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

Deal Contact:

Dragana Boskovic
dragana.boskovic@citi.com
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	105,527,736.02	7.320390%	31 / 360	03/25 - 04/24	665,211.94	2,710,133.53	3,375,345.47	0.00	0.00	102,817,602.49
M-1B	127,000,000.00	127,000,000.00	8.820390%	31 / 360	03/25 - 04/24	964,607.65	0.00	964,607.65	0.00	0.00	127,000,000.00
M-2	63,000,000.00	63,000,000.00	10.820390%	31 / 360	03/25 - 04/24	587,006.16	0.00	587,006.16	0.00	0.00	63,000,000.00
Totals	317,000,000.00	295,527,736.02				2,216,825.75	2,710,133.53	4,926,959.28	0.00	0.00	292,817,602.49

Notional Classes

X-IO	317,000,000.00	295,527,736.02	45.140910%	-	-	11,487,558.93	0.00	11,487,558.93	0.00	0.00	292,817,602.49

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	10.820390%	31 / 360	03/25 - 04/24	293,503.08	0.00	293,503.08	0.00	0.00	31,500,000.00
M-2B	31,500,000.00	31,500,000.00	10.820390%	31 / 360	03/25 - 04/24	293,503.08	0.00	293,503.08	0.00	0.00	31,500,000.00
M-2R	63,000,000.00	63,000,000.00	8.570390%	31 / 360	03/25 - 04/24	464,943.66	0.00	464,943.66	0.00	0.00	63,000,000.00
M-2S	63,000,000.00	63,000,000.00	9.020390%	31 / 360	03/25 - 04/24	489,356.16	0.00	489,356.16	0.00	0.00	63,000,000.00
M-2T	63,000,000.00	63,000,000.00	9.470390%	31 / 360	03/25 - 04/24	513,768.66	0.00	513,768.66	0.00	0.00	63,000,000.00
M-2U	63,000,000.00	63,000,000.00	9.920390%	31 / 360	03/25 - 04/24	538,181.16	0.00	538,181.16	0.00	0.00	63,000,000.00
M-2AR	31,500,000.00	31,500,000.00	8.570390%	31 / 360	03/25 - 04/24	232,471.83	0.00	232,471.83	0.00	0.00	31,500,000.00
M-2AS	31,500,000.00	31,500,000.00	9.020390%	31 / 360	03/25 - 04/24	244,678.08	0.00	244,678.08	0.00	0.00	31,500,000.00
M-2AT	31,500,000.00	31,500,000.00	9.470390%	31 / 360	03/25 - 04/24	256,884.33	0.00	256,884.33	0.00	0.00	31,500,000.00
M-2AU	31,500,000.00	31,500,000.00	9.920390%	31 / 360	03/25 - 04/24	269,090.58	0.00	269,090.58	0.00	0.00	31,500,000.00
M-2BR	31,500,000.00	31,500,000.00	8.570390%	31 / 360	03/25 - 04/24	232,471.83	0.00	232,471.83	0.00	0.00	31,500,000.00
M-2BS	31,500,000.00	31,500,000.00	9.020390%	31 / 360	03/25 - 04/24	244,678.08	0.00	244,678.08	0.00	0.00	31,500,000.00
M-2BT	31,500,000.00	31,500,000.00	9.470390%	31 / 360	03/25 - 04/24	256,884.33	0.00	256,884.33	0.00	0.00	31,500,000.00
M-2BU	31,500,000.00	31,500,000.00	9.920390%	31 / 360	03/25 - 04/24	269,090.58	0.00	269,090.58	0.00	0.00	31,500,000.00
M-2RB	31,500,000.00	31,500,000.00	13.070390%	31 / 360	03/25 - 04/24	354,534.33	0.00	354,534.33	0.00	0.00	31,500,000.00
M-2SB	31,500,000.00	31,500,000.00	12.620390%	31 / 360	03/25 - 04/24	342,328.08	0.00	342,328.08	0.00	0.00	31,500,000.00
M-2TB	31,500,000.00	31,500,000.00	12.170390%	31 / 360	03/25 - 04/24	330,121.83	0.00	330,121.83	0.00	0.00	31,500,000.00
M-2UB	31,500,000.00	31,500,000.00	11.720390%	31 / 360	03/25 - 04/24	317,915.58	0.00	317,915.58	0.00	0.00	31,500,000.00

Notional Classes

M-2I	63,000,000.00	63,000,000.00	2.250000%	31 / 360	03/25 - 04/24	122,062.50	0.00	122,062.50	0.00	0.00	63,000,000.00
M-2AI	31,500,000.00	31,500,000.00	2.250000%	31 / 360	03/25 - 04/24	61,031.25	0.00	61,031.25	0.00	0.00	31,500,000.00
M-2BI	31,500,000.00	31,500,000.00	2.250000%	31 / 360	03/25 - 04/24	61,031.25	0.00	61,031.25	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	12,275,546,740.93	0.000000%	-	-	0.00	68,379,704.69	68,379,704.69	1,764.27	0.00	12,207,168,800.51
M-1AH	7,033,518.00	5,844,340.41	0.000000%	-	-	0.00	150,092.70	150,092.70	0.00	0.00	5,694,247.71
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	14.320390%	-	03/25 - 04/24	0.00	0.00	0.00	0.00	0.00	67,016,760.00
B-2H	100,525,138.00	100,525,138.00	16.320390%	-	03/25 - 04/24	0.00	0.00	0.00	0.00	0.00	100,525,138.00
B-3H	33,508,379.00	33,503,997.96	0.000000%	-	-	0.00	0.00	0.00	0.00	1,764.27	33,502,233.69
Totals	13,086,351,764.00	12,493,487,253.30				0.00	68,529,797.39	68,529,797.39	1,764.27	1,764.27	12,424,957,455.91

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	105,527,736.02	7.320390%	31 / 360	03/25 - 04/24	665,211.94	2,710,133.53	3,375,345.47	0.00	0.00	102,817,602.49
M-1B	127,000,000.00	127,000,000.00	8.820390%	31 / 360	03/25 - 04/24	964,607.65	0.00	964,607.65	0.00	0.00	127,000,000.00
M-2	63,000,000.00	63,000,000.00	10.820390%	31 / 360	03/25 - 04/24	587,006.16	0.00	587,006.16	0.00	0.00	63,000,000.00
Totals	317,000,000.00	295,527,736.02				2,216,825.75	2,710,133.53	4,926,959.28	0.00	0.00	292,817,602.49

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	4/24/24	830.927055	5.237889	21.339634	26.577523	0.000000	0.000000	809.587421
M-1B	35564KX87	4/24/24	1,000.000000	7.595336	0.000000	7.595336	0.000000	0.000000	1,000.000000
M-2	35564KY37	4/24/24	1,000.000000	9.317558	0.000000	9.317558	0.000000	0.000000	1,000.000000

