

# Structured Agency Credit Risk (STACR) Debt Notes

## Series 2023-HQA1



CONTACT INFORMATION		CONTENTS	
Issuer	Freddie Mac	Distribution Summary - Initial Certificates	2
Indenture Trustee	Citibank, N.A.	Distribution Summary - Non-Initial Certificates	3
Owner Trustee	Wilmington Trust, National Association	Distribution Summary - Hypothetical Certificates	4
Custodian	Bank of New York Mellon	Distribution Summary - Active Certificates	5
		Distribution Summary (Factors)	5
		Interest Distribution	6
		Principal Distribution	7
		Reconciliation Detail	8
		Collateral Summary	9
		Stratification Detail	10
		Delinquency Information	15
		Standard Prepayment and Default Information	17
		Distribution Waterfall Detail	18
		Other Information	19
		Loss and Credit Event Summary	23
		Loan Level Detail	24
Deal Contact:	Dragana Boskovic <a href="mailto:dragana.boskovic@citi.com">dragana.boskovic@citi.com</a> Tel: (212) 816-0735	Citibank, N.A. Agency and Trust 388 Greenwich Street New York, NY 10013	

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

**DISTRIBUTION IN DOLLARS*****Distribution Summary - Initial Certificates***

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	109,853,267.61	7.344640%	32 / 360	01/25 - 02/25	717,184.63	2,103,320.36	2,820,504.99	0.00	0.00	107,749,947.25
M-1B	127,000,000.00	127,000,000.00	8.844640%	32 / 360	01/25 - 02/25	998,461.58	0.00	998,461.58	0.00	0.00	127,000,000.00
M-2	63,000,000.00	63,000,000.00	10.844640%	32 / 360	01/25 - 02/25	607,299.84	0.00	607,299.84	0.00	0.00	63,000,000.00
Totals	317,000,000.00	299,853,267.61				2,322,946.05	2,103,320.36	4,426,266.41	0.00	0.00	297,749,947.25

**Notional Classes**

X-IO	317,000,000.00	299,853,267.61	43.436737%	-	-	11,577,464.40	0.00	11,577,464.40	0.00	0.00	297,749,947.25
------	----------------	----------------	------------	---	---	---------------	------	---------------	------	------	----------------

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

**DISTRIBUTION IN DOLLARS*****Distribution Summary - Non-Initial Certificates***

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	10.844640%	32 / 360	01/25 - 02/25	303,649.92	0.00	303,649.92	0.00	0.00	31,500,000.00
M-2B	31,500,000.00	31,500,000.00	10.844640%	32 / 360	01/25 - 02/25	303,649.92	0.00	303,649.92	0.00	0.00	31,500,000.00
M-2R	63,000,000.00	63,000,000.00	8.594640%	32 / 360	01/25 - 02/25	481,299.84	0.00	481,299.84	0.00	0.00	63,000,000.00
M-2S	63,000,000.00	63,000,000.00	9.044640%	32 / 360	01/25 - 02/25	506,499.84	0.00	506,499.84	0.00	0.00	63,000,000.00
M-2T	63,000,000.00	63,000,000.00	9.494640%	32 / 360	01/25 - 02/25	531,699.84	0.00	531,699.84	0.00	0.00	63,000,000.00
M-2U	63,000,000.00	63,000,000.00	9.944640%	32 / 360	01/25 - 02/25	556,899.84	0.00	556,899.84	0.00	0.00	63,000,000.00
M-2AR	31,500,000.00	31,500,000.00	8.594640%	32 / 360	01/25 - 02/25	240,649.92	0.00	240,649.92	0.00	0.00	31,500,000.00
M-2AS	31,500,000.00	31,500,000.00	9.044640%	32 / 360	01/25 - 02/25	253,249.92	0.00	253,249.92	0.00	0.00	31,500,000.00
M-2AT	31,500,000.00	31,500,000.00	9.494640%	32 / 360	01/25 - 02/25	265,849.92	0.00	265,849.92	0.00	0.00	31,500,000.00
M-2AU	31,500,000.00	31,500,000.00	9.944640%	32 / 360	01/25 - 02/25	278,449.92	0.00	278,449.92	0.00	0.00	31,500,000.00
M-2BR	31,500,000.00	31,500,000.00	8.594640%	32 / 360	01/25 - 02/25	240,649.92	0.00	240,649.92	0.00	0.00	31,500,000.00
M-2BS	31,500,000.00	31,500,000.00	9.044640%	32 / 360	01/25 - 02/25	253,249.92	0.00	253,249.92	0.00	0.00	31,500,000.00
M-2BT	31,500,000.00	31,500,000.00	9.494640%	32 / 360	01/25 - 02/25	265,849.92	0.00	265,849.92	0.00	0.00	31,500,000.00
M-2BU	31,500,000.00	31,500,000.00	9.944640%	32 / 360	01/25 - 02/25	278,449.92	0.00	278,449.92	0.00	0.00	31,500,000.00
M-2RB	31,500,000.00	31,500,000.00	13.094640%	32 / 360	01/25 - 02/25	366,649.92	0.00	366,649.92	0.00	0.00	31,500,000.00
M-2SB	31,500,000.00	31,500,000.00	12.644640%	32 / 360	01/25 - 02/25	354,049.92	0.00	354,049.92	0.00	0.00	31,500,000.00
M-2TB	31,500,000.00	31,500,000.00	12.194640%	32 / 360	01/25 - 02/25	341,449.92	0.00	341,449.92	0.00	0.00	31,500,000.00
M-2UB	31,500,000.00	31,500,000.00	11.744640%	32 / 360	01/25 - 02/25	328,849.92	0.00	328,849.92	0.00	0.00	31,500,000.00

**Notional Classes**

M-2I	63,000,000.00	63,000,000.00	2.250000%	32 / 360	01/25 - 02/25	126,000.00	0.00	126,000.00	0.00	0.00	63,000,000.00
M-2AI	31,500,000.00	31,500,000.00	2.250000%	32 / 360	01/25 - 02/25	63,000.00	0.00	63,000.00	0.00	0.00	31,500,000.00
M-2BI	31,500,000.00	31,500,000.00	2.250000%	32 / 360	01/25 - 02/25	63,000.00	0.00	63,000.00	0.00	0.00	31,500,000.00

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



DISTRIBUTION IN DOLLARS

## Distribution Summary - Hypothetical Certificates

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	12,384,681,821.95	0.000000%	-	-	0.00	53,068,853.24	53,068,853.24	1,095.65	0.00	12,331,614,064.36
M-1AH	7,033,518.00	6,083,897.13	0.000000%	-	-	0.00	116,486.15	116,486.15	0.00	0.00	5,967,410.98
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	14.344640%	-	01/25 - 02/25	0.00	0.00	0.00	0.00	0.00	67,016,760.00
B-2H	100,525,138.00	100,525,138.00	16.344640%	-	01/25 - 02/25	0.00	0.00	0.00	0.00	0.00	100,525,138.00
B-3H	33,508,379.00	33,506,503.05	0.000000%	-	-	0.00	0.00	0.00	0.00	1,095.65	33,505,407.40
Totals	13,086,351,764.00	12,602,864,396.13				0.00	53,185,339.39	53,185,339.39	1,095.65	1,095.65	12,549,679,056.74

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

**DISTRIBUTION IN DOLLARS*****Distribution Summary - Active Certificates***

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	109,853,267.61	7.344640%	32 / 360	01/25 - 02/25	717,184.63	2,103,320.36	2,820,504.99	0.00	0.00	107,749,947.25
M-1B	127,000,000.00	127,000,000.00	8.844640%	32 / 360	01/25 - 02/25	998,461.58	0.00	998,461.58	0.00	0.00	127,000,000.00
M-2	63,000,000.00	63,000,000.00	10.844640%	32 / 360	01/25 - 02/25	607,299.84	0.00	607,299.84	0.00	0.00	63,000,000.00
Totals	317,000,000.00	299,853,267.61				2,322,946.05	2,103,320.36	4,426,266.41	0.00	0.00	297,749,947.25

