Structured Agency Credit Risk (STACR) Debt Notes

Series 2023-HQA1

August 26, 2024

STATEMENT TO NOTEHOLDERS

TRANSACTION PARTIES

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

CONTACT

Dragana Boskovic
(212) 816-0735
dragana.boskovic@citi.com

Citibank, Agency and Trust
388 Greenwich Street Trading, 4th Floor
New York, NY 10013

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DISTRIBUTION SUMMARY - INITIAL CERTIFICATES

Class	Original Balance	Prior Balance	Pass-Through Rate	Accrual Day Count	Interest Distributed	Other (As Interest) Distributed	Principal Distributed	Total Distributed	Realized Loss /(Recovery)	Non-Cash Balance Change	Current Balance
M-1A	127,000,000.00	94,367,425.13	7.347140%	32/360	616,293.94	-	2,943,682.57	3,559,976.51	-	-	91,423,742.56
M-1B	127,000,000.00	127,000,000.00	8.847140%	32/360	998,743.80	-	-	998,743.80	-	-	127,000,000.00
M-2	63,000,000.00	63,000,000.00	10.847140%	32/360	607,439.84	-	-	607,439.84	-	-	63,000,000.00
Total	**317,000,000.00**	**284,367,425.13**			**2,222,477.58**	**-**	**2,943,682.57**	**5,166,160.15**	**-**	**-**	**281,423,742.56**
Notional											
X-IO	317,000,000.00	284,367,425.13	44.105461%	32/360	11,148,583.56	-	-	11,148,583.56	-	-	281,423,742.56
Grand Total	**634,000,000.00**	**568,734,850.26**			**13,371,061.14**	**-**	**2,943,682.57**	**16,314,743.71**	**-**	**-**	**562,847,485.12**

DISTRIBUTION SUMMARY - NON INITIAL CERTIFICATES

Class	Original Balance	Prior Balance	Pass-Through Rate	Accrual Day Count	Interest Distributed	Other (As Interest) Distributed	Principal Distributed	Total Distributed	Realized Loss /(Recovery)	Non-Cash Balance Change	Current Balance
M-2A	31,500,000.00	31,500,000.00	10.847140%	32/360	303,719.92	-	-	303,719.92	-	-	31,500,000.00
M-2B	31,500,000.00	31,500,000.00	10.847140%	32/360	303,719.92	-	-	303,719.92	-	-	31,500,000.00
M-2R	63,000,000.00	63,000,000.00	8.597140%	32/360	481,439.84	-	-	481,439.84	-	-	63,000,000.00
M-2S	63,000,000.00	63,000,000.00	9.047140%	32/360	506,639.84	-	-	506,639.84	-	-	63,000,000.00
M-2T	63,000,000.00	63,000,000.00	9.497140%	32/360	531,839.84	-	-	531,839.84	-	-	63,000,000.00
M-2U	63,000,000.00	63,000,000.00	9.947140%	32/360	557,039.84	-	-	557,039.84	-	-	63,000,000.00
M-2AR	31,500,000.00	31,500,000.00	8.597140%	32/360	240,719.92	-	-	240,719.92	-	-	31,500,000.00
M-2AS	31,500,000.00	31,500,000.00	9.047140%	32/360	253,319.92	-	-	253,319.92	-	-	31,500,000.00
M-2AT	31,500,000.00	31,500,000.00	9.497140%	32/360	265,919.92	-	-	265,919.92	-	-	31,500,000.00
M-2AU	31,500,000.00	31,500,000.00	9.947140%	32/360	278,519.92	-	-	278,519.92	-	-	31,500,000.00
M-2BR	31,500,000.00	31,500,000.00	8.597140%	32/360	240,719.92	-	-	240,719.92	-	-	31,500,000.00
M-2BS	31,500,000.00	31,500,000.00	9.047140%	32/360	253,319.92	-	-	253,319.92	-	-	31,500,000.00
M-2BT	31,500,000.00	31,500,000.00	9.497140%	32/360	265,919.92	-	-	265,919.92	-	-	31,500,000.00
M-2BU	31,500,000.00	31,500,000.00	9.947140%	32/360	278,519.92	-	-	278,519.92	-	-	31,500,000.00
M-2RB	31,500,000.00	31,500,000.00	13.097140%	32/360	366,719.92	-	-	366,719.92	-	-	31,500,000.00
M-2SB	31,500,000.00	31,500,000.00	12.647140%	32/360	354,119.92	-	-	354,119.92	-	-	31,500,000.00
M-2TB	31,500,000.00	31,500,000.00	12.197140%	32/360	341,519.92	-	-	341,519.92	-	-	31,500,000.00
M-2UB	31,500,000.00	31,500,000.00	11.747140%	32/360	328,919.92	-	-	328,919.92	-	-	31,500,000.00

