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	107,749,947.25	7.321650%	28 / 360	02/26 - 03/24	613,594.65	2,222,211.23	2,835,805.88	0.00	0.00	105,527,736.02
M-1B	127,000,000.00	127,000,000.00	8.821650%	28 / 360	02/26 - 03/24	871,382.98	0.00	871,382.98	0.00	0.00	127,000,000.00
M-2	63,000,000.00	63,000,000.00	10.821650%	28 / 360	02/26 - 03/24	530,260.85	0.00	530,260.85	0.00	0.00	63,000,000.00
Totals	317,000,000.00	297,749,947.25				2,015,238.48	2,222,211.23	4,237,449.71	0.00	0.00	295,527,736.02

Notional Classes

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)
X-IO	317,000,000.00	297,749,947.25	50.236874%	-	-	11,634,020.66	0.00	11,634,020.66	0.00	0.00	295,527,736.02

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

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	10.821650%	28 / 360	02/26 - 03/24	265,130.42	0.00	265,130.42	0.00	0.00	31,500,000.00
M-2B	31,500,000.00	31,500,000.00	10.821650%	28 / 360	02/26 - 03/24	265,130.42	0.00	265,130.42	0.00	0.00	31,500,000.00
M-2R	63,000,000.00	63,000,000.00	8.571650%	28 / 360	02/26 - 03/24	420,010.85	0.00	420,010.85	0.00	0.00	63,000,000.00
M-2S	63,000,000.00	63,000,000.00	9.021650%	28 / 360	02/26 - 03/24	442,060.85	0.00	442,060.85	0.00	0.00	63,000,000.00
M-2T	63,000,000.00	63,000,000.00	9.471650%	28 / 360	02/26 - 03/24	464,110.85	0.00	464,110.85	0.00	0.00	63,000,000.00
M-2U	63,000,000.00	63,000,000.00	9.921650%	28 / 360	02/26 - 03/24	486,160.85	0.00	486,160.85	0.00	0.00	63,000,000.00
M-2AR	31,500,000.00	31,500,000.00	8.571650%	28 / 360	02/26 - 03/24	210,005.42	0.00	210,005.42	0.00	0.00	31,500,000.00
M-2AS	31,500,000.00	31,500,000.00	9.021650%	28 / 360	02/26 - 03/24	221,030.43	0.00	221,030.43	0.00	0.00	31,500,000.00
M-2AT	31,500,000.00	31,500,000.00	9.471650%	28 / 360	02/26 - 03/24	232,055.42	0.00	232,055.42	0.00	0.00	31,500,000.00
M-2AU	31,500,000.00	31,500,000.00	9.921650%	28 / 360	02/26 - 03/24	243,080.42	0.00	243,080.42	0.00	0.00	31,500,000.00
M-2BR	31,500,000.00	31,500,000.00	8.571650%	28 / 360	02/26 - 03/24	210,005.42	0.00	210,005.42	0.00	0.00	31,500,000.00
M-2BS	31,500,000.00	31,500,000.00	9.021650%	28 / 360	02/26 - 03/24	221,030.43	0.00	221,030.43	0.00	0.00	31,500,000.00
M-2BT	31,500,000.00	31,500,000.00	9.471650%	28 / 360	02/26 - 03/24	232,055.42	0.00	232,055.42	0.00	0.00	31,500,000.00
M-2BU	31,500,000.00	31,500,000.00	9.921650%	28 / 360	02/26 - 03/24	243,080.42	0.00	243,080.42	0.00	0.00	31,500,000.00
M-2RB	31,500,000.00	31,500,000.00	13.071650%	28 / 360	02/26 - 03/24	320,255.42	0.00	320,255.42	0.00	0.00	31,500,000.00
M-2SB	31,500,000.00	31,500,000.00	12.621650%	28 / 360	02/26 - 03/24	309,230.42	0.00	309,230.42	0.00	0.00	31,500,000.00
M-2TB	31,500,000.00	31,500,000.00	12.171650%	28 / 360	02/26 - 03/24	298,205.42	0.00	298,205.42	0.00	0.00	31,500,000.00
M-2UB	31,500,000.00	31,500,000.00	11.721650%	28 / 360	02/26 - 03/24	287,180.42	0.00	287,180.42	0.00	0.00	31,500,000.00

Notional Classes

M-2I	63,000,000.00	63,000,000.00	2.250000%	28 / 360	02/26 - 03/24	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	02/26 - 03/24	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	02/26 - 03/24	55,125.00	0.00	55,125.00	0.00	0.00	31,500,000.00

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	12,331,614,064.36	0.000000%	-	-	0.00	56,068,732.86	56,068,732.86	1,409.43	0.00	12,275,546,740.93
M-1AH	7,033,518.00	5,967,410.98	0.000000%	-	-	0.00	123,070.57	123,070.57	0.00	0.00	5,844,340.41
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	14.321650%	-	02/26 - 03/24	0.00	0.00	0.00	0.00	0.00	67,016,760.00
B-2H	100,525,138.00	100,525,138.00	16.321650%	-	02/26 - 03/24	0.00	0.00	0.00	0.00	0.00	100,525,138.00
B-3H	33,508,379.00	33,505,407.40	0.000000%	-	-	0.00	0.00	0.00	0.00	1,409.44	33,503,997.96
Totals	13,086,351,764.00	12,549,679,056.74				0.00	56,191,803.43	56,191,803.43	1,409.43	1,409.44	12,493,487,253.30

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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	107,749,947.25	7.321650%	28 / 360	02/26 - 03/24	613,594.65	2,222,211.23	2,835,805.88	0.00	0.00	105,527,736.02
M-1B	127,000,000.00	127,000,000.00	8.821650%	28 / 360	02/26 - 03/24	871,382.98	0.00	871,382.98	0.00	0.00	127,000,000.00
M-2	63,000,000.00	63,000,000.00	10.821650%	28 / 360	02/26 - 03/24	530,260.85	0.00	530,260.85	0.00	0.00	63,000,000.00
Totals	317,000,000.00	297,749,947.25				2,015,238.48	2,222,211.23	4,237,449.71	0.00	0.00	295,527,736.02

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	3/22/24	848.424781	4.831454	17.497726	22.329180	0.000000	0.000000	830.927055
M-1B	35564KX87	3/22/24	1,000.000000	6.861283	0.000000	6.861283	0.000000	0.000000	1,000.000000
M-2	35564KY37	3/22/24	1,000.000000	8.416839	0.000000	8.416839	0.000000	0.000000	1,000.000000