**PER \$1,000 OF ORIGINAL BALANCE*****Distribution Summary (Factors)***

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	2/23/24	864.986359	5.647123	16.561578	22.208701	0.000000	0.000000	848.424781
M-1B	35564KX87	2/23/24	1,000.000000	7.861902	0.000000	7.861902	0.000000	0.000000	1,000.000000
M-2	35564KY37	2/23/24	1,000.000000	9.639680	0.000000	9.639680	0.000000	0.000000	1,000.000000

# Structured Agency Credit Risk (STACR) Debt Notes

## Series 2023-HQA1

**DISTRIBUTION IN DOLLARS*****Interest Distribution Detail***

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	109,853,267.61	7.344640%	7.321650%	32 / 360	717,184.63	0.00	0.00	0.00	717,184.63	0.00	717,184.63	0.00
M-1B	127,000,000.00	8.844640%	8.821650%	32 / 360	998,461.58	0.00	0.00	0.00	998,461.58	0.00	998,461.58	0.00
M-2	63,000,000.00	10.844640%	10.821650%	32 / 360	607,299.84	0.00	0.00	0.00	607,299.84	0.00	607,299.84	0.00
Totals	299,853,267.61				2,322,946.05	0.00	0.00	0.00	2,322,946.05	0.00	2,322,946.05	0.00

# Structured Agency Credit Risk (STACR) Debt Notes

## Series 2023-HQA1

**DISTRIBUTION IN DOLLARS*****Principal Distribution Detail***

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	109,853,267.61	916,667.92	1,186,652.44	0.00	0.00	0.00	107,749,947.25	0.00	40.06%	36.19%	3.00%	3.13%
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%	42.65%	2.00%	2.09%
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%
<b>Totals</b>	<b>317,000,000.00</b>	<b>299,853,267.61</b>	<b>916,667.92</b>	<b>1,186,652.44</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>297,749,947.25</b>	<b>0.00</b>	<b>99.99%</b>	<b>98.71%</b>		

## **Reconciliation Detail**

<b>SOURCE OF FUNDS</b>		<b>ALLOCATION OF FUNDS</b>	
<b>Interest Funds Available</b>		<b>Scheduled Fees</b>	
Scheduled Interest	2,330,541.70	Indenture Trustee Fee	6,500.00
Modification (Loss)/Gain Amount	(1,095.65)	<b>Total Scheduled Fees:</b>	<u>6,500.00</u>
<b>Total Interest Funds Available:</b>	<u>2,329,446.05</u>		
<b>Principal Funds Available</b>		<b>Distributions</b>	
Scheduled Principal	24,095,873.18	Interest Distribution	2,322,946.05
Curtailments	2,385,231.86	Principal Distribution	<u>55,288,659.76</u>
Prepayments in Full/(Reversals)	28,356,552.50	<b>Total Distributions:</b>	<u>57,611,605.81</u>
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	<u>451,002.22</u>		
<b>Total Principal Funds Available:</b>	<u>55,288,659.76</u>		
<b>Total Funds Available</b>	<b><u>57,618,105.81</u></b>		

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



## ***Collateral Summary***

<b>ASSET CHARACTERISTICS</b>				
	<b>Cut-Off</b>	<b>Beginning</b>	<b>Ending</b>	<b>Delta or % of Orig</b>
Aggregate Stated Principal Balance	13,403,351,764.29	12,902,406,392.46	12,846,984,798.71	95.85%
Aggregate Actual Principal Balance	13,403,351,764.29	12,902,717,663.74	12,847,429,003.98	95.85%
Loan Count	37,756	36,876	36,781	975
Weighted Average Coupon Rate (WAC)	3.196977%	3.196219%	Not Available	Not Available
Net Weighted Average Coupon Rate (Net WAC)	3.196977%	3.196219%	Not Available	Not Available
Weighted Average Remaining Term (WART in months)	344	336	335	9
<b>AVAILABLE PRINCIPAL</b>		<b>AVAILABLE INTEREST</b>		
Scheduled Principal	24,095,873.18	Scheduled Interest		2,330,541.70
Curtailments	2,385,231.86			
Prepayments in Full/(Reversal)	28,356,552.50	Indenture Trustee Fee		6,500.00
Liquidation Balance	0.00	Modification Loss/(Gain) Amount		1,095.65
(Current Realized Losses)/Gains	0.00			
Repurchased Principal	0.00			
Trailing Recoveries/(Losses)	0.00			
Reference Pool Removals	451,002.22	<b>TOTAL AVAILABLE INTEREST</b>		<b>2,322,946.05</b>
(Pool Reactivation)	0.00			
<b>TOTAL AVAILABLE PRINCIPAL</b>	<b>55,288,659.76</b>			
<b><u>Realized Loss Summary</u></b>				
Current Realized Losses	1,095.65			
Cumulative Realized Losses	2,971.60			