Notional

Class	Original Balance	Prior Balance	Pass-Through Rate	Accrual Day Count	Interest Distributed	Other (As Interest) Distributed	Principal Distributed	Total Distributed	Realized Loss /(Recovery)	Non-Cash Balance Change	Current Balance
M-2I	63,000,000.00	63,000,000.00	2.250000%	32/360	126,000.00	-	-	126,000.00	-	-	63,000,000.00
M-2AI	31,500,000.00	31,500,000.00	2.250000%	32/360	63,000.00	-	-	63,000.00	-	-	31,500,000.00
M-2BI	31,500,000.00	31,500,000.00	2.250000%	32/360	63,000.00	-	-	63,000.00	-	-	31,500,000.00

DISTRIBUTION SUMMARY - HYPOTHETICAL CERTIFICATES

Class	Original Balance	Prior Balance	Pass-Through Rate	Accrual Day Count	Interest Distributed	Other (As Interest) Distributed	Principal Distributed	Total Distributed	Realized Loss /(Recovery)	Non-Cash Balance Change	Current Balance
A-H	12,867,217,693	11,993,707,870	0.000000%	32/360	-	-	74,278,596.14	74,278,596.14	-	3,347.67	11,919,432,621
M-1AH	7,033,518.00	5,226,259.71	0.000000%	32/360	-	-	163,027.12	163,027.12	-	-	5,063,232.59
M-1BH	7,033,518.00	7,033,518.00	0.000000%	32/360	-	-	-	-	-	-	7,033,518.00
M-2AH	2,008,379.00	2,008,379.00	0.000000%	32/360	-	-	-	-	-	-	2,008,379.00
M-2BH	2,008,379.00	2,008,379.00	0.000000%	32/360	-	-	-	-	-	-	2,008,379.00
B-1H	67,016,760.00	67,016,760.00	14.347140%	32/360	-	-	-	-	-	-	67,016,760.00
B-2H	100,525,138.00	100,525,138.00	16.347140%	32/360	-	-	-	-	-	-	100,525,138.00
B-3H	33,508,379.00	33,442,507.45	0.000000%	32/360	-	-	-	-	4,869.92	-	33,437,637.53
Grand Total	**13,086,351,764**	**12,210,968,811**			**-**	**-**	**74,441,623.26**	**74,441,623.26**	**4,869.92**	**3,347.67**	**12,136,525,665**

DISTRIBUTION SUMMARY - ACTIVE CERTIFICATES

Class	Original Balance	Prior Balance	Pass-Through Rate	Accrual Day Count	Interest Distributed	Other (As Interest) Distributed	Principal Distributed	Total Distributed	Realized Loss /(Recovery)	Non-Cash Balance Change	Current Balance
M-1A	127,000,000.00	94,367,425.13	7.347140%	32/360	616,293.94	-	2,943,682.57	3,559,976.51	-	-	91,423,742.56
M-1B	127,000,000.00	127,000,000.00	8.847140%	32/360	998,743.80	-	-	998,743.80	-	-	127,000,000.00
M-2	63,000,000.00	63,000,000.00	10.847140%	32/360	607,439.84	-	-	607,439.84	-	-	63,000,000.00
Total	**317,000,000.00**	**284,367,425.13**			**2,222,477.58**	**-**	**2,943,682.57**	**5,166,160.15**	**-**	**-**	**281,423,742.56**
Grand Total	**317,000,000.00**	**284,367,425.13**			**2,222,477.58**	**-**	**2,943,682.57**	**5,166,160.15**	**-**	**-**	**281,423,742.56**