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

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	105,527,736.02	7.320390%	7.330020%	31 / 360	665,211.94	0.00	0.00	0.00	665,211.94	0.00	665,211.94	0.00
M-1B	127,000,000.00	8.820390%	8.830020%	31 / 360	964,607.65	0.00	0.00	0.00	964,607.65	0.00	964,607.65	0.00
M-2	63,000,000.00	10.820390%	10.830020%	31 / 360	587,006.16	0.00	0.00	0.00	587,006.16	0.00	587,006.16	0.00
Totals	295,527,736.02				2,216,825.75	0.00	0.00	0.00	2,216,825.75	0.00	2,216,825.75	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	105,527,736.02	919,659.77	1,790,473.76	0.00	0.00	0.00	102,817,602.49	0.00	40.06%	35.11%	3.00%	3.16%
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%	43.37%	2.00%	2.11%
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	295,527,736.02	919,659.77	1,790,473.76	0.00	0.00	0.00	292,817,602.49	0.00	99.99%	98.35%		

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

Reconciliation Detail

SOURCE OF FUNDS

Interest Funds Available		
Scheduled Interest	2,225,090.02	
Modification (Loss)/Gain Amount	(1,764.27)	
Total Interest Funds Available:		2,223,325.75
Principal Funds Available		
Scheduled Principal	24,174,638.53	
Curtailments	2,551,174.29	
Prepayments in Full/(Reversals)	44,514,118.10	
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	0.00	
Total Principal Funds Available:		71,239,930.92
Total Funds Available		**73,463,256.67**

ALLOCATION OF FUNDS

Scheduled Fees		
Indenture Trustee Fee	6,500.00	
Total Scheduled Fees:		6,500.00
Distributions		
Interest Distribution	2,216,825.75	
Principal Distribution	71,239,930.92	
Total Distributions:		73,456,756.67
Total Funds Allocated		**73,463,256.67**

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

Collateral Summary

ASSET CHARACTERISTICS

	Cut-Off	Beginning	Ending	Delta or % of Orig
Aggregate Stated Principal Balance	13,403,351,764.29	12,788,454,529.13	12,717,081,238.32	94.88%
Aggregate Actual Principal Balance	13,403,351,764.29	12,789,014,989.32	12,717,775,058.40	94.89%
Loan Count	37,756	36,680	36,539	1,217
Weighted Average Coupon Rate (WAC)	3.196977%	3.195898%	Not Available	Not Available
Net Weighted Average Coupon Rate (Net WAC)	3.196977%	3.195898%	Not Available	Not Available
Weighted Average Remaining Term (WART in months)	344	334	333	11

AVAILABLE PRINCIPAL

Scheduled Principal	24,174,638.53
Curtailments	2,551,174.29
Prepayments in Full/(Reversal)	44,514,118.10
Liquidation Balance	0.00
(Current Realized Losses)/Gains	0.00
Repurchased Principal	0.00
Trailing Recoveries/(Losses)	0.00
Reference Pool Removals	0.00
(Pool Reactivation)	0.00
TOTAL AVAILABLE PRINCIPAL	**71,239,930.92**

Realized Loss Summary

Current Realized Losses	1,764.27
Cumulative Realized Losses	*6,145.31*

AVAILABLE INTEREST

Scheduled Interest	2,225,090.02
Indenture Trustee Fee	6,500.00
Modification Loss/(Gain) Amount	1,764.27
TOTAL AVAILABLE INTEREST	**2,216,825.75**

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

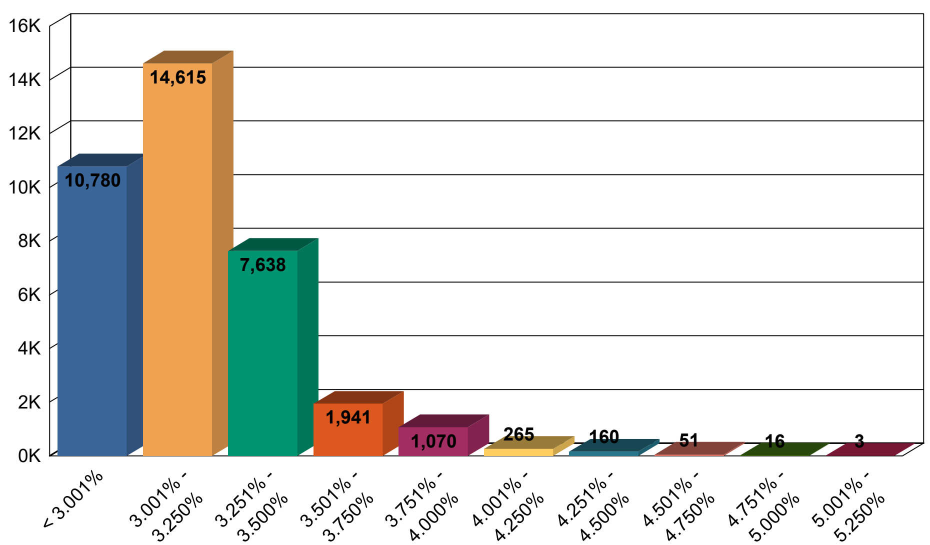
Stratification Detail

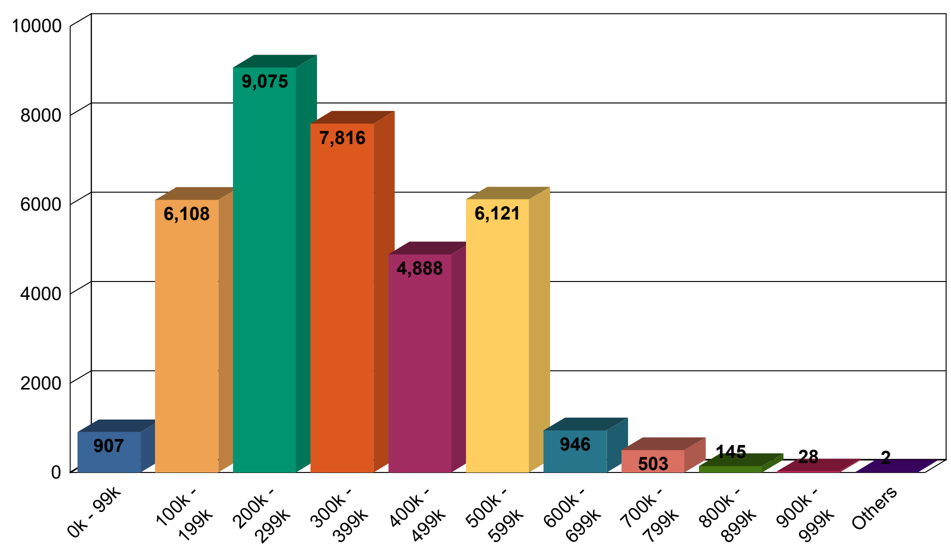
Loan Rate

Loan Rate	# of Loans	Ending Sched Balance	% of Agg Balance	WAC	WART
2.500 or Less	23	6,963,167.54	0.05	2.4263	332
2.501 to 2.750	1,459	586,347,117.54	4.61	2.7298	332
2.751 to 3.000	9,298	3,516,849,567.32	27.65	2.9484	332
3.001 to 3.250	14,615	5,060,185,707.74	39.79	3.1888	333
3.251 to 3.500	7,638	2,510,262,749.97	19.74	3.4114	333
3.501 to 3.750	1,941	597,079,153.26	4.70	3.6650	333
3.751 to 4.000	1,070	316,147,197.08	2.49	3.9070	333
4.001 to 4.250	265	73,792,037.48	0.58	4.1701	333
4.251 to 4.500	160	35,888,051.91	0.28	4.4234	333
4.501 to 4.750	51	10,192,110.79	0.08	4.6693	333
4.751 to 5.000	16	2,677,316.43	0.02	4.9446	333
5.001 to 5.250	3	697,061.26	0.01	5.1188	333
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:	36,539	12,717,081,238.32	100.00	3.1957	333