# Structured Agency Credit Risk (STACR) Debt Notes

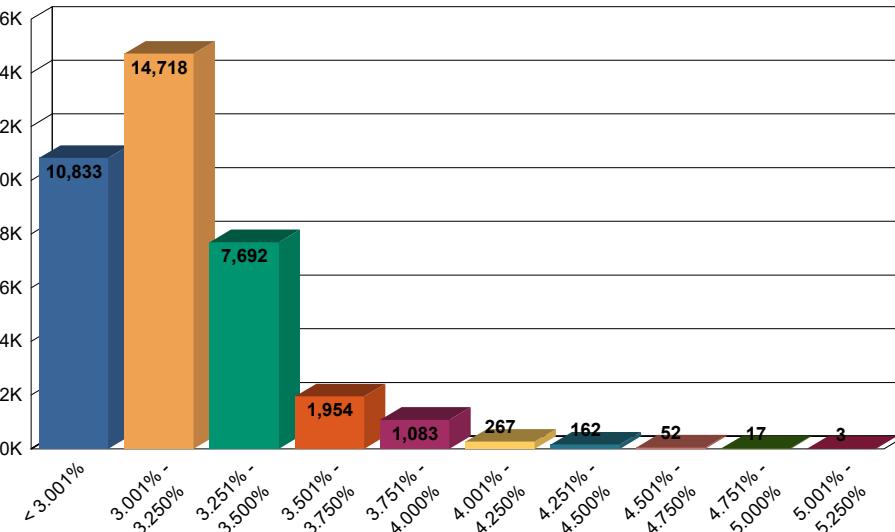
## Series 2023-HQA1



### Stratification Detail

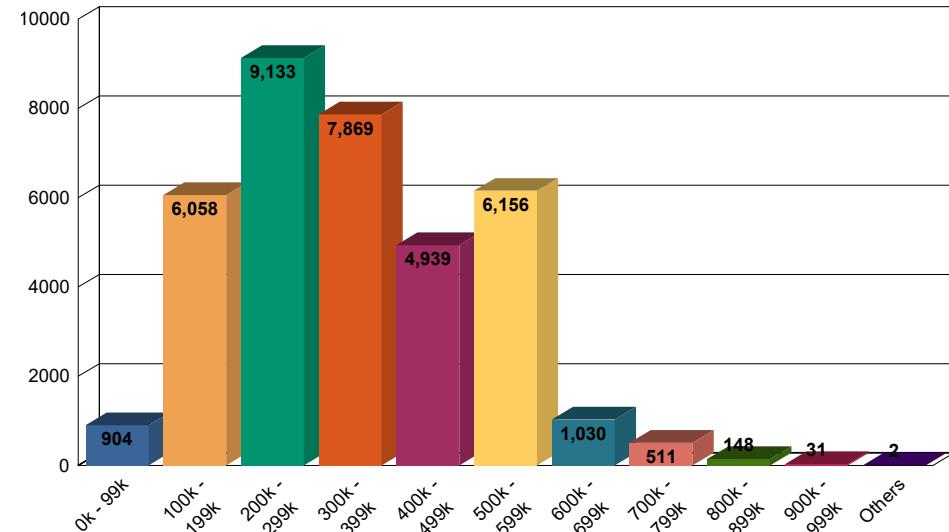
#### Loan Rate

Loan Rate	# of Loans	Ending Sched Balance	% of Agg Balance	WAC	WART
2.500 or Less	23	6,992,918.99	0.05	2.4263	334
2.501 to 2.750	1,466	592,050,042.57	4.61	2.7299	334
2.751 to 3.000	9,344	3,547,857,090.76	27.62	2.9484	334
3.001 to 3.250	14,718	5,113,656,493.68	39.80	3.1888	335
3.251 to 3.500	7,692	2,536,692,344.24	19.75	3.4114	335
3.501 to 3.750	1,954	603,548,840.23	4.70	3.6650	335
3.751 to 4.000	1,083	320,871,321.99	2.50	3.9068	335
4.001 to 4.250	267	74,618,226.65	0.58	4.1697	335
4.251 to 4.500	162	36,716,573.68	0.29	4.4244	335
4.501 to 4.750	52	10,395,163.68	0.08	4.6686	335
4.751 to 5.000	17	2,886,780.15	0.02	4.9398	334
5.001 to 5.250	3	699,002.09	0.01	5.1188	335
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
<b>Totals:</b>		<b>36,781</b>	<b>12,846,984,798.71</b>	<b>100.00</b>	<b>3.1960</b>
					<b>335</b>



#### Ending Scheduled Balance

Ending Sched Balance	# of Loans	Ending Sched Balance	% of Agg Balance	WAC	WART
0 to 99,999	904	68,471,136.01	0.53	3.3915	334
100,000 to 199,999	6,058	955,700,617.68	7.44	3.2788	334
200,000 to 299,999	9,133	2,280,207,574.75	17.75	3.2513	335
300,000 to 399,999	7,869	2,737,341,915.86	21.31	3.2073	335
400,000 to 499,999	4,939	2,201,604,196.31	17.14	3.1707	335
500,000 to 599,999	6,156	3,409,616,312.51	26.54	3.1399	334
600,000 to 699,999	1,030	655,727,591.14	5.10	3.1981	335
700,000 to 799,999	511	382,026,354.51	2.97	3.1767	335
800,000 to 899,999	148	125,585,904.78	0.98	3.2104	335
900,000 to 999,999	31	28,670,884.29	0.22	3.2594	335
1,000,000 or Greater	2	2,032,310.87	0.02	3.3720	336
<b>Totals:</b>		<b>36,781</b>	<b>12,846,984,798.71</b>	<b>100.00</b>	<b>3.1960</b>
					<b>335</b>

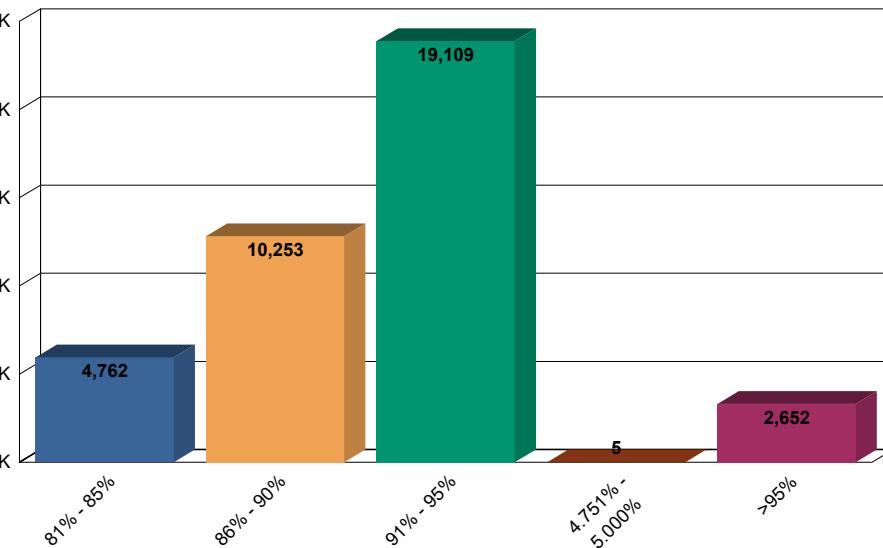


# Structured Agency Credit Risk (STACR) Debt Notes Series 2023-HQA1



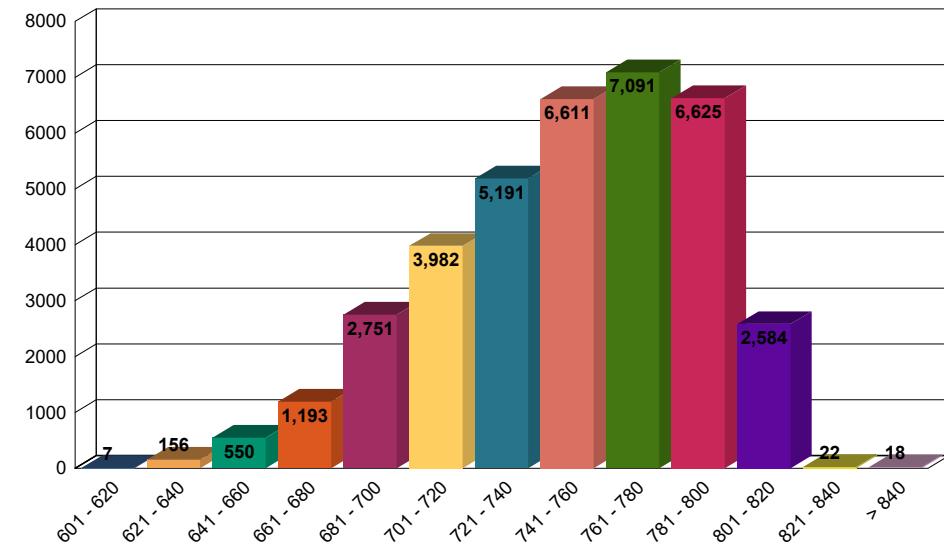
## *Original LTV*

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	4,762	1,707,996,421.55	13.29	3.2050	334
86 to 90	10,253	3,745,955,026.52	29.16	3.1771	334
91 to 95	19,109	6,751,307,605.50	52.55	3.1934	335
96 or Greater	2,657	641,725,745.14	5.00	3.3098	335
Weighted Avg.:	92	Totals: 36,781	12,846,984,798.71	100.00	3.1960



## *Credit Score*

Credit Score <small>*Includes no score loans.</small>	# of Loans	Ending Sched Balance	% of Agg Balance	WAC	WART
601 to 620	7	2,541,256.06	0.02	3.7091	335
621 to 640	156	45,314,707.27	0.35	3.8393	335
641 to 660	550	172,330,190.29	1.34	3.7884	335
661 to 680	1,193	356,091,441.39	2.77	3.6040	335
681 to 700	2,751	888,000,190.15	6.91	3.3863	335
701 to 720	3,982	1,301,041,956.98	10.13	3.2946	335
721 to 740	5,191	1,764,329,232.44	13.73	3.1994	335
741 to 760	6,611	2,346,906,944.12	18.27	3.1426	335
761 to 780	7,091	2,603,630,442.54	20.27	3.1203	334
781 to 800	6,625	2,448,902,987.39	19.06	3.1187	335
801 to 820	2,584	905,099,483.93	7.05	3.1192	335
821 to 840	22	8,126,953.30	0.06	3.1325	335
841 or Greater	18	4,669,012.85	0.04	3.4688	335
Weighted Avg.:	755	Totals: 36,781	12,846,984,798.71	100.00	3.1960