Structured Agency Credit Risk (STACR) Debt Notes
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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	107,749,947.25	7.321650%	7.320390%	28 / 360	613,594.65	0.00	0.00	0.00	613,594.65	0.00	613,594.65	0.00
M-1B	127,000,000.00	8.821650%	8.820390%	28 / 360	871,382.98	0.00	0.00	0.00	871,382.98	0.00	871,382.98	0.00
M-2	63,000,000.00	10.821650%	10.820390%	28 / 360	530,260.85	0.00	0.00	0.00	530,260.85	0.00	530,260.85	0.00
Totals	297,749,947.25				2,015,238.48	0.00	0.00	0.00	2,015,238.48	0.00	2,015,238.48	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	107,749,947.25	896,865.99	1,325,345.24	0.00	0.00	0.00	105,527,736.02	0.00	40.06%	35.71%	3.00%	3.14%
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%	42.97%	2.00%	2.10%
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	297,749,947.25	896,865.99	1,325,345.24	0.00	0.00	0.00	295,527,736.02	0.00	99.99%	98.55%		

Structured Agency Credit Risk (STACR) Debt Notes
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Reconciliation Detail

SOURCE OF FUNDS		
Interest Funds Available		
Scheduled Interest	2,023,147.92	
Modification (Loss)/Gain Amount	(1,409.44)	
Total Interest Funds Available:		2,021,738.48
Principal Funds Available		
Scheduled Principal	23,575,410.94	
Curtailments	1,790,475.63	
Prepayments in Full/(Reversals)	32,830,399.20	
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	217,728.89	
Total Principal Funds Available:		58,414,014.66
Total Funds Available		**60,435,753.14**

ALLOCATION OF FUNDS		
Scheduled Fees		
Indenture Trustee Fee	6,500.00	
Total Scheduled Fees:		6,500.00
Distributions		
Interest Distribution	2,015,238.47	
Principal Distribution	58,414,014.66	
Total Distributions:		60,429,253.13
Total Funds Allocated		**60,435,753.13**

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	12,846,984,798.71	12,788,454,529.13	95.41%
Aggregate Actual Principal Balance	13,403,351,764.29	12,847,429,003.98	12,789,014,989.32	95.42%
Loan Count	37,756	36,781	36,680	1,076
Weighted Average Coupon Rate (WAC)	3.196977%	3.196045%	Not Available	Not Available
Net Weighted Average Coupon Rate (Net WAC)	3.196977%	3.196045%	Not Available	Not Available
Weighted Average Remaining Term (WART in months)	344	335	334	10

AVAILABLE PRINCIPAL

Scheduled Principal	23,575,410.94
Curtailments	1,790,475.63
Prepayments in Full/(Reversal)	32,830,399.20
Liquidation Balance	0.00
(Current Realized Losses)/Gains	0.00
Repurchased Principal	0.00
Trailing Recoveries/(Losses)	0.00
Reference Pool Removals	217,728.89
(Pool Reactivation)	0.00
TOTAL AVAILABLE PRINCIPAL	**58,414,014.66**

Realized Loss Summary

Current Realized Losses	1,409.44
Cumulative Realized Losses	*4,381.04*

AVAILABLE INTEREST

Scheduled Interest	2,023,147.92
Indenture Trustee Fee	6,500.00
Modification Loss/(Gain) Amount	1,409.44
TOTAL AVAILABLE INTEREST	**2,015,238.48**

