.26
(ii) Reference Obligations UPB as of Cut-off Date	13,403,351,764.29
	0.000084%
(b) Applicable Loss Limit	0.200000%
Satisfied?	Yes
Minimum Credit Enhancement Test. This test will be satisfied if:	
Current Subordinate Percentage => 4.00%	4.014890%
Satisfied?	Yes

Structured Agency Credit Risk (STACR) Debt Notes
Series 2023-HQA1

Other Information

Delinquency Test. This test will be satisfied if (a) < (b)	
(a) Six Month Rolling Average Distressed Principal Balance	83,882,028.59
(b) 50% of the amount by which (i) exceeds (ii)	
(i) The product of the Subordinate Percentage and the aggregate UPB of the Reference Obligations as of the preceding Payment Date	507,945,326.73
(ii) the Principal Loss Amount for the current Payment Date	2,956.14
	253,972,663.37
Satisfied?	Yes

Reference Pool Information

Overcollateralization Amount	0.00
Beginning Loan Count	36,416
- Paid in Full	161
- Credit Events	0
- Reference Pool Removals	2
+ Pool Reactivations	0
Ending Loan Count	36,253

Origination Rep and Warranty Settlement	
Reference Obligations No Longer Subject to Freddie Mac QC Process	
Count	0
Balance	0.00
Settlement Amount	0.00
Loan Allocation Amount	0.00
Underwriting Defect Settlements	
Count	0
Balance	0.00
Risk Retention Greater Than or Equal to 5%	Yes

Structured Agency Credit Risk (STACR) Debt Notes
Series 2023-HQA1

Other Information

Cumulative Amounts	
Scheduled Principal	334,820,295.41
Unscheduled Principal	498,748,548.14
Calculated Recovery Principal	0.00
Current Balance of Loans Modified in the Last 12 Months	8,721,459.29
Cumulative Defects on Credit Events	
Total Credit Events: Count	0
Amount of UPB	0.00
Defects Resulting in Credit Event Reversal (Underwriting & Major Servicing): Count	0
Amount of UPB	0.00
Unconfirmed Underwriting Defects Rescinded & Minor Servicing Defects: Count	0
Amount of UPB	0.00
Unconfirmed Underwriting Defects Outstanding: Count	0
Amount of UPB	0.00
Total Identified Defects: Count	0
Amount of UPB	0.00

Structured Agency Credit Risk (STACR) Debt Notes
Series 2023-HQA1

Other Information

Account & Payment Reconciliation

Withdrawals from Investment Account	
Realized Return	1,670,120.57
Principal Required for Offered Note Paydown	3,110,124.23
Offered Note Write-Downs	0.00
Total:	4,780,244.80
Amounts Due from Freddie	
Offered Note Accrued Interest: Attributed to SOFR	1,202,032.21
Offered Note Accrued Interest: Attributed to Spread	771,241.02
Realized Return	(1,670,120.57)
To Trust: To Fund Interest Due on Offered Notes	303,152.66
To Indenture Trustee: Monthly Fees	6,500.00
Total:	309,652.66
Amounts Due to Freddie	
Offered Note Write-Downs Due to Credit Events (principal)	0.00
Offered Note Write-Downs Due to Modification Events (principal)	0.00
Offered Note Allocated Modification Costs (interest)	0.00
Total:	0.00
Net Amounts Due from Freddie:	**309,652.66**
Enhanced Relief Refinance Reference Obligations	
Total ERR Obligations: Count	0
Amount of UPB	0.00
Offered Note accrued interest - attributed to Spread	**Good REIT Income**
Amount non-Good REIT Income	0.00

Starting with the 04/25/22 payment date and thereafter, the Foreclosure Detail, REO Detail and Material Modifications, Extensions, and Waivers Loan Detail section of this report will be provided exclusively through Freddie Mac's CRT loan level disclosures via Clarity Loan Level Download (https://clarity.freddiemac.com/download/loan-level)