Ending Scheduled Balance

Ending Sched Balance	# of Loans	Ending Sched Balance	% of Agg Balance	WAC	WART
0 to 99,999	907	68,637,530.16	0.54	3.3885	332
100,000 to 199,999	6,108	964,657,119.98	7.59	3.2780	332
200,000 to 299,999	9,075	2,267,515,600.54	17.83	3.2504	333
300,000 to 399,999	7,816	2,719,062,274.30	21.38	3.2068	333
400,000 to 499,999	4,888	2,180,674,475.25	17.15	3.1695	333
500,000 to 599,999	6,121	3,386,325,028.28	26.63	3.1429	332
600,000 to 699,999	946	603,970,265.97	4.75	3.1821	333
700,000 to 799,999	503	375,388,581.37	2.95	3.1782	333
800,000 to 899,999	145	122,952,921.01	0.97	3.2138	333
900,000 to 999,999	28	25,872,417.33	0.20	3.2555	333
1,000,000 or Greater	2	2,025,024.13	0.02	3.3720	334
Totals:	36,539	12,717,081,238.32	100.00	3.1957	333





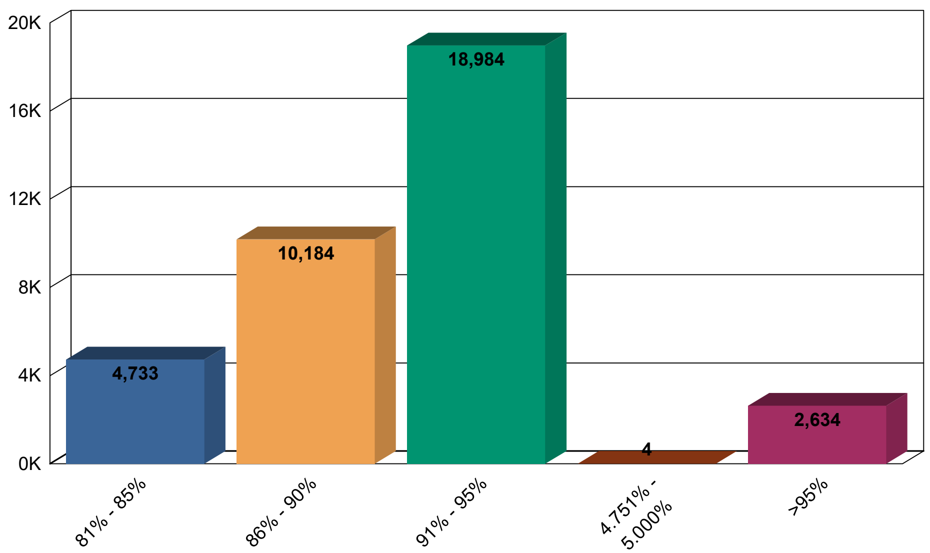
Structured Agency Credit Risk (STACR) Debt Notes
Series 2023-HQA1

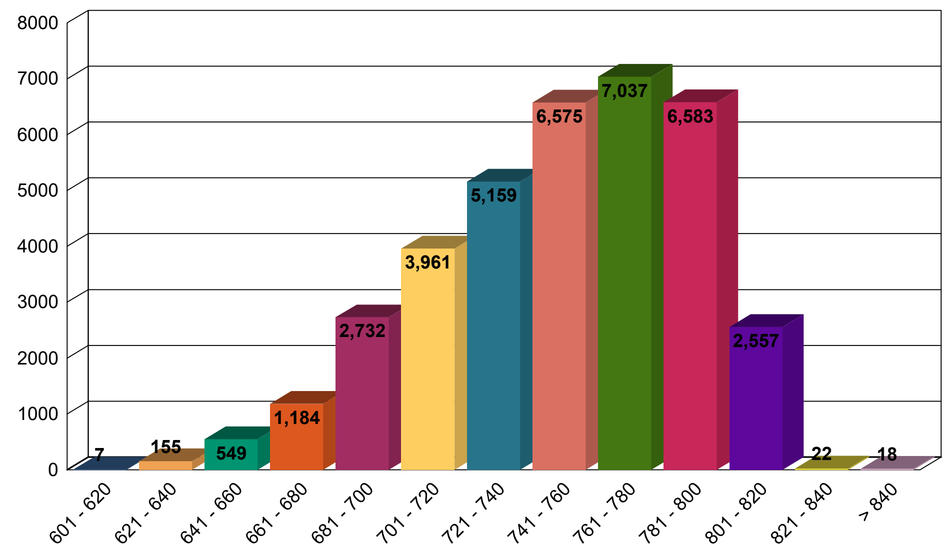
Original LTV

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			4,733	1,691,945,410.79	13.30	3.2047	332
86 to 90			10,184	3,706,594,603.77	29.15	3.1770	332
91 to 95			18,984	6,684,325,810.43	52.56	3.1932	333
96 or Greater			2,638	634,215,413.33	4.99	3.3086	333
Weighted Avg.:	92	Totals:	36,539	12,717,081,238.32	100.00	3.1957	333

Credit Score

Credit Score *Includes no score loans.			# of Loans	Ending Sched Balance	% of Agg Balance	WAC	WART
601 to 620			7	2,534,137.93	0.02	3.7091	333
621 to 640			155	44,900,994.66	0.35	3.8379	333
641 to 660			549	171,365,873.90	1.35	3.7883	333
661 to 680			1,184	352,756,077.66	2.77	3.6037	333
681 to 700			2,732	877,479,932.75	6.90	3.3856	333
701 to 720			3,961	1,289,603,798.19	10.14	3.2940	333
721 to 740			5,159	1,746,984,981.57	13.74	3.1989	333
741 to 760			6,575	2,326,661,116.65	18.30	3.1423	333
761 to 780			7,037	2,575,738,955.35	20.25	3.1200	332
781 to 800			6,583	2,424,234,276.46	19.06	3.1185	333
801 to 820			2,557	892,083,066.79	7.01	3.1190	332
821 to 840			22	8,088,028.65	0.06	3.1326	333
841 or Greater			18	4,649,997.76	0.04	3.4690	333
Weighted Avg.:	755	Totals:	36,539	12,717,081,238.32	100.00	3.1957	333