# Structured Agency Credit Risk (STACR) Debt Notes

## Series 2023-HQA1

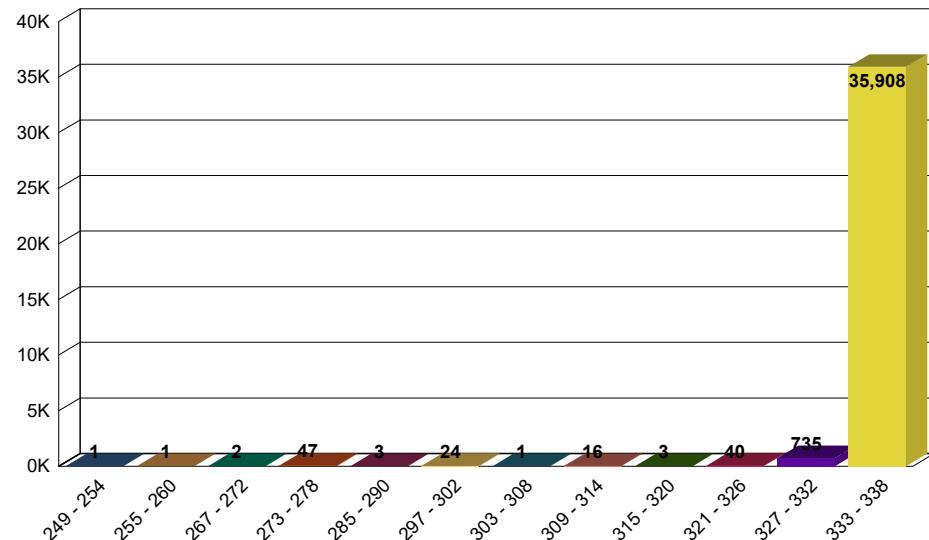
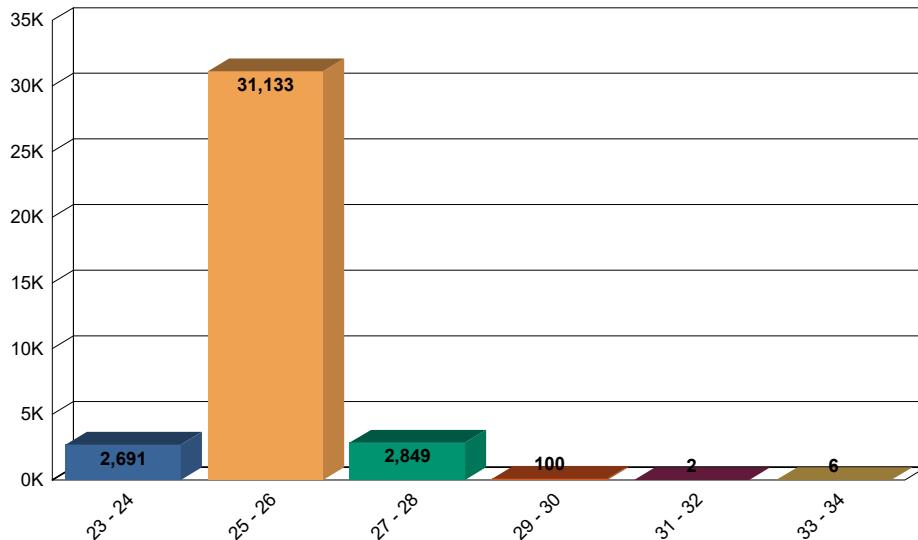


### Seasoning

Months	# of Loans	Ending Sched Balance	% of Agg Balance	WAC	WART
23 - 24	2,691	948,527,083.65	7.38	3.2319	336
25 - 26	31,133	10,681,732,991.20	83.15	3.2071	335
27 - 28	2,849	1,175,608,001.56	9.15	3.0706	333
29 - 30	100	36,711,942.00	0.29	3.0873	331
31 - 32	2	961,594.22	0.01	3.1250	328
33 - 34	6	3,443,186.08	0.03	3.0760	326
Weighted Avg.: 25	Totals: 36,781	12,846,984,798.71	100.00	3.1960	335

### Anticipated Remaining Term

Months	# of Loans	Ending Sched Balance	% of Agg Balance	WAC	WART
249 - 254	1	125,241.37	0.00	3.7500	251
255 - 260	1	354,659.13	0.00	3.0000	259
267 - 272	2	1,042,812.70	0.01	2.8721	272
273 - 278	47	11,600,910.74	0.09	3.0312	275
285 - 290	3	366,807.33	0.00	3.4454	287
297 - 302	24	6,025,507.50	0.05	3.0837	299
303 - 308	1	231,261.31	0.00	3.1250	308
309 - 314	16	5,024,880.76	0.04	3.0593	312
315 - 320	3	673,298.42	0.01	3.0147	318
321 - 326	40	14,127,060.41	0.11	3.0375	324
327 - 332	735	312,514,703.39	2.43	3.0597	332
333 - 338	35,908	12,494,897,655.65	97.26	3.1999	335
Weighted Avg.: 335	Totals: 36,781	12,846,984,798.71	100.00	3.1960	335



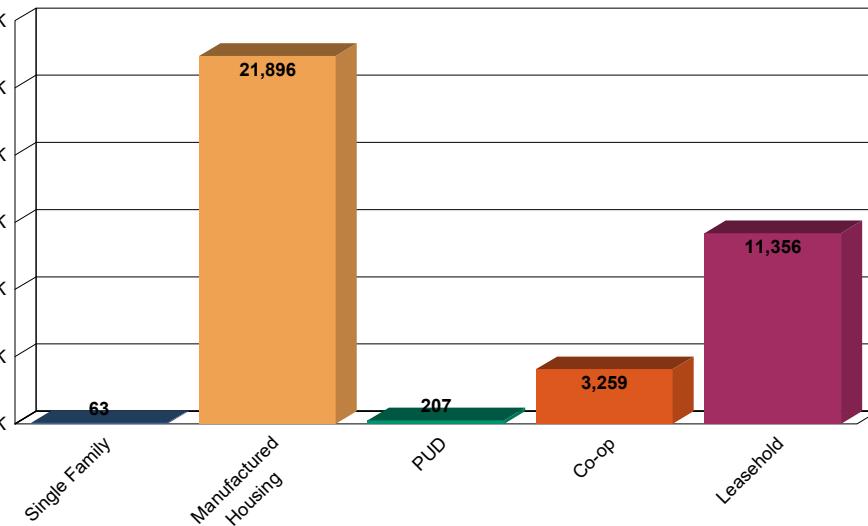
# Structured Agency Credit Risk (STACR) Debt Notes