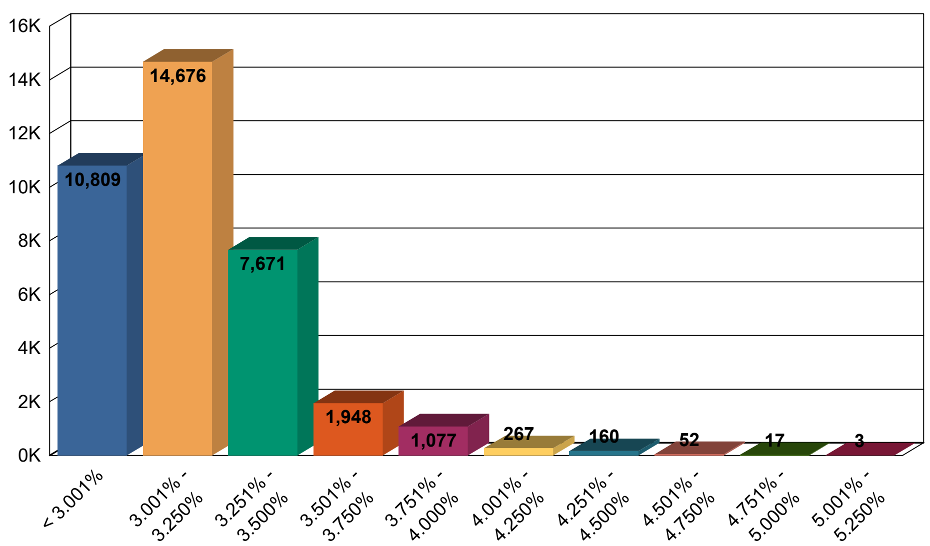
Stratification Detail

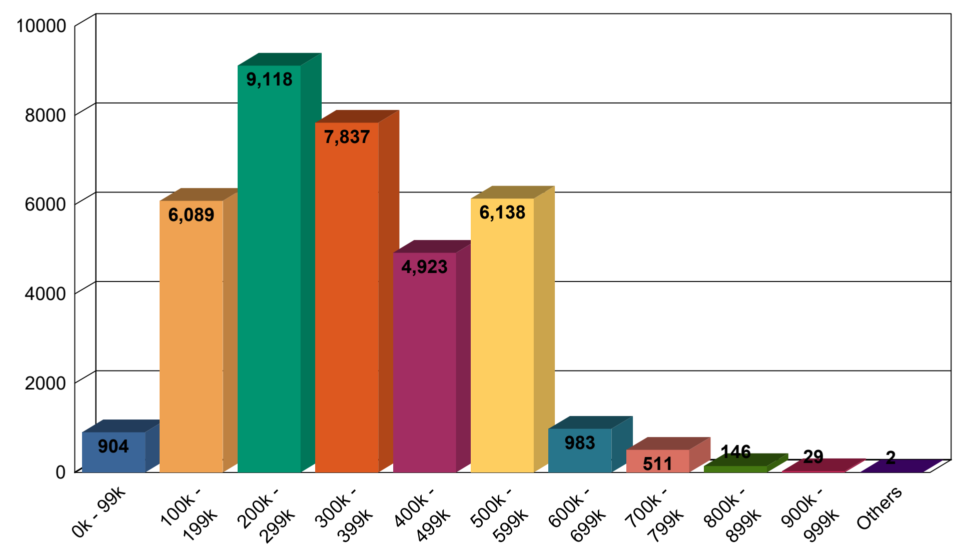
Loan Rate

Loan Rate	# of Loans	Ending Sched Balance	% of Agg Balance	WAC	WART
2.500 or Less	23	6,978,452.04	0.05	2.4263	333
2.501 to 2.750	1,463	589,291,589.49	4.61	2.7299	333
2.751 to 3.000	9,323	3,533,941,326.11	27.63	2.9484	333
3.001 to 3.250	14,676	5,089,631,825.62	39.80	3.1888	334
3.251 to 3.500	7,671	2,525,110,891.97	19.75	3.4114	334
3.501 to 3.750	1,948	600,343,784.87	4.69	3.6648	334
3.751 to 4.000	1,077	318,765,387.89	2.49	3.9069	334
4.001 to 4.250	267	74,489,893.19	0.58	4.1697	334
4.251 to 4.500	160	35,949,071.50	0.28	4.4234	334
4.501 to 4.750	52	10,371,090.24	0.08	4.6686	334
4.751 to 5.000	17	2,883,182.47	0.02	4.9398	333
5.001 to 5.250	3	698,033.74	0.01	5.1188	334
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:	36,680	12,788,454,529.13	100.00	3.1959	334

Ending Scheduled Balance

Ending Sched Balance	# of Loans	Ending Sched Balance	% of Agg Balance	WAC	WART
0 to 99,999	904	68,536,190.91	0.54	3.3911	333
100,000 to 199,999	6,089	961,045,407.72	7.51	3.2778	333
200,000 to 299,999	9,118	2,277,616,358.56	17.81	3.2510	334
300,000 to 399,999	7,837	2,726,563,925.38	21.32	3.2068	334
400,000 to 499,999	4,923	2,195,494,249.43	17.17	3.1701	334
500,000 to 599,999	6,138	3,398,041,532.74	26.57	3.1421	333
600,000 to 699,999	983	626,678,334.83	4.90	3.1887	334
700,000 to 799,999	511	381,681,884.75	2.98	3.1761	334
800,000 to 899,999	146	123,947,881.42	0.97	3.2138	334
900,000 to 999,999	29	26,820,090.78	0.21	3.2600	334
1,000,000 or Greater	2	2,028,672.61	0.02	3.3720	335
Totals:	36,680	12,788,454,529.13	100.00	3.1959	334





Structured Agency Credit Risk (STACR) Debt Notes
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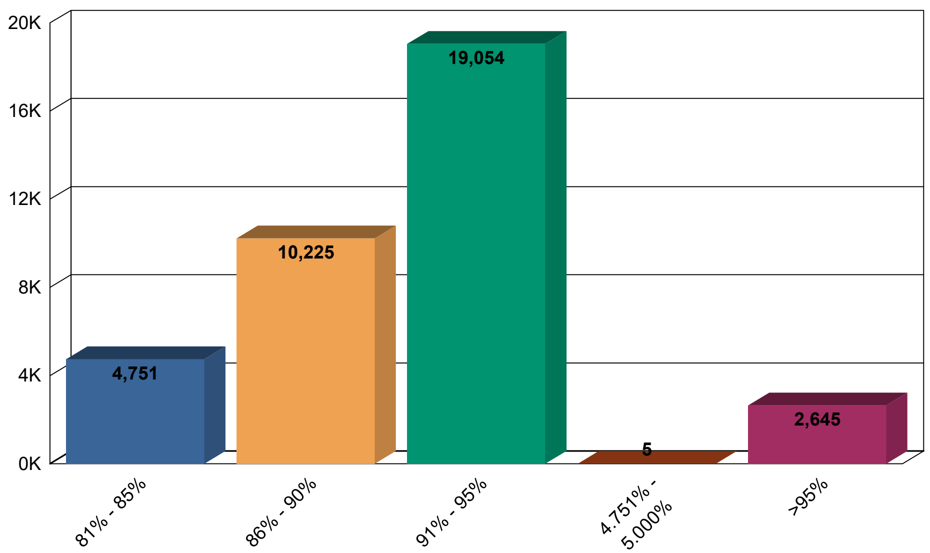
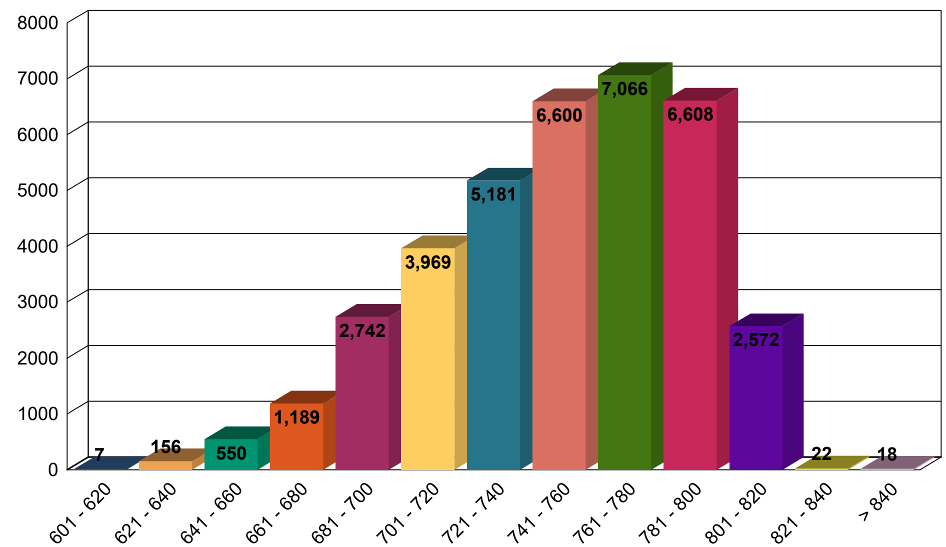
Original LTV

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			4,751	1,701,401,870.50	13.30	3.2050	333
86 to 90			10,225	3,727,800,219.41	29.15	3.1770	333
91 to 95			19,054	6,720,906,652.04	52.55	3.1933	334
96 or Greater			2,650	638,345,787.18	4.99	3.3096	334
Weighted Avg.:	92	Totals:	36,680	12,788,454,529.13	100.00	3.1959	334