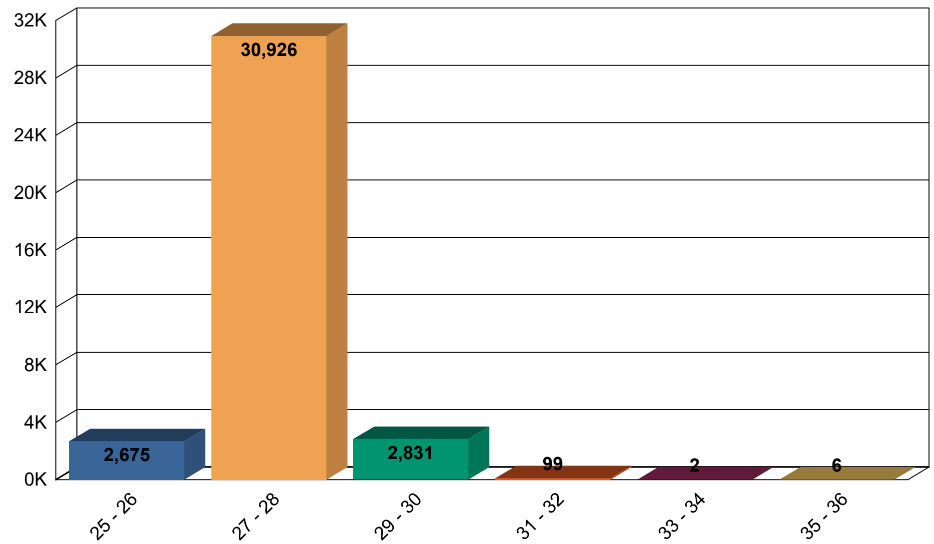
Structured Agency Credit Risk (STACR) Debt Notes
Series 2023-HQA1

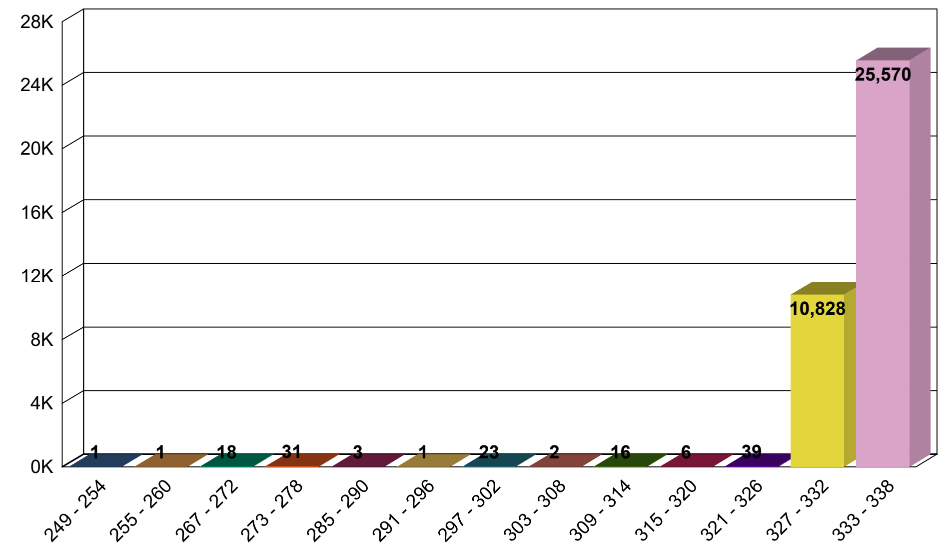
Seasoning

Months	# of Loans	Ending Sched Balance	% of Agg Balance	WAC	WART
25 - 26	2,675	940,266,501.81	7.39	3.2317	334
27 - 28	30,926	10,572,828,520.87	83.14	3.2068	333
29 - 30	2,831	1,163,089,095.55	9.15	3.0699	331
31 - 32	99	36,510,844.79	0.29	3.0871	329
33 - 34	2	957,554.03	0.01	3.1250	326
35 - 36	6	3,428,721.27	0.03	3.0761	324
Weighted Avg.: 27 Totals:	36,539	12,717,081,238.32	100.00	3.1957	333

Anticipated Remaining Term

Months	# of Loans	Ending Sched Balance	% of Agg Balance	WAC	WART
249 - 254	1	124,356.51	0.00	3.7500	249
255 - 260	1	352,716.08	0.00	3.0000	257
267 - 272	18	6,077,412.28	0.05	2.9164	271
273 - 278	31	6,501,919.49	0.05	3.1133	273
285 - 290	3	364,802.18	0.00	3.4454	285
291 - 296	1	224,193.78	0.00	3.2500	296
297 - 302	23	5,771,628.82	0.05	3.0774	297
303 - 308	2	292,290.13	0.00	3.1250	306
309 - 314	16	5,190,565.12	0.04	3.0677	310
315 - 320	6	2,441,812.20	0.02	2.9608	320
321 - 326	39	13,679,189.46	0.11	3.0774	322
327 - 332	10,828	4,019,282,457.16	31.61	3.1397	332
333 - 338	25,570	8,656,777,895.11	68.07	3.2224	333
Weighted Avg.: 333 Totals:	36,539	12,717,081,238.32	100.00	3.1957	333





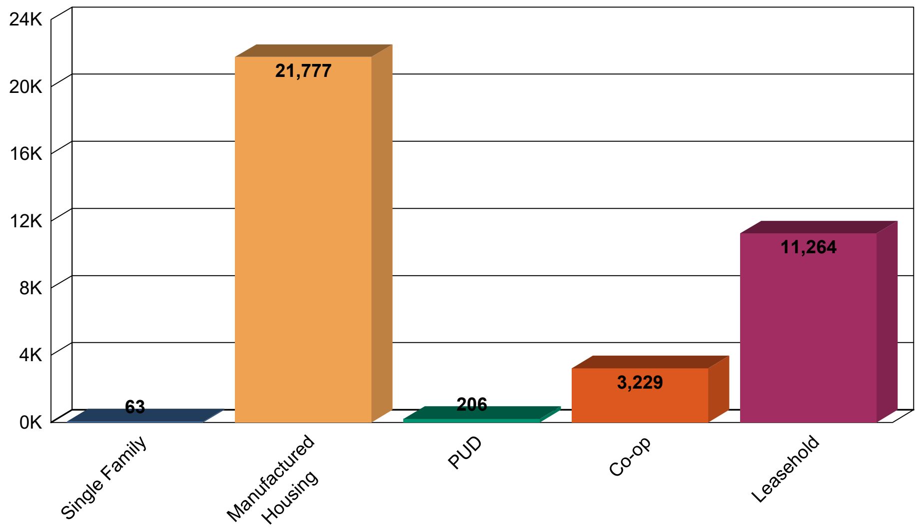
Structured Agency Credit Risk (STACR) Debt Notes
Series 2023-HQA1