## Series 2023-HQA1



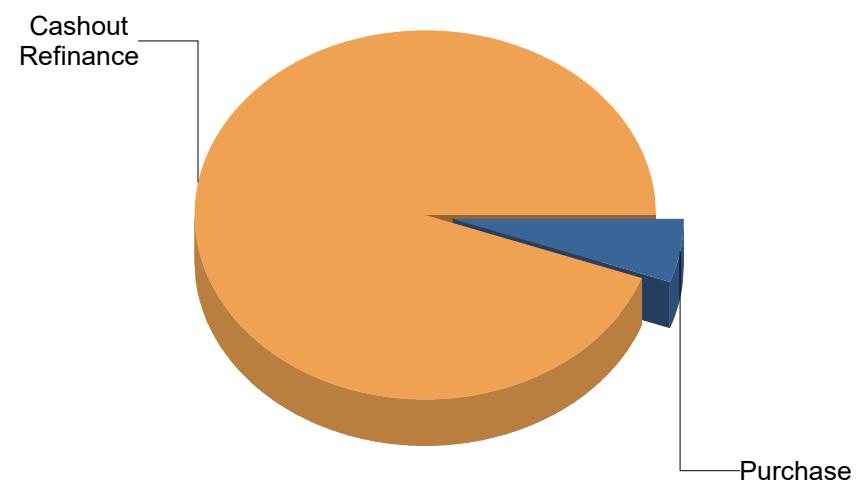
### Property Type

Property Type	# of Loans	Ending Sched Balance	% of Agg Balance	WAC	WART
Single Family	63	15,736,238.47	0.12	3.1441	333
Manufactured Housing	21,896	7,366,670,965.51	57.34	3.2009	335
PUD	207	46,200,441.17	0.36	3.4780	335
Co-op	3,259	1,079,369,236.15	8.40	3.2601	334
Leasehold	11,356	4,339,007,917.41	33.77	3.1691	335
Totals:	36,781	12,846,984,798.71	100.00	3.1960	335



### Loan Purpose

Purpose	# of Loans	Ending Sched Balance	% of Agg Balance	WAC	WART
Purchase	2,094	671,216,985.56	5.22	3.1222	333
Cashout Refinance	34,687	12,175,767,813.15	94.78	3.2001	335
Totals:	36,781	12,846,984,798.71	100.00	3.1960	335



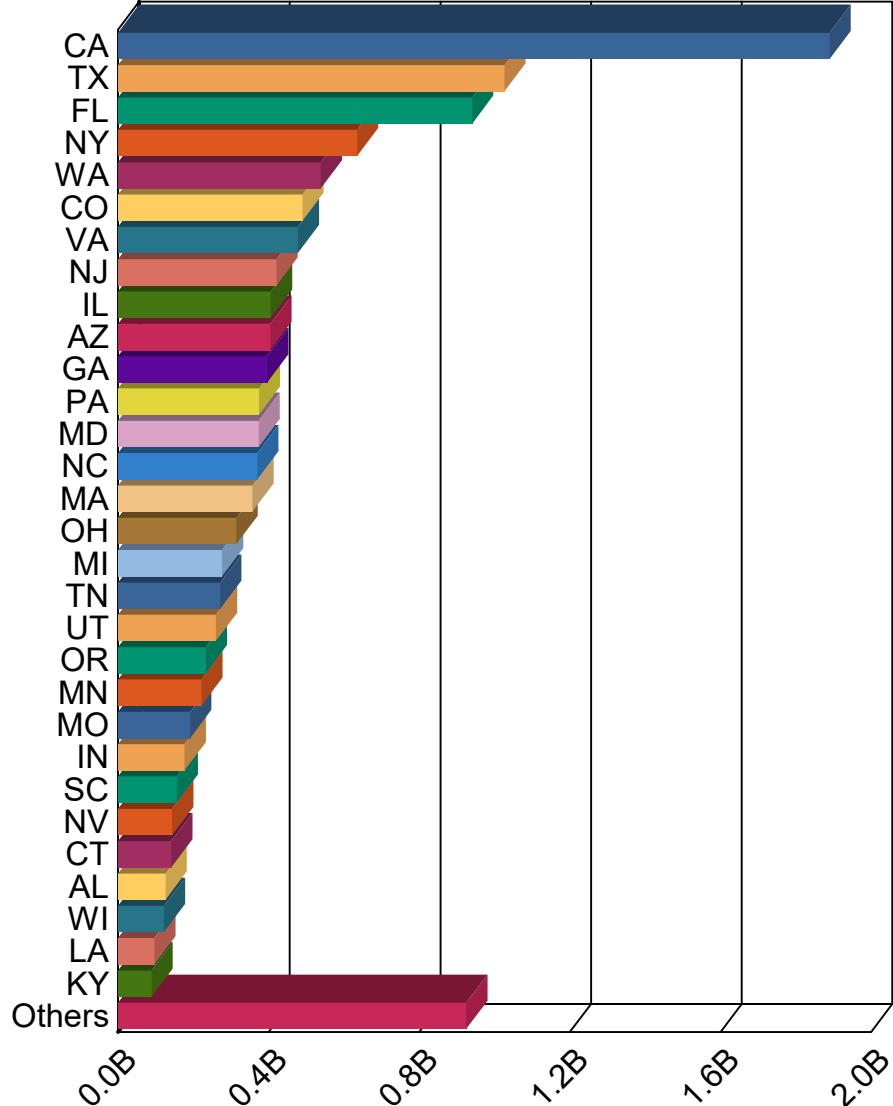
# Structured Agency Credit Risk (STACR) Debt Notes

## Series 2023-HQA1



### State

State	# of Loans	Ending Sched Balance	% of Agg Balance	WAC	WART
California	3,588	1,890,033,703.39	14.71	3.2000	334
Texas	3,149	1,026,247,774.44	7.99	3.2071	335
Florida	2,814	940,334,973.71	7.32	3.2727	335
New York	1,667	634,885,869.74	4.94	3.1765	334
Washington	1,097	538,530,389.37	4.19	3.1751	334
Colorado	1,047	489,815,819.17	3.81	3.1582	334
Virginia	1,172	477,996,017.23	3.72	3.1117	334
New Jersey	1,057	421,185,092.53	3.28	3.1581	334
Illinois	1,500	406,141,866.82	3.16	3.1949	335
Arizona	1,058	404,613,721.63	3.15	3.2619	335
Georgia	1,223	396,344,364.54	3.09	3.2138	335
Pennsylvania	1,410	374,326,613.10	2.91	3.1520	335
Maryland	941	373,411,938.07	2.91	3.1576	334
North Carolina	1,123	370,000,219.21	2.88	3.1710	335
Massachusetts	796	357,002,940.74	2.78	3.0992	334
Ohio	1,420	314,428,938.36	2.45	3.2307	335
Michigan	1,176	276,186,601.65	2.15	3.2440	335
Tennessee	827	271,756,465.65	2.12	3.2030	335
Utah	593	260,082,222.09	2.02	3.1458	335
Oregon	550	233,053,062.26	1.81	3.2198	335
Minnesota	751	221,728,833.75	1.73	3.1770	335
Missouri	798	191,683,633.21	1.49	3.2160	335
Indiana	749	176,825,956.20	1.38	3.2884	335
South Carolina	546	156,247,334.24	1.22	3.2254	335
Nevada	380	143,819,700.20	1.12	3.3052	335
Connecticut	468	141,490,708.00	1.10	3.1605	334
Alabama	461	126,234,148.22	0.98	3.2152	334
Wisconsin	481	122,191,022.80	0.95	3.1884	335
Louisiana	370	96,680,044.40	0.75	3.2248	335
Kentucky	376	88,843,954.50	0.69	3.1981	334
Others	3,193	924,860,869.49	7.20	3.1906	335
Totals:	36,781	12,846,984,798.71	100.00	3.1960	335