Credit Score

Credit Score *Includes no score loans.			# of Loans	Ending Sched Balance	% of Agg Balance	WAC	WART
601 to 620			7	2,538,435.46	0.02	3.7090	334
621 to 640			156	45,232,073.20	0.35	3.8394	334
641 to 660			550	172,037,552.55	1.35	3.7885	334
661 to 680			1,189	354,736,076.44	2.77	3.6042	334
681 to 700			2,742	882,890,518.73	6.90	3.3859	334
701 to 720			3,969	1,294,438,195.53	10.12	3.2940	334
721 to 740			5,181	1,757,997,643.27	13.75	3.1994	334
741 to 760			6,600	2,338,837,121.59	18.29	3.1425	334
761 to 780			7,066	2,590,832,841.47	20.26	3.1201	333
781 to 800			6,608	2,437,885,651.43	19.06	3.1184	334
801 to 820			2,572	898,262,894.06	7.02	3.1195	334
821 to 840			22	8,107,238.83	0.06	3.1326	334
841 or Greater			18	4,658,286.57	0.04	3.4689	334
Weighted Avg.:	755	Totals:	36,680	12,788,454,529.13	100.00	3.1959	334





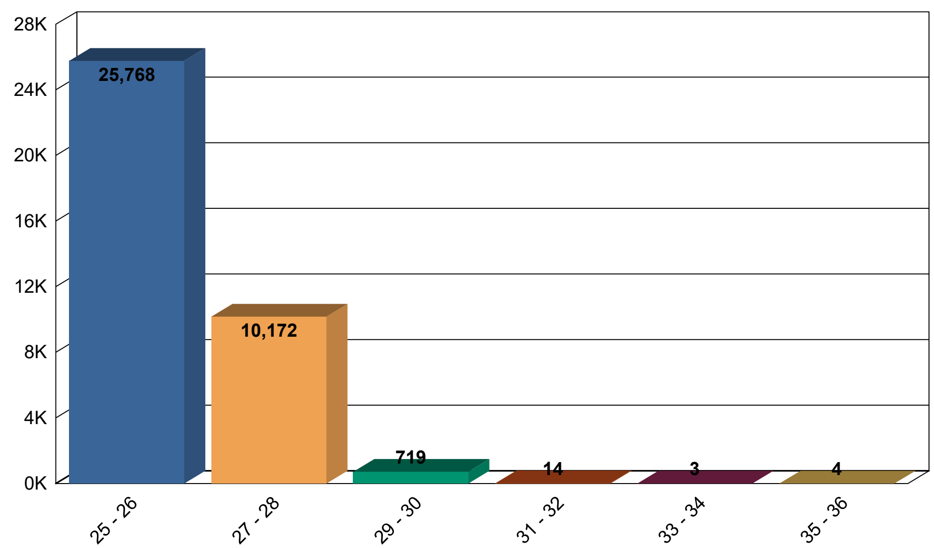
Structured Agency Credit Risk (STACR) Debt Notes
Series 2023-HQA1

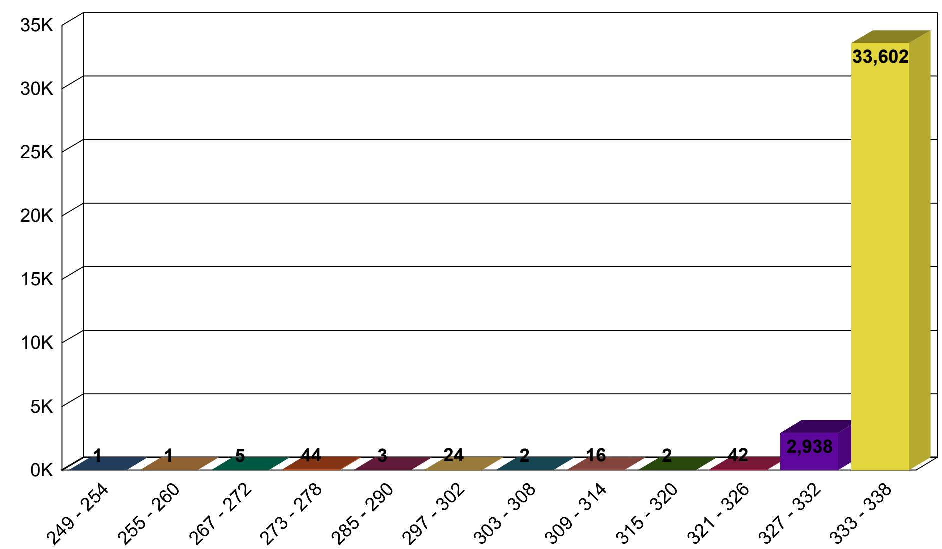
Seasoning

Months	# of Loans	Ending Sched Balance	% of Agg Balance	WAC	WART
25 - 26	25,768	8,730,919,710.19	68.27	3.2221	334
27 - 28	10,172	3,742,740,812.24	29.27	3.1464	333
29 - 30	719	307,605,496.03	2.41	3.0561	331
31 - 32	14	3,082,825.70	0.02	3.1897	329
33 - 34	3	1,635,768.33	0.01	3.2990	326
35 - 36	4	2,469,916.64	0.02	2.9417	325
Weighted Avg.: 26 Totals:	36,680	12,788,454,529.13	100.00	3.1959	334

Anticipated Remaining Term

Months	# of Loans	Ending Sched Balance	% of Agg Balance	WAC	WART
249 - 254	1	124,799.63	0.00	3.7500	250
255 - 260	1	353,688.82	0.00	3.0000	258
267 - 272	5	2,226,709.64	0.02	2.8369	272
273 - 278	44	10,385,848.51	0.08	3.0570	274
285 - 290	3	365,985.07	0.00	3.4454	286
297 - 302	24	6,011,636.09	0.05	3.0838	298
303 - 308	2	293,143.99	0.00	3.1250	307
309 - 314	16	5,201,990.45	0.04	3.0677	311
315 - 320	2	422,128.37	0.00	2.8750	319
321 - 326	42	15,061,578.17	0.12	3.0620	323
327 - 332	2,938	1,205,314,162.38	9.43	3.0715	332
333 - 338	33,602	11,542,692,858.01	90.26	3.2094	334
Weighted Avg.: 334 Totals:	36,680	12,788,454,529.13	100.00	3.1959	334