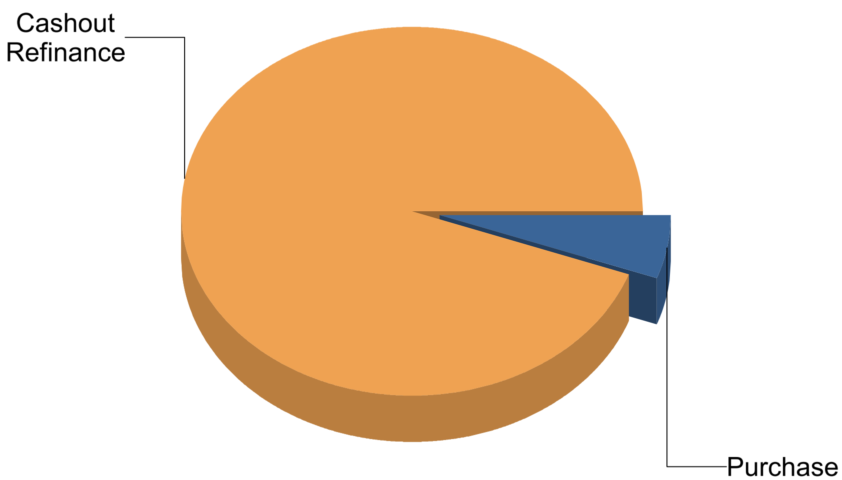
Property Type

Property Type	# of Loans	Ending Sched Balance	% of Agg Balance	WAC	WART
Single Family	63	15,673,414.76	0.12	3.1441	331
Manufactured Housing	21,777	7,301,236,990.56	57.41	3.2007	333
PUD	206	45,938,675.54	0.36	3.4780	333
Co-op	3,229	1,066,222,841.38	8.38	3.2591	332
Leasehold	11,264	4,288,009,316.08	33.72	3.1688	333
Totals:	36,539	12,717,081,238.32	100.00	3.1957	333

Loan Purpose

Purpose	# of Loans	Ending Sched Balance	% of Agg Balance	WAC	WART
Purchase	2,080	664,047,012.83	5.22	3.1221	331
Cashout Refinance	34,459	12,053,034,225.49	94.78	3.1998	333
Totals:	36,539	12,717,081,238.32	100.00	3.1957	333

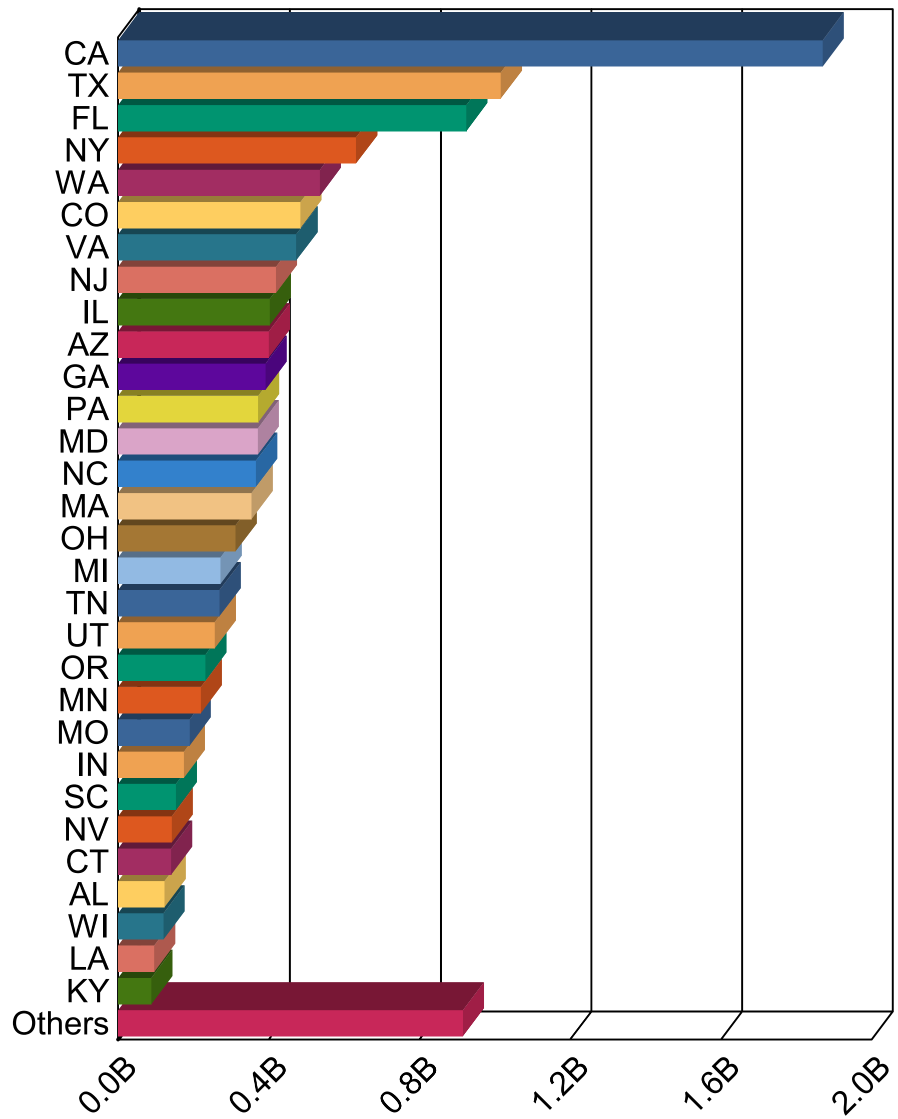




Structured Agency Credit Risk (STACR) Debt Notes
Series 2023-HQA1

State

State	# of Loans	Ending Sched Balance	% of Agg Balance	WAC	WART
California	3,562	1,870,146,588.86	14.71	3.1995	332
Texas	3,126	1,015,666,514.26	7.99	3.2066	333
Florida	2,779	924,556,184.36	7.27	3.2719	333
New York	1,665	632,079,098.19	4.97	3.1766	332
Washington	1,095	535,616,754.38	4.21	3.1749	332
Colorado	1,036	483,809,214.00	3.80	3.1582	332
Virginia	1,165	473,165,595.87	3.72	3.1119	332
New Jersey	1,055	418,994,847.08	3.29	3.1576	332
Illinois	1,492	402,580,570.56	3.17	3.1960	333
Arizona	1,052	400,229,843.74	3.15	3.2614	333
Georgia	1,211	391,338,673.61	3.08	3.2145	333
Pennsylvania	1,405	371,686,813.57	2.92	3.1516	333
Maryland	939	371,004,869.59	2.92	3.1571	332
North Carolina	1,116	366,304,546.83	2.88	3.1716	333
Massachusetts	792	354,255,199.68	2.79	3.0982	332
Ohio	1,413	311,784,982.10	2.45	3.2297	333
Michigan	1,165	271,957,093.72	2.14	3.2440	333
Tennessee	824	269,389,376.30	2.12	3.2032	333
Utah	588	256,802,453.58	2.02	3.1448	333
Oregon	548	231,374,538.28	1.82	3.2200	333
Minnesota	747	219,629,071.50	1.73	3.1775	333
Missouri	796	190,203,528.99	1.50	3.2169	333
Indiana	741	174,732,531.68	1.37	3.2875	333
South Carolina	538	153,679,494.40	1.21	3.2244	333
Nevada	377	142,220,325.85	1.12	3.3058	333
Connecticut	468	140,928,549.80	1.11	3.1605	332
Alabama	454	123,370,014.23	0.97	3.2154	332
Wisconsin	477	120,421,504.38	0.95	3.1904	333
Louisiana	366	95,669,613.28	0.75	3.2248	333
Kentucky	374	88,080,257.67	0.69	3.1979	332
Others	3,173	915,402,587.98	7.20	3.1901	333
Totals:	36,539	12,717,081,238.32	100.00	3.1957	333