Structured Agency Credit Risk (STACR) Debt Notes
Series 2023-HQA1

Realized Loss and Credit Event Summary

Current

Realized Loss		
	Default UPB	0.00
-	Net Sales Proceeds	0.00
+	Delinquent Accrued Interest	0.00
+	Taxes and Insurance	0.00
+	Legal Costs	0.00
+	Maintenance, Preservation, and Repair Costs	0.00
-	MI Credit	0.00
+	Miscellaneous Expenses	0.00
-	Miscellaneous Credits	0.00
+	Modification Costs	2,956.14
+	Bankruptcy Cramdown Costs	0.00
	Actual Loss	**2,956.14**

	Current Count	Current Balance	Reversed Count	Reversed Balance	Net Count	Net Balance
Foreclosure Alternative	0	0.00	0	0.00	0	0.00
% of Current Events	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%
% of Current Reference Pool	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%
REO	0	0.00	0	0.00	0	0.00
% of Current Events	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%
% of Current Reference Pool	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%

Cumulative

Realized Loss		
	Default UPB	0.00
-	Net Sales Proceeds	0.00
+	Delinquent Accrued Interest	0.00
+	Taxes and Insurance	0.00
+	Legal Costs	0.00
+	Maintenance, Preservation, and Repair Costs	0.00
-	MI Credit	0.00
+	Miscellaneous Expenses	0.00
-	Miscellaneous Credits	0.00
+	Modification Costs	11,270.26
+	Bankruptcy Cramdown Costs	0.00
	Actual Loss	**11,270.26**

	Current Count	Current Balance	Reversed Count	Reversed Balance	Net Count	Net Balance
Foreclosure Alternative	0	0.00	0	0.00	0	0.00
% of Cumulative Events	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%
% of Original Reference Pool	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%
REO	0	0.00	0	0.00	0	0.00
% of Cumulative Events	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%
% of Original Reference Pool	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%