DISTRIBUTION SUMMARY - FACTORS

Class	CUSIP		Record Date	Interest Distributed	Other (As Interest) Distributed	Principal Distributed	Total Distributed	Realized Loss /(Recovery)	Non-Cash Balance Change	Current Balance
M-1A	35564KX79	U3201WX69	08/23/2024	4.85270819	-	23.17860291	28.03131110	-	-	719.87198866
M-1B	35564KX87	U3201WX77	08/23/2024	7.86412441	-	-	7.86412441	-	-	1,000.00000000
M-2	35564KY37	U3201WY27	08/23/2024	9.64190222	-	-	9.64190222	-	-	1,000.00000000

DISTRIBUTION INFORMATION - INTEREST DETAIL

Class	Rate		Accrual Dates	Interest		Shortfall		Paid		
	Current	Next		Net Accrued	Deferred	Non Recovered	Carry Forward	Accrued	Carry Forward	Total
M-1A	7.34714%	7.34884%	07/25-08/25	616,293.94	-	-	-	616,293.94	-	616,293.94
M-1B	8.84714%	8.84884%	07/25-08/25	998,743.80	-	-	-	998,743.80	-	998,743.80
M-2	10.84714%	10.84884%	07/25-08/25	607,439.84	-	-	-	607,439.84	-	607,439.84
Total				**2,222,477.58**	**-**	**-**	**-**	**2,222,477.58**	**-**	**2,222,477.58**
Grand Total				**2,222,477.58**	**-**	**-**	**-**	**2,222,477.58**	**-**	**2,222,477.58**

DISTRIBUTION INFORMATION - INTEREST SHORTFALL DETAIL

Class	Non-Recov Shortall	Carry Forward Interest				
		Prior	Int. on Prior	New	Paid	Outstanding
M-1A	-	-	-	-	-	-
M-1B	-	-	-	-	-	-
M-2	-	-	-	-	-	-
Total	**-**	**-**	**-**	**-**	**-**	**-**
Grand Total	**-**	**-**	**-**	**-**	**-**	**-**

DISTRIBUTION INFORMATION - PRINCIPAL DETAIL

Class	Prior Balance	Principal Distributed	Realized Loss /(Recovery)	Non-Cash Balance Change	Current Balance	Cumulative Realized Loss	Class % Original	Class % Current	Sub % Original	Sub % Current
M-1A	94,367,425.13	2,943,682.57	-	-	91,423,742.56	-	40.06%	32.49%	3.00%	3.24%
M-1B	127,000,000.00	-	-	-	127,000,000.00	-	40.06%	45.13%	2.00%	2.16%
M-2	63,000,000.00	-	-	-	63,000,000.00	-	19.87%	19.87%	1.50%	1.50%
Total	**284,367,425.13**	**2,943,682.57**	**-**	**-**	**281,423,742.56**	**-**	**99.99%**	**97.49%**		

RECONCILIATION DETAIL

SOURCE OF FUNDS

Interest Funds Available		
Scheduled Interest	2,232,325.25	
Modification (Loss)/Gain Amount	(3,347.67)	
Total Interest Funds Available		**2,228,977.58**
Principal Funds Available		
Scheduled Principal	24,437,764.31	
Curtailments	2,455,284.85	
Prepayments in Full/(Reversals)	50,117,363.92	
Liquidation Balance	-	
(Current Realized Losses)/Gains	(1,522.25)	
Repurchased Principal	-	
Trailing Recoveries/(Losses)	-	
(Pool Reactivation)	-	
Reference Pool Removals	376,415.00	
Total Principal Funds Available		**77,385,305.83**
Total Funds Available		**79,614,283.41**