# 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
			<u>&lt; 30</u>	6,881,169.82	20	<u>&lt; 30</u>	0.00	0	<u>&lt; 30</u>	0.00	0	<u>&lt; 30</u>	6,881,169.82	20
				0.053563%	0.1%		0.000000%	0.0%		0.000000%	0.0%		0.053563%	0.1%
<u>30-59</u>	83,069,351.15	252	<u>30-59</u>	324,379.85	1	<u>30-59</u>	0.00	0	<u>30-59</u>	0.00	0	<u>30-59</u>	83,393,731.00	253
	0.646606%	0.7%		0.002525%	0.0%		0.000000%	0.0%		0.000000%	0.0%		0.649131%	0.7%
<u>60-89</u>	21,621,681.21	66	<u>60-89</u>	1,249,699.38	4	<u>60-89</u>	0.00	0	<u>60-89</u>	0.00	0	<u>60-89</u>	22,871,380.59	70
	0.168302%	0.2%		0.009728%	0.0%		0.000000%	0.0%		0.000000%	0.0%		0.178029%	0.2%
<u>90-119</u>	13,008,835.07	34	<u>90-119</u>	0.00	0	<u>90-119</u>	0.00	0	<u>90-119</u>	0.00	0	<u>90-119</u>	13,008,835.07	34
	0.101260%	0.1%		0.000000%	0.0%		0.000000%	0.0%		0.000000%	0.0%		0.101260%	0.1%
<u>120-149</u>	8,196,572.21	24	<u>120-149</u>	0.00	0	<u>120-149</u>	0.00	0	<u>120-149</u>	0.00	0	<u>120-149</u>	8,196,572.21	24
	0.063802%	0.1%		0.000000%	0.0%		0.000000%	0.0%		0.000000%	0.0%		0.063802%	0.1%
<u>150-179</u>	4,097,907.42	12	<u>150-179</u>	0.00	0	<u>150-179</u>	0.00	0	<u>150-179</u>	0.00	0	<u>150-179</u>	4,097,907.42	12
	0.031898%	0.0%		0.000000%	0.0%		0.000000%	0.0%		0.000000%	0.0%		0.031898%	0.0%
<u>180+</u>	19,616,840.58	48	<u>180+</u>	0.00	0	<u>180+</u>	1,640,462.70	5	<u>180+</u>	311,168.47	1	<u>180+</u>	21,568,471.75	54
	0.152696%	0.1%		0.000000%	0.0%		0.012769%	0.0%		0.002422%	0.0%		0.167887%	0.1%
<b>Total</b>	149,611,187.64	436	<b>Total</b>	8,455,249.05	25	<b>Total</b>	1,640,462.70	5	<b>Total</b>	311,168.47	1	<b>Total</b>	160,018,067.86	467
	1.164563%	1.2%		0.065815%	0.1%		0.012769%	0.0%		0.002422%	0.0%		1.245569%	1.3%

Principal and Interest Advances

N/A

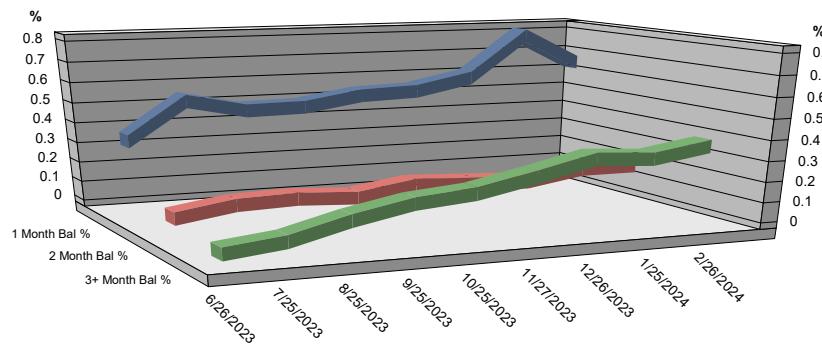
# Structured Agency Credit Risk (STACR) Debt Notes Series 2023-HQA1



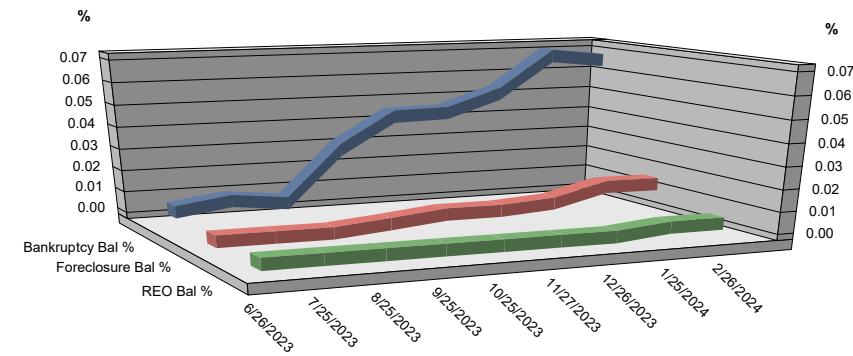
## Historical Delinquency Information

Distribution Date	1 Month		2 Month		3 + Month		Bankruptcy		Foreclosure		REO		Total	
	Balance	Cnt	Balance	Cnt	Balance	Cnt	Balance	Cnt	Balance	Cnt	Balance	Cnt	Balance	Cnt
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%
06/2023	45,702,473 0.344%	133 0.4%	7,463,745 0.056%	21 0.1%	0 0.000%	0 0.0%	594,070 0.004%	2 0.0%	0 0.000%	0 0.0%	0 0.000%	0 0.0%	53,760,288 0.405%	156 0.4%

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
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%
25-Jul-2023	18.37	13,226,098,660.14	24,080,381.70	38,629,409.66	0.00	0.291%	3.439%	94%	0.000%	0.000%	0%
26-Jun-2023	17.37	13,288,808,451.50	47,292,362.57	67,250,950.22	0.00	0.504%	5.878%	169%	0.000%	0.000%	0%

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

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

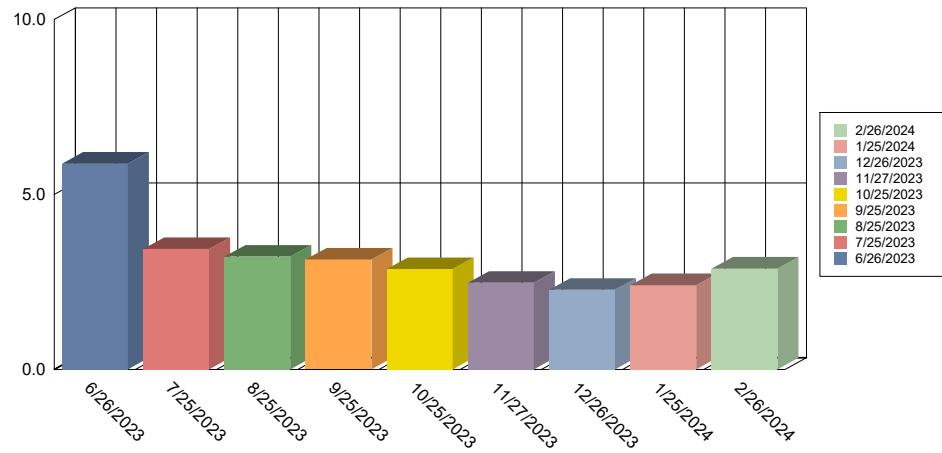
CPR (Constant Prepayment Rate) =  $1 - ((1-SMM)^{12})$