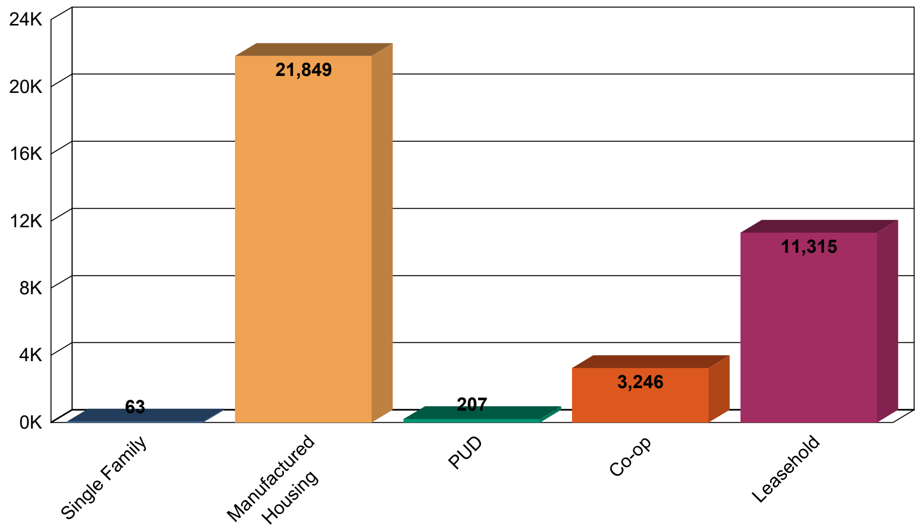




Structured Agency Credit Risk (STACR) Debt Notes Series 2023-HQA1

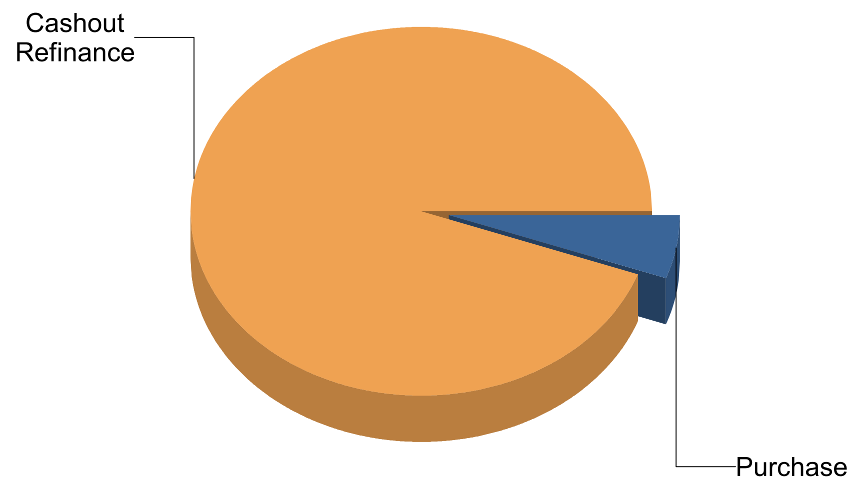
Property Type

Property Type	# of Loans	Ending Sched Balance	% of Agg Balance	WAC	WART
Single Family	63	15,704,552.38	0.12	3.1441	332
Manufactured Housing	21,849	7,338,746,421.41	57.39	3.2009	334
PUD	207	46,112,990.98	0.36	3.4781	334
Co-op	3,246	1,072,361,551.56	8.39	3.2590	333
Leasehold	11,315	4,315,529,012.80	33.75	3.1689	334
Totals:	36,680	12,788,454,529.13	100.00	3.1959	334



Loan Purpose

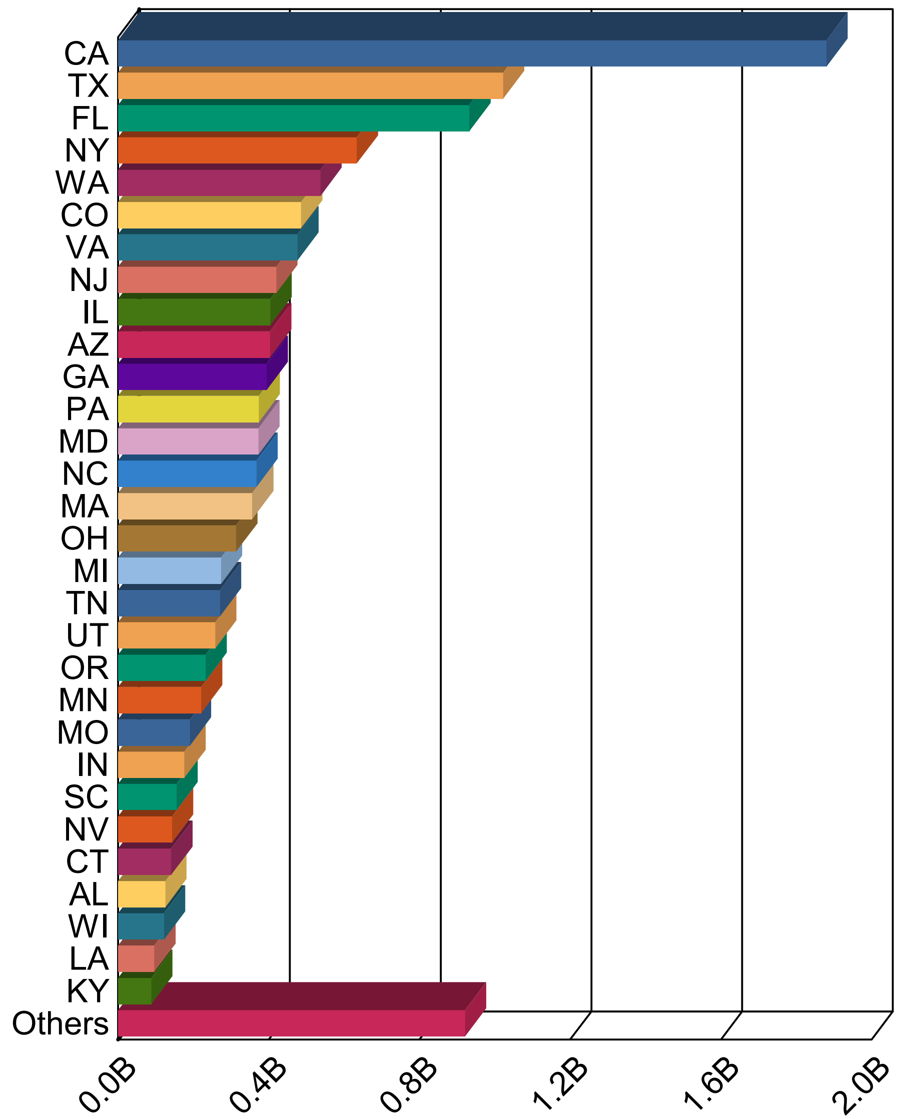
Purpose	# of Loans	Ending Sched Balance	% of Agg Balance	WAC	WART
Purchase	2,086	667,127,846.69	5.22	3.1226	332
Cashout Refinance	34,594	12,121,326,682.44	94.78	3.1999	334
Totals:	36,680	12,788,454,529.13	100.00	3.1959	334