ALLOCATION OF FUNDS

Scheduled Fees		
Indenture Trustee Fee	6,500.00	
Total Scheduled Fees		**6,500.00**
Distributions		
Interest Distribution	2,222,477.58	
Principal Distribution	77,385,305.83	
Total Distributions		**79,607,783.41**
Total Funds Allocated		**79,614,283.41**

COLLATERAL PERFORMANCE - POOL AND COLLECTIONS SUMMARY

Deal	Initial	Beginning	Ending		Initial	Beginning	Ending
Count	37,756	36,096	35,937	Remaining Term	344	330	329
Scheduled	13,403,351,764.29	12,494,054,258.14	12,416,578,237.91	Gross Rate	3.19698%	3.19523%	Not Available
Actual	13,403,351,764.29	12,495,336,236.03	12,417,949,407.95	Net Rate	3.19698%	2.89890%	Not Available

Principal Collections		Realized Losses		Interest Collections	
Scheduled Principal	24,437,764.31	Current Realized Losses	4,869.92	Scheduled Interest	2,232,325.25
Curtailments	2,455,284.85	Cumulative Realized Losses	70,741.47	Less:	-
Prepayments in Full/(Reversal)	50,117,363.92			Indenture Trustee Fee	6,500.00
Liquidation Balance	-			Modification Loss/(Gain) Amount	3,347.67
(Current Realized Losses)/Gains	(1,522.25)				
Repurchased Principal	-				
Trailing Recoveries/(Losses)	-				
Reference Pool Removals	376,415.00				
(Pool Reactivation)	-				

STRATIFICATION DETAIL

Loan Rate

Loan Rate Range	Asset Count	Ending Scheduled Balance	% of Agg.Bal.	WAC	WAM
2.50 or Less	22	6,631,193.40	0.05	2.4234	328
2.51 to 2.75	1448	576,554,480.72	4.64	2.7298	327
2.76 to 3.00	9167	3,440,088,831.17	27.71	2.9484	328
3.01 to 3.25	14383	4,941,027,935.25	39.79	3.1888	328
3.26 to 3.50	7491	2,445,353,538.93	19.69	3.4112	328
3.51 to 3.75	1895	579,417,355.41	4.67	3.6653	328
3.76 to 4.00	1047	307,586,740.57	2.48	3.9072	328
4.01 to 4.25	262	71,973,102.11	0.58	4.1709	328
4.26 to 4.50	157	35,260,129.84	0.28	4.4228	328
4.51 to 4.75	47	9,432,007.08	0.08	4.6716	328
4.76 to 5.00	15	2,560,920.72	0.02	4.9470	328
5.01 to 5.25	3	692,002.71	0.01	5.1188	329
5.26 to 5.50	0	0.00	0.00	0.0000	0
5.51 or Greater	0	0.00	0.00	0.0000	0
Total	35937	12,416,578,237.91	100.00	3.1951	328

Ending Schedule Balance

Ending Schedule Balance Range	Asset Count	Ending Scheduled Balance	% of Agg.Bal.	WAC	WAM
1 to 100,000	916	68,975,852.52	0.56	3.3904	328
100,001 to 200,000	6099	962,129,733.02	7.75	3.2748	328
200,001 to 300,000	8988	2,244,773,852.32	18.08	3.2498	328
300,001 to 400,000	7651	2,658,810,920.70	21.41	3.2056	328
400,001 to 500,000	4796	2,137,279,517.72	17.21	3.1675	328
500,001 to 600,000	5964	3,284,838,012.78	26.46	3.1433	328
600,001 to 700,000	889	568,571,856.90	4.58	3.1759	328
700,001 to 800,000	469	349,516,034.11	2.81	3.1814	328
800,001 to 900,000	140	118,483,042.23	0.95	3.2138	328
900,001 or Greater	25	23,199,415.61	0.19	3.2764	329
Total	35937	12,416,578,237.91	100.00	3.1951	328