Liquidation / Loss Detail

Loan Number	Loss Type	Most Recent Loan Status	Most Recent Next Due Date	Cutoff Principal Balance	Prior Unpaid Principal Balance	Prior Scheduled Principal Balance	Current Realized Loss Amount	Subsequent Loss / (Recovery) Amount	Total Realized Loss Amount	Cumulative Realized Loss Amount	Loss Severity
000023HQA1000606	Mod/Active	Delinquent	04/01/2024	204,768.82	208,204.34	200,192.11	17.69	0.00	17.69	0.00	-
000023HQA1000847	Mod/Active	Delinquent	03/01/2024	360,909.91	371,911.10	353,412.47	46.63	0.00	46.63	0.00	-
000023HQA1001250	Mod/Active	Delinquent	05/01/2024	224,836.53	224,775.62	221,722.10	14.85	0.00	14.85	0.00	-
000023HQA1001286	Mod/Active	Delinquent	05/01/2024	300,878.47	297,825.63	293,679.30	10.88	0.00	10.88	0.00	-
000023HQA1001905	Mod/Active	Delinquent	05/01/2024	402,424.51	404,443.24	392,708.79	24.45	0.00	24.45	0.00	-
000023HQA1002147	Mod/Active	Delinquent	03/01/2024	236,012.58	234,910.96	230,948.66	9.59	0.00	9.59	0.00	-
000023HQA1002306	Mod/Active	Delinquent	03/01/2024	543,270.28	548,356.03	533,101.50	40.04	0.00	40.04	0.00	-
000023HQA1002783	Mod/Active	Delinquent	12/01/2023	444,274.81	454,023.44	438,002.51	38.72	0.00	38.72	0.00	-
000023HQA1003100	Mod/Active	Delinquent	11/01/2023	259,566.68	259,122.71	256,812.67	5.55	0.00	5.55	0.00	-
000023HQA1003842	Mod/Active	Delinquent	05/01/2024	184,416.28	183,686.18	179,628.38	9.38	0.00	9.38	0.00	-
000023HQA1004061	Mod/Active	Delinquent	01/01/2024	298,302.32	297,028.27	293,047.12	9.62	0.00	9.62	0.00	-
000023HQA1004122	Mod/Active	Delinquent	05/01/2024	483,161.35	485,322.14	472,599.38	29.42	0.00	29.42	0.00	-
000023HQA1004292	Mod/Active	Delinquent	04/01/2024	260,059.27	268,364.51	254,405.55	37.54	0.00	37.54	0.00	-
000023HQA1004632	Mod/Active	Delinquent	05/01/2024	628,075.60	625,770.91	625,770.91	96.77	0.00	96.77	0.00	-
000023HQA1004633	Mod/Active	Delinquent	05/01/2024	566,903.72	566,903.72	566,903.72	106.63	0.00	106.63	0.00	-
000023HQA1004646	Mod/Active	Delinquent	05/01/2024	342,555.55	348,974.02	333,896.45	34.87	0.00	34.87	0.00	-
000023HQA1004733	Mod/Active	Delinquent	05/01/2024	350,645.25	351,121.23	342,865.98	21.67	0.00	21.67	0.00	-
000023HQA1004803	Mod/Active	Delinquent	05/01/2024	205,838.12	203,815.75	200,498.13	8.05	0.00	8.05	0.00	-
000023HQA1005225	Mod/Active	Delinquent	05/01/2024	369,307.70	371,258.14	360,601.15	25.75	0.00	25.75	0.00	-
000023HQA1005585	Mod/Active	Delinquent	05/01/2024	458,767.07	455,887.01	447,738.87	16.98	0.00	16.98	0.00	-
000023HQA1006004	Mod/Active	Delinquent	05/01/2024	365,893.73	366,326.90	357,266.58	22.84	0.00	22.84	0.00	-
000023HQA1006221	Mod/Active	Delinquent	05/01/2024	555,604.38	550,156.82	542,651.45	17.95	0.00	17.95	0.00	-
000023HQA1007442	Mod/Active	Delinquent	05/01/2024	282,371.81	276,977.99	276,977.99	7.53	0.00	7.53	0.00	-
000023HQA1007803	Mod/Active	Delinquent	05/01/2024	324,006.50	323,493.93	323,493.93	80.26	0.00	80.26	0.00	-
000023HQA1008856	Mod/Active	Delinquent	05/01/2024	317,546.21	318,105.66	310,919.80	18.11	0.00	18.11	0.00	-
000023HQA1009072	Mod/Active	Delinquent	05/01/2024	377,538.79	379,816.44	368,677.47	25.99	0.00	25.99	0.00	-
000023HQA1009683	Mod/Active	Delinquent	05/01/2024	278,807.82	281,154.89	271,218.91	22.27	0.00	22.27	0.00	-