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

State

State	# of Loans	Ending Sched Balance	% of Agg Balance	WAC	WART
California	3,574	1,880,417,221.00	14.70	3.1995	333
Texas	3,140	1,021,886,397.63	7.99	3.2069	334
Florida	2,798	932,448,557.19	7.29	3.2717	334
New York	1,667	633,645,613.50	4.95	3.1766	333
Washington	1,096	537,302,471.92	4.20	3.1751	333
Colorado	1,040	485,917,836.86	3.80	3.1584	333
Virginia	1,169	475,933,183.72	3.72	3.1114	333
New Jersey	1,056	420,234,827.47	3.29	3.1580	333
Illinois	1,497	404,357,783.14	3.16	3.1957	334
Arizona	1,057	403,477,617.21	3.16	3.2617	334
Georgia	1,220	394,784,709.88	3.09	3.2142	334
Pennsylvania	1,408	373,259,128.23	2.92	3.1520	334
Maryland	941	372,664,694.53	2.91	3.1576	333
North Carolina	1,119	367,803,004.82	2.88	3.1713	334
Massachusetts	795	356,033,514.11	2.78	3.0990	333
Ohio	1,419	313,607,629.56	2.45	3.2307	334
Michigan	1,168	273,430,623.35	2.14	3.2437	334
Tennessee	826	270,713,147.61	2.12	3.2032	334
Utah	590	258,086,226.25	2.02	3.1449	334
Oregon	549	232,223,057.91	1.82	3.2196	334
Minnesota	749	220,791,711.03	1.73	3.1771	334
Missouri	797	191,009,007.90	1.49	3.2161	334
Indiana	747	175,992,385.91	1.38	3.2888	334
South Carolina	543	155,268,265.23	1.21	3.2255	334
Nevada	379	143,155,778.63	1.12	3.3061	334
Connecticut	468	141,214,525.61	1.10	3.1605	333
Alabama	460	125,481,102.47	0.98	3.2156	333
Wisconsin	481	121,960,805.68	0.95	3.1884	334
Louisiana	367	96,149,847.50	0.75	3.2247	334
Kentucky	374	88,264,012.53	0.69	3.1979	333
Others	3,186	920,939,840.75	7.20	3.1909	334
Totals:	36,680	12,788,454,529.13	100.00	3.1959	334



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

Delinquency Information

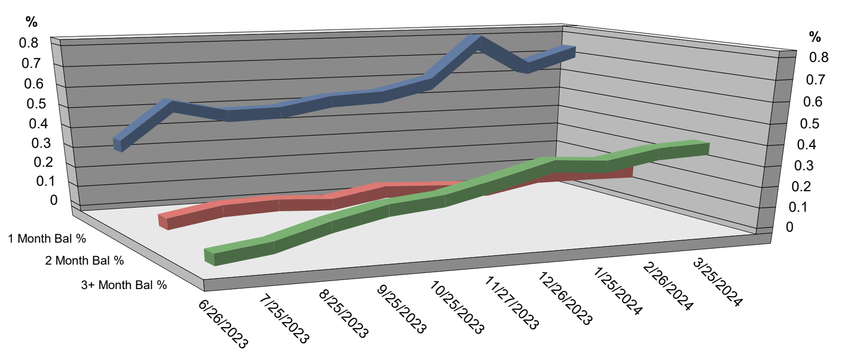
DELINQUENT			BANKRUPTCY			FORECLOSURE			REO			TOTAL		
Days	Balance	Count	Days	Balance	Count	Days	Balance	Count	Days	Balance	Count	Days	Balance	Count
			< 30	6,834,863.55 0.053446%	19 0.1%	**< 30**	0.00 0.000000%	0 0.0%	**< 30**	0.00 0.000000%	0 0.0%	**< 30**	6,834,863.55 0.053446%	19 0.1%
30-59	92,266,656.04 0.721484%	274 0.7%	**30-59**	587,299.74 0.004592%	2 0.0%	**30-59**	0.00 0.000000%	0 0.0%	**30-59**	0.00 0.000000%	0 0.0%	**30-59**	92,853,955.78 0.726076%	276 0.8%
60-89	20,947,068.31 0.163797%	61 0.2%	**60-89**	155,320.27 0.001215%	1 0.0%	**60-89**	0.00 0.000000%	0 0.0%	**60-89**	0.00 0.000000%	0 0.0%	**60-89**	21,102,388.58 0.165011%	62 0.2%
90-119	8,580,379.17 0.067095%	26 0.1%	**90-119**	589,720.64 0.004611%	2 0.0%	**90-119**	0.00 0.000000%	0 0.0%	**90-119**	0.00 0.000000%	0 0.0%	**90-119**	9,170,099.81 0.071706%	28 0.1%
120-149	11,646,011.23 0.091067%	31 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**	11,646,011.23 0.091067%	31 0.1%
150-179	7,300,016.48 0.057083%	22 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**	7,300,016.48 0.057083%	22 0.1%
180+	18,727,512.39 0.146441%	45 0.1%	**180+**	257,301.47 0.002012%	1 0.0%	**180+**	1,478,919.50 0.011564%	5 0.0%	**180+**	311,168.47 0.002433%	1 0.0%	**180+**	20,774,901.83 0.162450%	52 0.1%
Total	159,467,643.62 1.246966%	459 1.3%	**Total**	8,424,505.67 0.065876%	25 0.1%	**Total**	1,478,919.50 0.011564%	5 0.0%	**Total**	311,168.47 0.002433%	1 0.0%	**Total**	169,682,237.26 1.326839%	490 1.3%

Principal and Interest Advances N/A

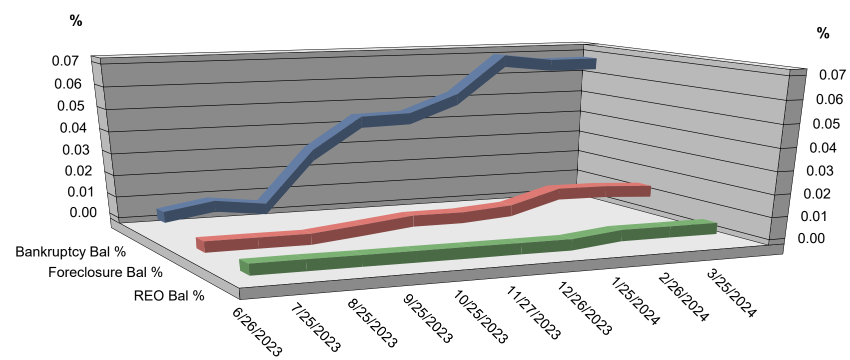
Historical Delinquency Information

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
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-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)