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	7,779,019.07 0.061170%	22 0.1%	**< 30**	0.00 0.000000%	0 0.0%	**< 30**	0.00 0.000000%	0 0.0%	**< 30**	7,779,019.07 0.061170%	22 0.1%
30-59	87,844,392.66 0.690759%	258 0.7%	**30-59**	1,572,389.81 0.012364%	5 0.0%	**30-59**	0.00 0.000000%	0 0.0%	**30-59**	0.00 0.000000%	0 0.0%	**30-59**	89,416,782.47 0.703123%	263 0.7%
60-89	20,781,670.11 0.163415%	61 0.2%	**60-89**	155,052.95 0.001219%	1 0.0%	**60-89**	0.00 0.000000%	0 0.0%	**60-89**	0.00 0.000000%	0 0.0%	**60-89**	20,936,723.06 0.164635%	62 0.2%
90-119	8,291,276.17 0.065198%	27 0.1%	**90-119**	243,626.09 0.001916%	1 0.0%	**90-119**	0.00 0.000000%	0 0.0%	**90-119**	0.00 0.000000%	0 0.0%	**90-119**	8,534,902.26 0.067114%	28 0.1%
120-149	9,565,622.39 0.075219%	25 0.1%	**120-149**	574,069.83 0.004514%	1 0.0%	**120-149**	0.00 0.000000%	0 0.0%	**120-149**	0.00 0.000000%	0 0.0%	**120-149**	10,139,692.22 0.079733%	26 0.1%
150-179	8,938,727.43 0.070289%	25 0.1%	**150-179**	0.00 0.000000%	0 0.0%	**150-179**	0.00 0.000000%	0 0.0%	**150-179**	0.00 0.000000%	0 0.0%	**150-179**	8,938,727.43 0.070289%	25 0.1%
180+	20,652,981.76 0.162403%	50 0.1%	**180+**	257,301.47 0.002023%	1 0.0%	**180+**	1,837,201.92 0.014447%	7 0.0%	**180+**	311,168.47 0.002447%	1 0.0%	**180+**	23,058,653.62 0.181320%	59 0.2%
Total	156,074,670.52 1.227284%	446 1.2%	**Total**	10,581,459.22 0.083207%	31 0.1%	**Total**	1,837,201.92 0.014447%	7 0.0%	**Total**	311,168.47 0.002447%	1 0.0%	**Total**	168,804,500.13 1.327384%	485 1.3%

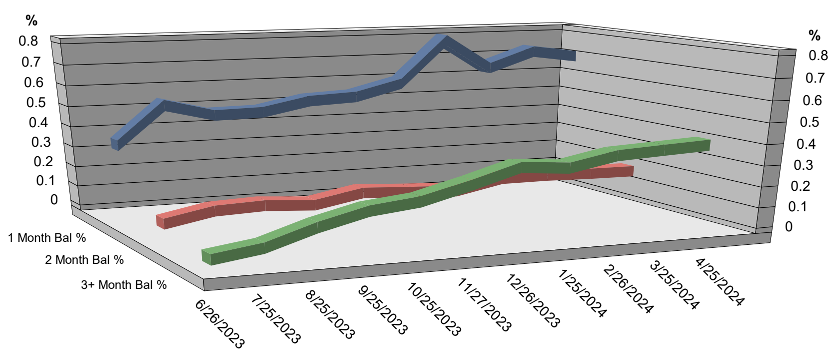
Principal and Interest Advances N/A

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

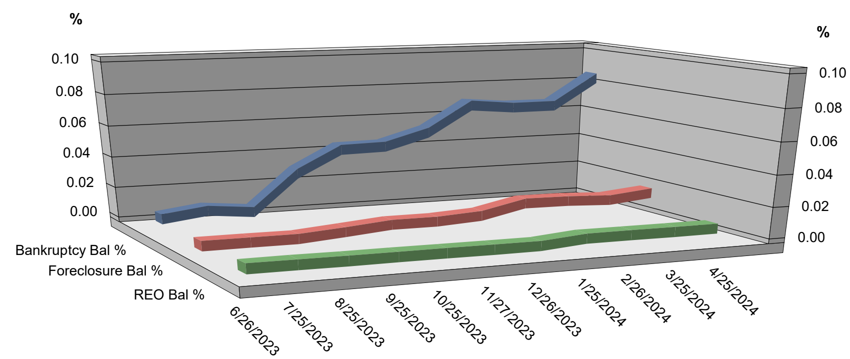
Historical Delinquency Information

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
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%
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
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%
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)

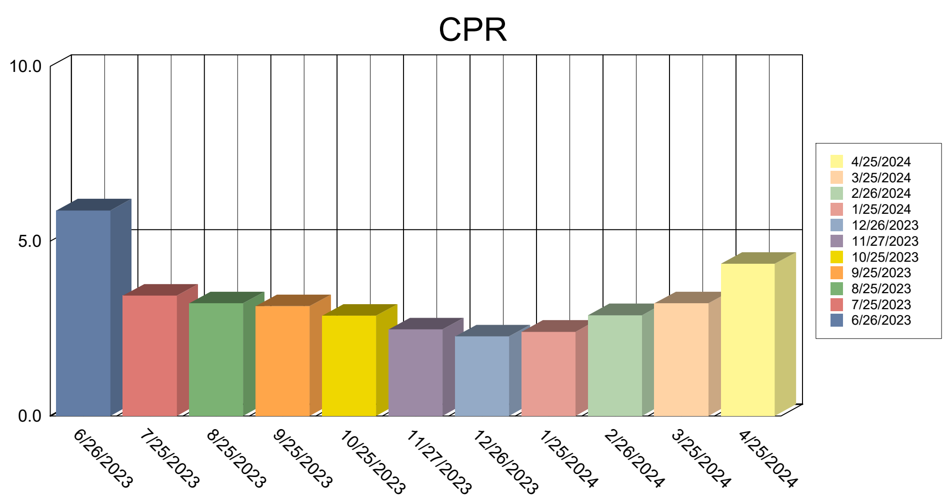
CPR (Constant Prepayment Rate) = 1 - ((1-SMM)^12)

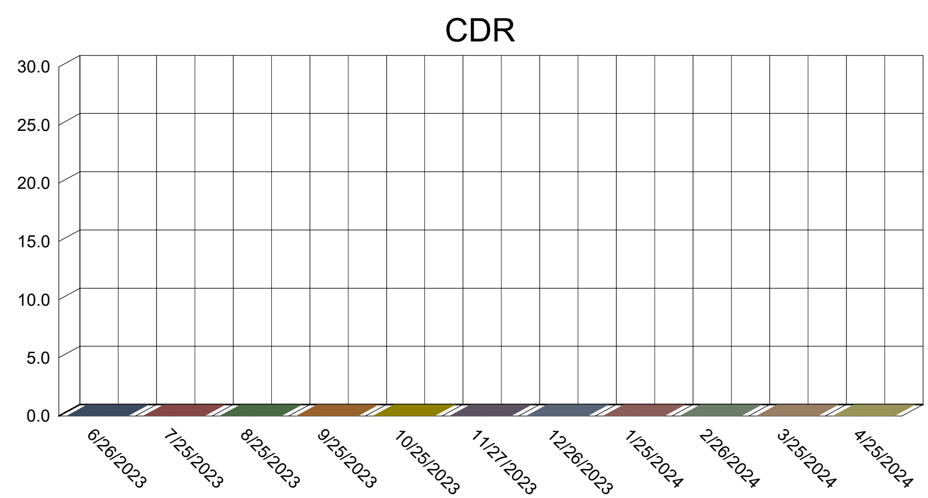
PSA (Public Securities Association) = CPR / (min(.2% * Age, 6%))