Liquidation / Loss Detail

Loan Number	Loss Type	Most Recent Loan Status	Most Recent Next Due Date	Cutoff Principal Balance	Prior Unpaid Principal Balance	Prior Scheduled Principal Balance	Current Realized Loss Amount	Subsequent Loss / (Recovery) Amount	Total Realized Loss Amount	Cumulative Realized Loss Amount	Loss Severity
000023HQA1009945	Mod/Active	Delinquent	05/01/2024	283,363.87	282,128.10	275,575.60	15.84	0.00	15.84	0.00	-
000023HQA1010301	Mod/Active	Delinquent	05/01/2024	179,787.39	180,094.52	175,438.40	10.24	0.00	10.24	0.00	-
000023HQA1010685	Mod/Active	Delinquent	05/01/2024	507,283.64	501,967.60	495,282.37	15.46	0.00	15.46	0.00	-
000023HQA1012900	Mod/Active	Delinquent	05/01/2024	176,042.92	189,380.91	172,215.82	46.85	0.00	46.85	0.00	-
000023HQA1013909	Mod/Active	Delinquent	05/01/2024	255,033.11	256,002.69	244,802.69	26.25	0.00	26.25	0.00	-
000023HQA1014352	Mod/Active	Delinquent	05/01/2024	261,712.49	265,095.94	255,440.38	21.31	0.00	21.31	0.00	-
000023HQA1014517	Mod/Active	Delinquent	05/01/2024	532,785.62	524,937.06	524,937.06	-30.84	0.00	-30.84	0.00	-
000023HQA1015616	Mod/Active	Delinquent	05/01/2024	142,097.56	143,242.77	138,934.83	9.51	0.00	9.51	0.00	-
000023HQA1015658	Mod/Active	Delinquent	05/01/2024	200,198.45	202,119.23	195,574.10	15.82	0.00	15.82	0.00	-
000023HQA1017179	Mod/Active	Delinquent	05/01/2024	293,715.95	288,560.37	288,560.37	12.02	0.00	12.02	0.00	-
000023HQA1017424	Mod/Active	Delinquent	04/01/2024	145,501.86	145,585.65	141,998.58	7.89	0.00	7.89	0.00	-
000023HQA1017696	Mod/Active	Delinquent	05/01/2024	245,603.74	241,325.48	241,325.48	8.42	0.00	8.42	0.00	-
000023HQA1017725	Mod/Active	Delinquent	05/01/2024	236,578.51	237,453.13	231,328.08	16.07	0.00	16.07	0.00	-
000023HQA1019090	Mod/Active	Delinquent	05/01/2024	354,155.37	349,996.85	349,996.85	28.28	0.00	28.28	0.00	-
000023HQA1019535	Mod/Active	Delinquent	05/01/2024	167,320.07	167,647.41	163,756.00	11.03	0.00	11.03	0.00	-
000023HQA1019785	Mod/Active	Delinquent	05/01/2024	178,168.01	177,189.26	174,178.75	7.90	0.00	7.90	0.00	-
000023HQA1021095	Mod/Active	Delinquent	01/01/2024	190,063.93	187,707.58	186,834.50	2.29	0.00	2.29	0.00	-
000023HQA1022095	Mod/Active	Delinquent	04/01/2024	290,856.90	294,342.62	284,868.86	28.74	0.00	28.74	0.00	-
000023HQA1022215	Mod/Active	Delinquent	05/01/2024	546,920.90	537,602.78	533,046.24	8.89	0.00	8.89	0.00	-
000023HQA1022329	Mod/Active	Delinquent	05/01/2024	230,987.83	235,182.57	225,496.38	21.19	0.00	21.19	0.00	-
000023HQA1022504	Mod/Active	Delinquent	01/01/2024	153,052.29	154,896.62	150,232.30	12.73	0.00	12.73	0.00	-
000023HQA1022980	Mod/Active	Delinquent	05/01/2024	424,139.46	427,755.71	414,173.24	31.61	0.00	31.61	0.00	-
000023HQA1023339	Mod/Active	Delinquent	04/01/2024	609,940.73	600,316.89	588,616.89	30.71	0.00	30.71	0.00	-
000023HQA1023740	Mod/Active	Delinquent	05/01/2024	575,081.44	569,690.09	561,870.41	19.22	0.00	19.22	0.00	-
000023HQA1024299	Mod/Active	Delinquent	05/01/2024	601,752.29	597,866.39	589,194.74	25.47	0.00	25.47	0.00	-
000023HQA1025065	Mod/Active	Delinquent	03/01/2024	258,757.60	259,010.44	253,242.48	13.94	0.00	13.94	0.00	-
000023HQA1025246	Mod/Active	Delinquent	05/01/2024	549,432.97	549,733.06	536,108.29	30.08	0.00	30.08	0.00	-