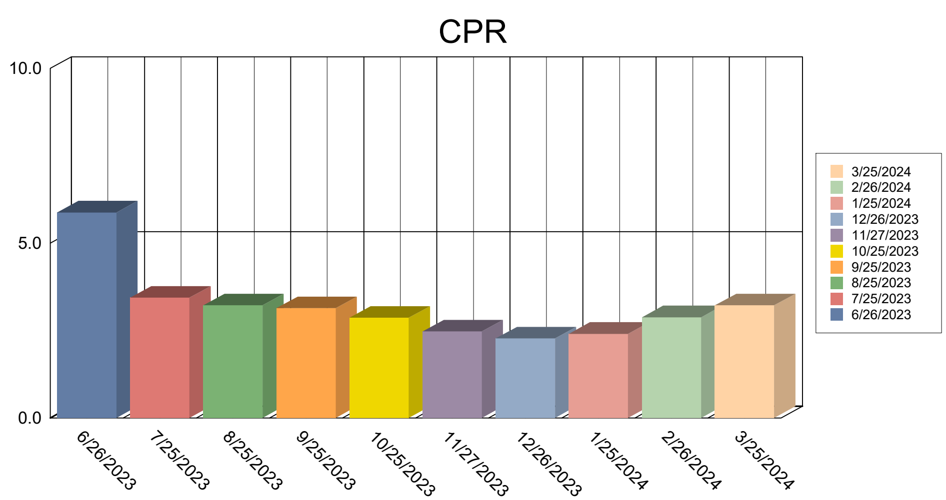
CPR (Constant Prepayment Rate) = 1 - ((1-SMM)^12)

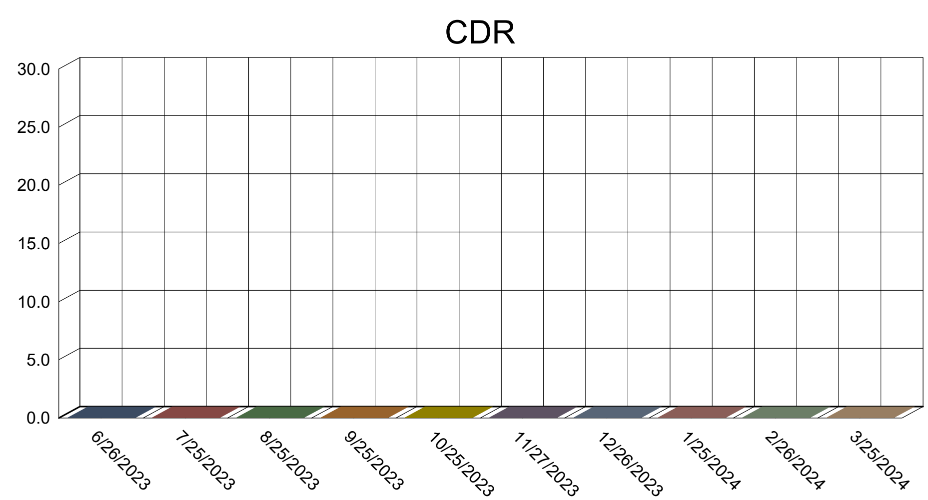
PSA (Public Securities Association) = CPR / (min(.2% * Age, 6%))

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		60,435,753.14
Fees Paid to Indenture Trustee	(6,500.00)	60,429,253.14
Interest Payments to Classes M-1A, M-1B, M-2A, and M-2B	(2,015,238.48)	58,414,014.66
Senior Reduction Amount to Class A-H	(56,068,732.86)	2,345,281.80
Subordinate Reduction Amount, Prorata to Classes M-1A and M-1AH	(2,345,281.80)	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

Other Information

Note Information	
30 Day SOFR	
Current Rate	5.321650%
Next Rate	5.320390%
Senior & Subordinate Information	
Senior Percentage	95.985070%
Subordinate Percentage	4.014930%
Senior Reduction Amount	56,068,732.86
Subordinate Reduction Amount	2,345,281.80
Supplemental Subordinate Reduction Amount	0.00
Interim Offered Reference Tranche Percentage	3.771280%
Final Offered Reference Tranche Percentage	2.442896%
Senior Prepayment Percentage. Test Information: All three tests must be satisfied to drop the rate to the Senior Percentage, otherwise 100%.	95.985070%
Cumulative Net Loss Test. This test will be satisfied if (a) <= (b)	
(a) Cumulative Net Loss Percentage	
(i) Cumulative Net Loss Amount, divided by	4,381.04
(ii) Reference Obligations UPB as of Cut-off Date	13,403,351,764.29
	0.000033%
(b) Applicable Loss Limit	0.100000%
Satisfied?	Yes
Minimum Credit Enhancement Test. This test will be satisfied if:	
Current Subordinate Percentage => 4.00%	4.014930%
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	67,405,356.49
(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	515,815,281.31
(ii) the Principal Loss Amount for the current Payment Date	1,409.44
	257,907,640.65
Satisfied?	Yes

Reference Pool Information

Overcollateralization Amount	0.00
Beginning Loan Count	36,781
- Paid in Full	100
- Credit Events	0
- Reference Pool Removals	1
+ Pool Reactivations	0
Ending Loan Count	36,680

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	261,979,563.74
Unscheduled Principal	352,357,211.23
Calculated Recovery Principal	0.00
Current Balance of Loans Modified in the Last 12 Months	3,213,518.85
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	1,552,058.20
Principal Required for Offered Note Paydown	2,222,211.23
Offered Note Write-Downs	0.00
Total:	3,774,269.43
Amounts Due from Freddie	
Offered Note Accrued Interest: Attributed to SOFR	1,232,405.23
Offered Note Accrued Interest: Attributed to Spread	782,833.24
Realized Return	(1,552,058.20)
To Trust: To Fund Interest Due on Offered Notes	463,180.27
To Indenture Trustee: Monthly Fees	6,500.00
Total:	469,680.27
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:	**469,680.27**
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	1,409.44
+ Bankruptcy Cramdown Costs	0.00
Actual Loss	**1,409.44**

	Current		Reversed		Net	
	Count	Balance	Count	Balance	Count	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

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	4,381.04
+ Bankruptcy Cramdown Costs	0.00
Actual Loss	**4,381.04**