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		73,463,256.67
Fees Paid to Indenture Trustee	(6,500.00)	73,456,756.67
Interest Payments to Classes M-1A, M-1B, M-2A, and M-2B	(2,216,825.75)	71,239,930.92
Senior Reduction Amount to Class A-H	(68,379,704.69)	2,860,226.23
Subordinate Reduction Amount, Prorata to Classes M-1A and M-1AH	(2,860,226.23)	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

<u>Note Information</u>

30 Day SOFR	
Current Rate	5.320390%
Next Rate	5.330020%
Senior & Subordinate Information	
Senior Percentage	95.985080%
Subordinate Percentage	4.014920%
Senior Reduction Amount	68,379,704.69
Subordinate Reduction Amount	2,860,226.23
Supplemental Subordinate Reduction Amount	0.00
Interim Offered Reference Tranche Percentage	2.434090%
Final Offered Reference Tranche Percentage	2.434090%
Senior Prepayment Percentage. Test Information: All three tests must be satisfied to drop the rate to the Senior Percentage, otherwise 100%.	95.985080%
Cumulative Net Loss Test. This test will be satisfied if (a) <= (b)	
(a) Cumulative Net Loss Percentage	
(i) Cumulative Net Loss Amount, divided by	6,145.31
(ii) Reference Obligations UPB as of Cut-off Date	13,403,351,764.29
	0.000046%
(b) Applicable Loss Limit	0.100000%
Satisfied?	Yes
Minimum Credit Enhancement Test. This test will be satisfied if:	
Current Subordinate Percentage => 4.00%	4.014920%
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	73,210,199.98
(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	513,468,720.61
(ii) the Principal Loss Amount for the current Payment Date	1,764.27
	256,734,360.30
Satisfied?	Yes

Reference Pool Information

Overcollateralization Amount	0.00
Beginning Loan Count	36,680
- Paid in Full	141
- Credit Events	0
- Reference Pool Removals	0
+ Pool Reactivations	0
Ending Loan Count	36,539

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	286,154,202.27
Unscheduled Principal	399,422,503.62
Calculated Recovery Principal	0.00
Current Balance of Loans Modified in the Last 12 Months	3,984,446.10
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
B-1 Fair Market Value	0.000000
B-2 Fair Market Value	0.000000

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

Other Information

Account & Payment Reconciliation

Withdrawals from Investment Account	
Realized Return	1,163,855.58
Principal Required for Offered Note Paydown	2,710,133.53
Offered Note Write-Downs	0.00
Total:	3,873,989.11
Amounts Due from Freddie	
Offered Note Accrued Interest: Attributed to SOFR	1,353,944.64
Offered Note Accrued Interest: Attributed to Spread	862,881.11
Realized Return	(1,163,855.58)
To Trust: To Fund Interest Due on Offered Notes	1,052,970.17
To Indenture Trustee: Monthly Fees	6,500.00
Total:	1,059,470.17
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:	**1,059,470.17**
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							
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	1,764.27						
+ Bankruptcy Cramdown Costs	0.00						
Actual Loss	**1,764.27**						

	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	6,145.31
+ Bankruptcy Cramdown Costs	0.00
Actual Loss	**6,145.31**