Liquidation / Loss Detail

Loan Number	Loss Type	Most Recent Loan Status	Most Recent Next Due Date	Cutoff Principal Balance	Prior Unpaid Principal Balance	Prior Scheduled Principal Balance	Current Realized Loss Amount	Subsequent Loss / (Recovery) Amount	Total Realized Loss Amount	Cumulative Realized Loss Amount	Loss Severity
000023HQA1025306	Mod/Active	Delinquent	01/01/2024	222,685.91	228,313.70	218,076.83	29.00	0.00	29.00	0.00	-
000023HQA1025693	Mod/Active	Delinquent	05/01/2024	141,761.50	140,275.69	138,405.82	4.32	0.00	4.32	0.00	-
000023HQA1026626	Mod/Active	Delinquent	05/01/2024	596,952.61	593,891.32	563,591.32	82.69	0.00	82.69	0.00	-
000023HQA1026640	Mod/Active	Delinquent	04/01/2024	604,953.39	630,999.51	593,595.46	115.33	0.00	115.33	0.00	-
000023HQA1026776	Mod/Active	Delinquent	05/01/2024	174,124.97	171,466.04	171,466.04	11.91	0.00	11.91	0.00	-
000023HQA1027107	Mod/Active	Delinquent	05/01/2024	219,851.96	219,903.45	214,956.59	12.99	0.00	12.99	0.00	-
000023HQA1027816	Mod/Active	Delinquent	05/01/2024	314,655.70	314,615.90	305,604.33	22.53	0.00	22.53	0.00	-
000023HQA1028121	Mod/Active	Delinquent	02/01/2024	518,870.52	517,636.36	508,959.24	21.87	0.00	21.87	0.00	-
000023HQA1028124	Mod/Active	Delinquent	05/01/2024	569,212.11	580,464.27	556,406.33	60.14	0.00	60.14	0.00	-
000023HQA1028872	Mod/Active	Delinquent	05/01/2024	524,441.95	553,066.36	513,703.27	119.40	0.00	119.40	0.00	-
000023HQA1029410	Mod/Active	Delinquent	05/01/2024	561,323.99	559,234.34	548,616.44	26.77	0.00	26.77	0.00	-
000023HQA1029804	Mod/Active	Delinquent	05/01/2024	608,624.78	604,467.18	593,928.42	23.26	0.00	23.26	0.00	-
000023HQA1029817	Mod/Active	Delinquent	05/01/2024	409,980.05	410,276.91	401,765.59	26.78	0.00	26.78	0.00	-
000023HQA1029949	Mod/Active	Delinquent	05/01/2024	570,745.68	601,198.09	557,053.86	97.96	0.00	97.96	0.00	-
000023HQA1030600	Mod/Active	Delinquent	05/01/2024	255,979.82	255,824.33	250,450.25	16.91	0.00	16.91	0.00	-
000023HQA1030914	Mod/Active	Delinquent	05/01/2024	609,294.41	614,385.09	595,045.47	46.74	0.00	46.74	0.00	-
000023HQA1031370	Mod/Active	Delinquent	05/01/2024	489,948.41	507,394.55	480,339.81	87.93	0.00	87.93	0.00	-
000023HQA1031713	Mod/Active	Delinquent	05/01/2024	578,271.78	576,196.10	576,196.10	110.08	0.00	110.08	0.00	-
000023HQA1031812	Mod/Active	Delinquent	05/01/2024	227,411.93	225,059.14	225,059.14	10.08	0.00	10.08	0.00	-
000023HQA1031935	Mod/Active	Delinquent	05/01/2024	296,866.28	293,767.09	293,767.09	47.03	0.00	47.03	0.00	-
000023HQA1032045	Mod/Active	Delinquent	05/01/2024	395,505.59	396,333.49	387,407.03	27.08	0.00	27.08	0.00	-
000023HQA1032813	Mod/Active	Delinquent	05/01/2024	706,369.37	704,360.09	690,312.48	35.41	0.00	35.41	0.00	-
000023HQA1032906	Mod/Active	Delinquent	05/01/2024	169,918.66	166,514.27	166,514.27	5.06	0.00	5.06	0.00	-
000023HQA1033093	Mod/Active	Delinquent	02/01/2024	363,923.15	364,219.74	356,772.12	19.55	0.00	19.55	0.00	-
000023HQA1033729	Mod/Active	Delinquent	04/01/2024	81,629.93	82,428.38	79,818.98	6.85	0.00	6.85	0.00	-
000023HQA1033758	Mod/Active	Delinquent	05/01/2024	412,850.40	414,070.13	402,935.17	24.50	0.00	24.50	0.00	-
000023HQA1033891	Mod/Active	Delinquent	05/01/2024	671,659.71	663,016.98	663,016.98	58.55	0.00	58.55	0.00	-