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

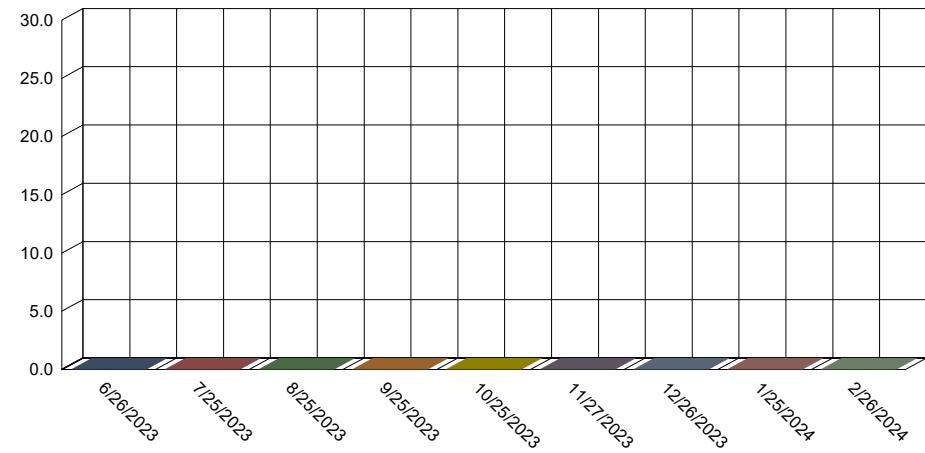
PSA (Public Securities Association) = CPR / (min(.2% \* Age, 6%)

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

**CPR**



**CDR**



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



***Waterfall Detail***

DISTRIBUTIONS	Amount Distributed	Remaining Available Funds
<b><u>Available Distribution Amount</u></b>		57,618,105.81
Fees Paid to Indenture Trustee	(6,500.00)	57,611,605.81
Interest Payments to Classes M-1A, M-1B, M-2A, and M-2B	(2,322,946.05)	55,288,659.76
Senior Reduction Amount to Class A-H	(53,068,853.24)	2,219,806.52
Subordinate Reduction Amount, Prorata to Classes M-1A and M-1AH	(2,219,806.52)	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	5.344640%
Next Rate	5.321650%

**Senior & Subordinate Information**

Senior Percentage	95.985060%
Subordinate Percentage	4.014940%
Senior Reduction Amount	53,068,853.24
Subordinate Reduction Amount	2,219,806.52
Supplemental Subordinate Reduction Amount	0.00
Interim Offered Reference Tranche Percentage	3.771411%
Final Offered Reference Tranche Percentage	2.450044%

**Senior Prepayment Percentage. Test Information:** All three tests must be satisfied to drop the rate to the Senior Percentage, otherwise 100%.

95.985060%

**Cumulative Net Loss Test. This test will be satisfied if (a) <= (b)**

(a) Cumulative Net Loss Percentage	
(i) Cumulative Net Loss Amount, divided by	2,971.60
(ii) Reference Obligations UPB as of Cut-off Date	13,403,351,764.29
	0.000022%
(b) Applicable Loss Limit	0.100000%
Satisfied?	Yes

**Minimum Credit Enhancement Test. This test will be satisfied if:**

Current Subordinate Percentage => 4.00%	4.014940%
Satisfied?	Yes

## ***Other Information***

<b>Delinquency Test. This test will be satisfied if (a) &lt; (b)</b>	
(a) Six Month Rolling Average Distressed Principal Balance	60,447,968.70
(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	518,036,372.57
(ii) the Principal Loss Amount for the current Payment Date	1,095.65
	259,018,186.28
Satisfied?	Yes

### Reference Pool Information

Overcollateralization Amount	0.00
Beginning Loan Count	36,876
- Paid in Full	94
- Credit Events	0
- Reference Pool Removals	1
+ Pool Reactivations	0
Ending Loan Count	36,781

## **Origination Rep and Warranty Settlement**

Reference Obligations No Longer Subject to Freddie Mac QC Process		
Count	0	0
Balance	0.00	0.00
Settlement Amount	0.00	0.00
Loan Allocation Amount	0.00	0.00
Underwriting Defect Settlements		
Count	0	0
Balance	0.00	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	238,404,152.80
Unscheduled Principal	317,518,607.51
Calculated Recovery Principal	0.00
Current Balance of Loans Modified in the Last 12 Months	2,023,175.52

**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
<b>Amount of UPB</b>	<b>0.00</b>

# Structured Agency Credit Risk (STACR) Debt Notes

## Series 2023-HQA1



### *Other Information*

#### Account & Payment Reconciliation

##### **Withdrawals from Investment Account**

Realized Return	1,525,935.84
Principal Required for Offered Note Paydown	2,103,320.36
Offered Note Write-Downs	0.00
Total:	<u><u>3,629,256.20</u></u>

##### **Amounts Due from Freddie**

Offered Note Accrued Interest: Attributed to SOFR	1,424,540.24
Offered Note Accrued Interest: Attributed to Spread	898,405.81
Realized Return	<u>(1,525,935.84)</u>
To Trust: To Fund Interest Due on Offered Notes	797,010.21
To Indenture Trustee: Monthly Fees	<u>6,500.00</u>
Total:	<u><u>803,510.21</u></u>

##### **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:	<u><u>0.00</u></u>

##### **Net Amounts Due from Freddie:**

803,510.21

##### **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
-----------------------------	------

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



## *Realized Loss and Credit Event Summary*

Current						
Realized Loss	Current			Reversed		Net
Default UPB 0.00		Count	Balance	Count	Balance	Count
- Net Sales Proceeds 0.00	Foreclosure Alternative 0	0.00	0	0.00	0.00	0
+ Delinquent Accrued Interest 0.00	% of Current Events 0.000%	0.000%	0.000%	0.000%	0.000%	0.000%
+ Taxes and Insurance 0.00	% of Current Reference Pool 0.000%	0.000%	0.000%	0.000%	0.000%	0.000%
+ Legal Costs 0.00						
+ Maintenance, Preservation, and Repair Costs 0.00	REO 0	0.00	0	0.00	0.00	0
- MI Credit 0.00	% of Current Events 0.000%	0.000%	0.000%	0.000%	0.000%	0.000%
+ Miscellaneous Expenses 0.00	% of Current Reference Pool 0.000%	0.000%	0.000%	0.000%	0.000%	0.000%
- Miscellaneous Credits 0.00						
+ Modification Costs 1,095.65						
+ Bankruptcy Cramdown Costs 0.00						
<b>Actual Loss 1,095.65</b>						
Cumulative						
Default UPB 0.00						
- Net Sales Proceeds 0.00	Foreclosure Alternative 0	0.00	0	0.00	0.00	0
+ Delinquent Accrued Interest 0.00	% of Cumulative Events 0.000%	0.000%	0.000%	0.000%	0.000%	0.000%
+ Taxes and Insurance 0.00	% of Original Reference Pool 0.000%	0.000%	0.000%	0.000%	0.000%	0.000%
+ Legal Costs 0.00						
+ Maintenance, Preservation, and Repair Costs 0.00	REO 0	0.00	0	0.00	0.00	0
- MI Credit 0.00	% of Cumulative Events 0.000%	0.000%	0.000%	0.000%	0.000%	0.000%
+ Miscellaneous Expenses 0.00	% of Original Reference Pool 0.000%	0.000%	0.000%	0.000%	0.000%	0.000%
- Miscellaneous Credits 0.00						
+ Modification Costs 2,971.60						
+ Bankruptcy Cramdown Costs 0.00						
<b>Actual Loss 2,971.60</b>						