	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%

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	03/01/2024	204,768.82	208,975.36	200,963.13	17.69	0.00	17.69	0.00	-
000023HQA1000847	Mod/Active	Delinquent	03/01/2024	360,909.91	359,059.17	359,059.17	46.63	0.00	46.63	0.00	-
000023HQA1001250	Mod/Active	Delinquent	11/01/2023	224,836.53	225,168.76	222,115.24	7.70	0.00	7.70	0.00	-
000023HQA1001286	Mod/Active	Delinquent	03/01/2024	300,878.47	298,872.14	294,725.81	10.88	0.00	10.88	0.00	-
000023HQA1001905	Mod/Active	Delinquent	03/01/2024	402,424.51	405,958.57	394,224.12	24.45	0.00	24.45	0.00	-
000023HQA1002147	Mod/Active	Delinquent	03/01/2024	236,012.58	235,766.55	231,804.25	9.59	0.00	9.59	0.00	-
000023HQA1002306	Mod/Active	Delinquent	02/01/2024	543,270.28	548,356.03	533,101.50	40.04	0.00	40.04	0.00	-
000023HQA1002783	Mod/Active	Delinquent	10/01/2023	444,274.81	454,814.91	438,793.98	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	297,028.27	293,047.12	9.62	0.00	9.62	0.00	-
000023HQA1004122	Mod/Active	Delinquent	03/01/2024	483,161.35	487,160.10	474,437.34	29.42	0.00	29.42	0.00	-
000023HQA1004292	Mod/Active	Delinquent	03/01/2024	260,059.27	256,606.34	256,606.34	37.54	0.00	37.54	0.00	-
000023HQA1004646	Mod/Active	Delinquent	03/01/2024	342,555.55	350,243.70	335,166.13	34.87	0.00	34.87	0.00	-
000023HQA1004803	Mod/Active	Delinquent	03/01/2024	205,838.12	204,616.14	201,298.52	8.05	0.00	8.05	0.00	-
000023HQA1005225	Mod/Active	Delinquent	03/01/2024	369,307.70	372,766.25	362,109.26	25.75	0.00	25.75	0.00	-
000023HQA1005585	Mod/Active	Delinquent	03/01/2024	458,767.07	457,607.04	449,458.90	16.98	0.00	16.98	0.00	-
000023HQA1006004	Mod/Active	Delinquent	03/01/2024	365,893.73	360,187.24	360,187.24	22.84	0.00	22.84	0.00	-
000023HQA1006221	Mod/Active	Delinquent	03/01/2024	555,604.38	552,179.07	544,673.70	17.95	0.00	17.95	0.00	-
000023HQA1008856	Mod/Active	Delinquent	02/01/2024	317,546.21	319,225.63	312,039.77	18.11	0.00	18.11	0.00	-
000023HQA1009072	Mod/Active	Delinquent	03/01/2024	377,538.79	381,199.45	370,060.48	25.99	0.00	25.99	0.00	-
000023HQA1009683	Mod/Active	Delinquent	03/01/2024	278,807.82	276,296.09	276,296.09	22.27	0.00	22.27	0.00	-
000023HQA1010301	Mod/Active	Delinquent	03/01/2024	179,787.39	180,789.66	176,133.54	10.24	0.00	10.24	0.00	-
000023HQA1010685	Mod/Active	Delinquent	03/01/2024	507,283.64	503,847.72	497,162.49	15.46	0.00	15.46	0.00	-
000023HQA1012900	Mod/Active	Delinquent	03/01/2024	176,042.92	176,042.92	176,042.92	46.85	0.00	46.85	0.00	-
000023HQA1014352	Mod/Active	Delinquent	03/01/2024	261,712.49	266,074.18	256,418.62	21.31	0.00	21.31	0.00	-
000023HQA1015616	Mod/Active	Delinquent	03/01/2024	142,097.56	143,776.49	139,468.55	9.51	0.00	9.51	0.00	-
000023HQA1015658	Mod/Active	Delinquent	03/01/2024	200,198.45	202,841.29	196,296.16	15.82	0.00	15.82	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
000023HQA1017424	Mod/Active	Delinquent	02/01/2024	145,501.86	146,132.03	142,544.96	7.89	0.00	7.89	0.00	-
000023HQA1017725	Mod/Active	Delinquent	03/01/2024	236,578.51	238,273.88	232,148.83	16.07	0.00	16.07	0.00	-
000023HQA1019785	Mod/Active	Delinquent	03/01/2024	178,168.01	177,812.87	174,802.36	7.90	0.00	7.90	0.00	-
000023HQA1021095	Mod/Active	Delinquent	12/01/2023	190,063.93	188,034.77	187,161.69	2.29	0.00	2.29	0.00	-
000023HQA1022215	Mod/Active	Delinquent	03/01/2024	546,920.90	539,764.09	535,207.55	8.89	0.00	8.89	0.00	-
000023HQA1022329	Mod/Active	Delinquent	03/01/2024	230,987.83	228,476.37	228,476.37	21.19	0.00	21.19	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	03/01/2024	424,139.46	429,311.12	415,728.65	31.61	0.00	31.61	0.00	-
000023HQA1023339	Mod/Active	Delinquent	02/01/2024	609,940.73	603,683.97	591,983.97	30.71	0.00	30.71	0.00	-
000023HQA1025065	Mod/Active	Delinquent	02/01/2024	258,757.60	259,476.90	253,708.94	13.94	0.00	13.94	0.00	-
000023HQA1025246	Mod/Active	Delinquent	03/01/2024	549,432.97	551,811.26	538,186.49	30.08	0.00	30.08	0.00	-
000023HQA1025306	Mod/Active	Delinquent	12/01/2023	222,685.91	228,686.71	218,449.84	29.00	0.00	29.00	0.00	-
000023HQA1025693	Mod/Active	Delinquent	03/01/2024	141,761.50	140,799.36	138,929.49	4.32	0.00	4.32	0.00	-
000023HQA1026626	Mod/Active	Delinquent	03/01/2024	596,952.61	594,953.87	564,653.87	82.69	0.00	82.69	0.00	-
000023HQA1026640	Mod/Active	Delinquent	02/01/2024	604,953.39	632,924.54	595,520.49	115.33	0.00	115.33	0.00	-
000023HQA1027107	Mod/Active	Delinquent	03/01/2024	219,851.96	216,868.72	216,868.72	12.99	0.00	12.99	0.00	-
000023HQA1028121	Mod/Active	Delinquent	01/01/2024	518,870.52	518,550.09	509,872.97	21.87	0.00	21.87	0.00	-
000023HQA1028124	Mod/Active	Delinquent	03/01/2024	569,212.11	582,456.93	558,398.99	60.14	0.00	60.14	0.00	-
000023HQA1028872	Mod/Active	Delinquent	03/01/2024	524,441.95	522,819.86	522,819.86	119.40	0.00	119.40	0.00	-
000023HQA1029410	Mod/Active	Delinquent	03/01/2024	561,323.99	561,219.67	550,601.77	26.77	0.00	26.77	0.00	-
000023HQA1029804	Mod/Active	Delinquent	03/01/2024	608,624.78	606,759.32	596,220.56	23.26	0.00	23.26	0.00	-
000023HQA1029817	Mod/Active	Delinquent	03/01/2024	409,980.05	411,564.64	403,053.32	26.78	0.00	26.78	0.00	-
000023HQA1030914	Mod/Active	Delinquent	02/01/2024	609,294.41	616,593.03	597,253.41	46.74	0.00	46.74	0.00	-
000023HQA1032045	Mod/Active	Delinquent	03/01/2024	395,505.59	397,602.28	388,675.82	27.08	0.00	27.08	0.00	-
000023HQA1032813	Mod/Active	Delinquent	03/01/2024	706,369.37	706,858.80	692,811.19	35.41	0.00	35.41	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	-
000023HQA1033758	Mod/Active	Delinquent	03/01/2024	412,850.40	415,616.51	404,481.55	24.50	0.00	24.50	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	03/01/2024	278,866.84	287,686.67	273,856.43	39.19	0.00	39.19	0.00	-
000023HQA1035302	Mod/Active	Delinquent	03/01/2024	553,387.04	557,358.64	543,506.78	33.48	0.00	33.48	0.00	-
000023HQA1035527	Mod/Active	Delinquent	03/01/2024	366,275.33	360,330.93	360,330.93	13.29	0.00	13.29	0.00	-
000023HQA1037403	Mod/Active	Delinquent	03/01/2024	231,937.26	229,483.57	227,416.33	5.00	0.00	5.00	0.00	-
000023HQA1038008	Mod/Active	Delinquent	03/01/2024	361,318.74	364,013.05	354,613.43	25.28	0.00	25.28	0.00	-
000023HQA1038069	Mod/Active	Delinquent	03/01/2024	481,594.82	481,462.58	471,781.17	21.38	0.00	21.38	0.00	-
000023HQA1038309	Mod/Active	Delinquent	03/01/2024	535,911.08	538,123.79	525,344.98	32.21	0.00	32.21	0.00	-
000023HQA1038985	Mod/Active	Delinquent	02/01/2024	503,533.20	503,348.52	494,013.51	25.02	0.00	25.02	0.00	-
000023HQA1039052	Mod/Active	Delinquent	01/01/2024	444,293.93	450,849.54	437,459.00	35.15	0.00	35.15	0.00	-
000023HQA1039088	Mod/Active	Delinquent	03/01/2024	554,389.08	553,772.72	538,272.72	40.69	0.00	40.69	0.00	-
000023HQA1039341	Mod/Active	Delinquent	02/01/2024	212,583.06	209,758.90	209,758.90	11.83	0.00	11.83	0.00	-
000023HQA1040463	Mod/Active	Delinquent	03/01/2024	325,118.62	322,713.55	318,500.80	9.27	0.00	9.27	0.00	-
000023HQA1041940	Mod/Active	Delinquent	03/01/2024	389,654.61	389,600.31	382,059.49	18.22	0.00	18.22	0.00	-
000023HQA1023170	Mod/Active	Bankruptcy	12/01/2023	245,357.29	244,066.65	241,875.37	5.30	0.00	5.30	0.00	-
Count: 68	***TOTALS***			25,231,814.03	25,313,579.40	24,753,119.21	0.00	0.00	1,764.27	0.00	- %