Structured Agency Credit Risk (STACR) Debt Notes
Series 2023-HQA1

Liquidation / Loss Detail

Loan Number	Loss Type	Most Recent Loan Status	Most Recent Next Due Date	Cutoff Principal Balance	Prior Unpaid Principal Balance	Prior Scheduled Principal Balance	Current Realized Loss Amount	Subsequent Loss / (Recovery) Amount	Total Realized Loss Amount	Cumulative Realized Loss Amount	Loss Severity
000023HQA1034789	Mod/Active	Delinquent	05/01/2024	278,866.84	285,665.87	271,835.63	39.19	0.00	39.19	0.00	-
000023HQA1035302	Mod/Active	Delinquent	05/01/2024	553,387.04	555,350.32	541,498.46	33.48	0.00	33.48	0.00	-
000023HQA1035527	Mod/Active	Delinquent	04/01/2024	366,275.33	362,365.51	356,517.90	13.29	0.00	13.29	0.00	-
000023HQA1037403	Mod/Active	Delinquent	05/01/2024	231,937.26	228,647.04	226,579.80	5.00	0.00	5.00	0.00	-
000023HQA1038008	Mod/Active	Delinquent	05/01/2024	361,318.74	362,778.33	353,378.71	25.28	0.00	25.28	0.00	-
000023HQA1038052	Mod/Active	Delinquent	05/01/2024	203,142.98	204,920.63	198,209.38	14.76	0.00	14.76	0.00	-
000023HQA1038069	Mod/Active	Delinquent	05/01/2024	481,594.82	479,649.14	469,967.73	21.38	0.00	21.38	0.00	-
000023HQA1038150	Mod/Active	Delinquent	05/01/2024	111,645.83	109,896.02	109,896.02	12.11	0.00	12.11	0.00	-
000023HQA1038309	Mod/Active	Delinquent	03/01/2024	535,911.08	537,165.36	524,386.55	32.21	0.00	32.21	0.00	-
000023HQA1038985	Mod/Active	Delinquent	03/01/2024	503,533.20	502,476.81	493,141.80	25.02	0.00	25.02	0.00	-
000023HQA1039052	Mod/Active	Delinquent	02/01/2024	444,293.93	450,084.55	436,694.01	35.15	0.00	35.15	0.00	-
000023HQA1039088	Mod/Active	Delinquent	05/01/2024	554,389.08	552,739.60	537,239.60	40.69	0.00	40.69	0.00	-
000023HQA1039341	Mod/Active	Delinquent	03/01/2024	212,583.06	213,118.50	208,221.34	11.83	0.00	11.83	0.00	-
000023HQA1039557	Mod/Active	Delinquent	05/01/2024	152,936.76	150,161.31	150,161.31	4.67	0.00	4.67	0.00	-
000023HQA1040463	Mod/Active	Delinquent	05/01/2024	325,118.62	320,877.03	316,664.28	9.27	0.00	9.27	0.00	-
000023HQA1040655	Mod/Active	Delinquent	05/01/2024	145,507.96	142,555.70	142,555.70	4.17	0.00	4.17	0.00	-
000023HQA1040743	Mod/Active	Delinquent	05/01/2024	379,871.92	379,190.03	379,190.03	53.79	0.00	53.79	0.00	-
000023HQA1041826	Mod/Active	Delinquent	05/01/2024	498,341.42	492,067.36	492,067.36	40.29	0.00	40.29	0.00	-
000023HQA1041940	Mod/Active	Delinquent	05/01/2024	389,654.61	388,194.93	380,654.11	18.22	0.00	18.22	0.00	-
000023HQA1042269	Mod/Active	Delinquent	05/01/2024	614,360.26	613,291.05	613,291.05	113.37	0.00	113.37	0.00	-
000023HQA1023170	Mod/Active	Bankruptcy	02/01/2024	245,357.29	243,184.34	240,993.06	5.30	0.00	5.30	0.00	-
Count: 102	***TOTALS***			37,104,921.55	37,188,327.23	36,339,679.83	0.00	0.00	2,956.14	0.00	- %