	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	02/01/2024	204,768.82	209,359.43	201,347.20	17.69	0.00	17.69	0.00	-
000023HQA1001250	Mod/Active	Delinquent	10/01/2023	224,836.53	225,560.80	222,507.28	7.70	0.00	7.70	0.00	-
000023HQA1001286	Mod/Active	Delinquent	02/01/2024	300,878.47	303,506.74	299,360.41	10.88	0.00	10.88	0.00	-
000023HQA1001905	Mod/Active	Delinquent	02/01/2024	402,424.51	406,713.40	394,978.95	24.45	0.00	24.45	0.00	-
000023HQA1002147	Mod/Active	Delinquent	01/01/2024	236,012.58	233,063.76	233,063.76	9.59	0.00	9.59	0.00	-
000023HQA1002306	Mod/Active	Delinquent	02/01/2024	543,270.28	549,293.98	534,039.45	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	01/01/2024	483,161.35	487,160.10	474,437.34	29.42	0.00	29.42	0.00	-
000023HQA1004646	Mod/Active	Delinquent	02/01/2024	342,555.55	350,874.97	335,797.40	34.87	0.00	34.87	0.00	-
000023HQA1004803	Mod/Active	Delinquent	02/01/2024	205,838.12	205,488.38	202,170.76	8.05	0.00	8.05	0.00	-
000023HQA1005225	Mod/Active	Delinquent	02/01/2024	369,307.70	364,093.76	364,093.76	25.75	0.00	25.75	0.00	-
000023HQA1005585	Mod/Active	Delinquent	02/01/2024	458,767.07	458,463.84	450,315.70	16.98	0.00	16.98	0.00	-
000023HQA1006221	Mod/Active	Delinquent	02/01/2024	555,604.38	553,186.14	545,680.77	17.95	0.00	17.95	0.00	-
000023HQA1008856	Mod/Active	Delinquent	01/01/2024	317,546.21	319,225.63	312,039.77	18.11	0.00	18.11	0.00	-
000023HQA1009072	Mod/Active	Delinquent	02/01/2024	377,538.79	381,888.24	370,749.27	25.99	0.00	25.99	0.00	-
000023HQA1010301	Mod/Active	Delinquent	02/01/2024	179,787.39	178,138.94	178,138.94	10.24	0.00	10.24	0.00	-
000023HQA1010685	Mod/Active	Delinquent	02/01/2024	507,283.64	504,784.12	498,098.89	15.46	0.00	15.46	0.00	-
000023HQA1014352	Mod/Active	Delinquent	02/01/2024	261,712.49	266,561.47	256,905.91	21.31	0.00	21.31	0.00	-
000023HQA1015616	Mod/Active	Delinquent	02/01/2024	142,097.56	144,042.35	139,734.41	9.51	0.00	9.51	0.00	-
000023HQA1015658	Mod/Active	Delinquent	02/01/2024	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	146,132.03	142,544.96	7.89	0.00	7.89	0.00	-
000023HQA1017725	Mod/Active	Delinquent	02/01/2024	236,578.51	238,682.47	232,557.42	16.07	0.00	16.07	0.00	-
000023HQA1019785	Mod/Active	Delinquent	02/01/2024	178,168.01	178,432.85	175,422.34	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	02/01/2024	546,920.90	539,764.09	535,207.55	8.89	0.00	8.89	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
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	02/01/2024	424,139.46	430,085.78	416,503.31	31.61	0.00	31.61	0.00	-
000023HQA1023339	Mod/Active	Delinquent	01/01/2024	609,940.73	604,260.20	592,560.20	30.71	0.00	30.71	0.00	-
000023HQA1025065	Mod/Active	Delinquent	02/01/2024	258,757.60	259,942.10	254,174.14	13.94	0.00	13.94	0.00	-
000023HQA1025246	Mod/Active	Delinquent	02/01/2024	549,432.97	552,846.47	539,221.70	30.08	0.00	30.08	0.00	-
000023HQA1025306	Mod/Active	Delinquent	12/01/2023	222,685.91	229,058.56	218,821.69	29.00	0.00	29.00	0.00	-
000023HQA1025693	Mod/Active	Delinquent	02/01/2024	141,761.50	140,799.36	138,929.49	4.32	0.00	4.32	0.00	-
000023HQA1026626	Mod/Active	Delinquent	02/01/2024	596,952.61	595,482.75	565,182.75	82.69	0.00	82.69	0.00	-
000023HQA1026640	Mod/Active	Delinquent	02/01/2024	604,953.39	604,953.39	604,953.39	115.33	0.00	115.33	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	02/01/2024	569,212.11	567,282.62	567,282.62	60.14	0.00	60.14	0.00	-
000023HQA1029410	Mod/Active	Delinquent	02/01/2024	561,323.99	554,539.14	554,539.14	26.77	0.00	26.77	0.00	-
000023HQA1029804	Mod/Active	Delinquent	02/01/2024	608,624.78	607,901.10	597,362.34	23.26	0.00	23.26	0.00	-
000023HQA1029817	Mod/Active	Delinquent	02/01/2024	409,980.05	412,205.20	403,693.88	26.78	0.00	26.78	0.00	-
000023HQA1030914	Mod/Active	Delinquent	02/01/2024	609,294.41	617,692.53	598,352.91	46.74	0.00	46.74	0.00	-
000023HQA1032045	Mod/Active	Delinquent	02/01/2024	395,505.59	398,233.52	389,307.06	27.08	0.00	27.08	0.00	-
000023HQA1032813	Mod/Active	Delinquent	02/01/2024	706,369.37	708,102.90	694,055.29	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	02/01/2024	412,850.40	416,386.82	405,251.86	24.50	0.00	24.50	0.00	-
000023HQA1034789	Mod/Active	Delinquent	02/01/2024	278,866.84	288,149.30	274,319.06	39.19	0.00	39.19	0.00	-
000023HQA1035302	Mod/Active	Delinquent	02/01/2024	553,387.04	558,358.73	544,506.87	33.48	0.00	33.48	0.00	-
000023HQA1037403	Mod/Active	Delinquent	02/01/2024	231,937.26	229,900.14	227,832.90	5.00	0.00	5.00	0.00	-
000023HQA1038008	Mod/Active	Delinquent	02/01/2024	361,318.74	357,713.72	357,713.72	25.28	0.00	25.28	0.00	-
000023HQA1038069	Mod/Active	Delinquent	02/01/2024	481,594.82	482,365.91	472,684.50	21.38	0.00	21.38	0.00	-
000023HQA1038309	Mod/Active	Delinquent	02/01/2024	535,911.08	540,032.59	527,253.78	32.21	0.00	32.21	0.00	-
000023HQA1038985	Mod/Active	Delinquent	02/01/2024	503,533.20	504,217.64	494,882.63	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	-

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
000023HQA1039088	Mod/Active	Delinquent	02/01/2024	554,389.08	548,639.58	548,639.58	40.69	0.00	40.69	0.00	-
000023HQA1040463	Mod/Active	Delinquent	02/01/2024	325,118.62	323,322.68	319,109.93	9.27	0.00	9.27	0.00	-
000023HQA1041940	Mod/Active	Delinquent	02/01/2024	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	-
Count: 58	***TOTALS***			22,235,960.25	22,302,593.38	21,858,388.11	0.00	0.00	1,409.44	0.00	- %