# 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
000023HQA1000606	Mod/Active	Delinquent	01/01/2024	204,768.82	209,742.54	201,730.31	17.69	0.00	17.69	0.00	-
000023HQA1001250	Mod/Active	Delinquent	09/01/2023	224,836.53	225,951.74	222,898.22	7.70	0.00	7.70	0.00	-
000023HQA1001286	Mod/Active	Delinquent	06/01/2023	300,878.47	303,506.74	299,360.41	10.88	0.00	10.88	0.00	-
000023HQA1001905	Mod/Active	Delinquent	01/01/2024	402,424.51	398,724.97	398,724.97	24.45	0.00	24.45	0.00	-
000023HQA1002306	Mod/Active	Delinquent	01/01/2024	543,270.28	538,688.47	538,688.47	40.04	0.00	40.04	0.00	-
000023HQA1002783	Mod/Active	Delinquent	10/01/2023	444,274.81	454,023.44	438,002.51	38.72	0.00	38.72	0.00	-
000023HQA1003100	Mod/Active	Delinquent	09/01/2023	259,566.68	259,122.71	256,812.67	5.55	0.00	5.55	0.00	-
000023HQA1004061	Mod/Active	Delinquent	01/01/2024	298,302.32	297,560.21	293,579.06	9.62	0.00	9.62	0.00	-
000023HQA1004122	Mod/Active	Delinquent	01/01/2024	483,161.35	488,042.75	475,319.99	29.42	0.00	29.42	0.00	-
000023HQA1004646	Mod/Active	Delinquent	01/01/2024	342,555.55	351,504.59	336,427.02	34.87	0.00	34.87	0.00	-
000023HQA1004803	Mod/Active	Delinquent	01/01/2024	205,838.12	205,859.61	202,541.99	8.05	0.00	8.05	0.00	-
000023HQA1005585	Mod/Active	Delinquent	01/01/2024	458,767.07	459,318.50	451,170.36	16.98	0.00	16.98	0.00	-
000023HQA1006221	Mod/Active	Delinquent	01/01/2024	555,604.38	554,190.51	546,685.14	17.95	0.00	17.95	0.00	-
000023HQA1008856	Mod/Active	Delinquent	01/01/2024	317,546.21	319,783.26	312,597.40	18.11	0.00	18.11	0.00	-
000023HQA1009072	Mod/Active	Delinquent	01/01/2024	377,538.79	382,575.23	371,436.26	25.99	0.00	25.99	0.00	-
000023HQA1010685	Mod/Active	Delinquent	01/01/2024	507,283.64	505,712.98	499,027.75	15.46	0.00	15.46	0.00	-
000023HQA1014352	Mod/Active	Delinquent	01/01/2024	261,712.49	260,283.09	260,283.09	21.31	0.00	21.31	0.00	-
000023HQA1015616	Mod/Active	Delinquent	01/01/2024	142,097.56	144,307.55	139,999.61	9.51	0.00	9.51	0.00	-
000023HQA1015658	Mod/Active	Delinquent	12/01/2023	200,198.45	203,559.46	197,014.33	15.82	0.00	15.82	0.00	-
000023HQA1017424	Mod/Active	Delinquent	01/01/2024	145,501.86	146,675.67	143,088.60	7.89	0.00	7.89	0.00	-
000023HQA1017725	Mod/Active	Delinquent	01/01/2024	236,578.51	239,089.87	232,964.82	16.07	0.00	16.07	0.00	-
000023HQA1019785	Mod/Active	Delinquent	12/01/2023	178,168.01	176,345.57	176,345.57	7.90	0.00	7.90	0.00	-
000023HQA1021095	Mod/Active	Delinquent	12/01/2023	190,063.93	188,361.01	187,487.93	2.29	0.00	2.29	0.00	-
000023HQA1022215	Mod/Active	Delinquent	01/01/2024	546,920.90	540,841.51	536,284.97	8.89	0.00	8.89	0.00	-
000023HQA1022504	Mod/Active	Delinquent	01/01/2024	153,052.29	155,156.87	150,492.55	12.73	0.00	12.73	0.00	-
000023HQA1022980	Mod/Active	Delinquent	01/01/2024	424,139.46	430,858.41	417,275.94	31.61	0.00	31.61	0.00	-
000023HQA1023339	Mod/Active	Delinquent	12/01/2023	609,940.73	604,260.20	592,560.20	30.71	0.00	30.71	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
000023HQA1025065	Mod/Active	Delinquent	01/01/2024	258,757.60	260,406.04	254,638.08	13.94	0.00	13.94	0.00	-
000023HQA1025246	Mod/Active	Delinquent	01/01/2024	549,432.97	553,879.10	540,254.33	30.08	0.00	30.08	0.00	-
000023HQA1025306	Mod/Active	Delinquent	11/01/2023	222,685.91	229,058.56	218,821.69	29.00	0.00	29.00	0.00	-
000023HQA1025693	Mod/Active	Delinquent	01/01/2024	141,761.50	139,968.70	139,968.70	4.32	0.00	4.32	0.00	-
000023HQA1026626	Mod/Active	Delinquent	01/01/2024	596,952.61	589,819.21	589,819.21	82.69	0.00	82.69	0.00	-
000023HQA1028121	Mod/Active	Delinquent	01/01/2024	518,870.52	519,461.26	510,784.14	21.87	0.00	21.87	0.00	-
000023HQA1029804	Mod/Active	Delinquent	01/01/2024	608,624.78	609,040.04	598,501.28	23.26	0.00	23.26	0.00	-
000023HQA1029817	Mod/Active	Delinquent	01/01/2024	409,980.05	412,843.57	404,332.25	26.78	0.00	26.78	0.00	-
000023HQA1030914	Mod/Active	Delinquent	01/01/2024	609,294.41	604,887.83	604,887.83	46.74	0.00	46.74	0.00	-
000023HQA1032045	Mod/Active	Delinquent	01/01/2024	395,505.59	398,862.67	389,936.21	27.08	0.00	27.08	0.00	-
000023HQA1032813	Mod/Active	Delinquent	01/01/2024	706,369.37	709,343.51	695,295.90	35.41	0.00	35.41	0.00	-
000023HQA1033093	Mod/Active	Delinquent	01/01/2024	363,923.15	359,399.04	359,399.04	19.55	0.00	19.55	0.00	-
000023HQA1033758	Mod/Active	Delinquent	01/01/2024	412,850.40	409,833.66	409,833.66	24.50	0.00	24.50	0.00	-
000023HQA1034789	Mod/Active	Delinquent	01/01/2024	278,866.84	288,610.49	274,780.25	39.19	0.00	39.19	0.00	-
000023HQA1035302	Mod/Active	Delinquent	01/01/2024	553,387.04	549,466.97	549,466.97	33.48	0.00	33.48	0.00	-
000023HQA1037403	Mod/Active	Delinquent	01/01/2024	231,937.26	230,315.59	228,248.35	5.00	0.00	5.00	0.00	-
000023HQA1038069	Mod/Active	Delinquent	01/01/2024	481,594.82	483,266.99	473,585.58	21.38	0.00	21.38	0.00	-
000023HQA1038309	Mod/Active	Delinquent	12/01/2023	535,911.08	540,982.98	528,204.17	32.21	0.00	32.21	0.00	-
000023HQA1038985	Mod/Active	Delinquent	01/01/2024	503,533.20	497,474.58	497,474.58	25.02	0.00	25.02	0.00	-
000023HQA1039052	Mod/Active	Delinquent	12/01/2023	444,293.93	450,849.54	437,459.00	35.15	0.00	35.15	0.00	-
000023HQA1040463	Mod/Active	Delinquent	01/01/2024	325,118.62	323,930.30	319,717.55	9.27	0.00	9.27	0.00	-
000023HQA1041940	Mod/Active	Delinquent	01/01/2024	389,654.61	390,300.15	382,759.33	18.22	0.00	18.22	0.00	-
000023HQA1023170	Mod/Active	Bankruptcy	11/01/2023	245,357.29	244,066.65	241,875.37	5.30	0.00	5.30	0.00	-
<b>Count:</b>	50			<b>TOTALS</b>	18,799,655.27	18,840,114.89	18,528,843.61	0.00	0.00	1,095.65	0.00 - %