STRATIFICATION DETAIL

Original LTV

Original LTV Range	Asset Count	Ending Scheduled Balance	% of Agg.Bal.	WAC	WAM
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	4641	1,648,165,851.14	13.27	3.2042	328
86 to 90	10035	3,625,395,220.28	29.20	3.1765	328
91 to 95	18677	6,526,868,847.16	52.57	3.1926	328
96 or Greater	2584	616,148,319.33	4.96	3.3068	328
Total	35937	12,416,578,237.91	100.00	3.1951	328

Credit Score

Credit Score Range	Asset Count	Ending Scheduled Balance	% of Agg.Bal.	WAC	WAM
600 or Less	0	0.00	0.00	0.0000	0
601 to 620	7	2,520,832.06	0.02	3.7092	328
621 to 640	152	43,584,362.61	0.35	3.8388	328
641 to 660	536	166,307,802.09	1.34	3.7895	328
661 to 680	1162	344,104,884.39	2.77	3.6044	328
681 to 700	2677	854,370,052.11	6.88	3.3844	328
701 to 720	3894	1,258,133,625.17	10.13	3.2930	328
721 to 740	5072	1,704,790,051.22	13.73	3.1984	328
741 to 760	6462	2,270,377,363.97	18.29	3.1416	328
761 to 780	6940	2,519,989,363.29	20.30	3.1195	328
781 to 800	6488	2,371,778,602.84	19.10	3.1183	328
801 to 820	2507	867,993,352.16	6.99	3.1191	328
821 or Greater	22	8,012,735.01	0.06	3.1328	328
Total	35937	12,416,578,237.91	100.00	3.1951	328

STRATIFICATION DETAIL

Seasoning

Seasoning Range	Asset Count	Ending Scheduled Balance	% of Agg.Bal.	WAC	WAM
29 Months or Less	0	0.00	0.00	0.0000	0
30 to 31 Months	25238	8,473,570,427.80	68.24	3.2216	329
32 to 33 Months	9970	3,635,019,415.06	29.28	3.1451	327
34 to 35 Months	708	300,874,770.39	2.42	3.0553	325
36 to 37 Months	14	3,051,694.94	0.02	3.1900	323
38 to 39 Months	3	1,618,921.03	0.01	3.2992	321
40 to 41 Months	4	2,443,008.69	0.02	2.9418	320
42 to 43 Months	0	0.00	0.00	0.0000	0
44 to 45 Months	0	0.00	0.00	0.0000	0
46 to 47 Months	0	0.00	0.00	0.0000	0
48 to 49 Months	0	0.00	0.00	0.0000	0
50 to 51 Months	0	0.00	0.00	0.0000	0
52 Months or Greater	0	0.00	0.00	0.0000	0
Total	35937	12,416,578,237.91	100.00	3.1951	328

STRATIFICATION DETAIL

Anticipated Remaining Term

Anticipated Remaining Term Range	Asset Count	Ending Scheduled Balance	% of Agg.Bal.	WAC	WAM
243 Months or Less	0	0.00	0.00	0.0000	0
244 to 249 Months	1	122,570.13	0.00	3.7500	245
250 to 255 Months	1	348,800.75	0.00	3.0000	253
256 to 261 Months	0	0.00	0.00	0.0000	0
262 to 267 Months	5	2,193,496.07	0.02	2.8371	266
268 to 273 Months	44	10,247,510.39	0.08	3.0571	268
274 to 279 Months	0	0.00	0.00	0.0000	0
280 to 285 Months	3	361,737.93	0.00	3.4454	281
286 to 291 Months	0	0.00	0.00	0.0000	0
292 to 297 Months	24	5,939,323.82	0.05	3.0839	293
298 to 303 Months	2	288,852.42	0.00	3.1250	302
304 to 309 Months	16	5,146,466.99	0.04	3.0678	305
310 to 315 Months	2	417,145.51	0.00	2.8750	313
316 to 321 Months	41	14,624,987.92	0.12	3.0633	317
322 to 327 Months	2893	1,174,105,008.79	9.46	3.0703	326
328 to 333 Months	32905	11,202,782,337.19	90.22	3.2087	328
334 to 339 Months	0	0.00	0.00	0.0000	0
340 to 345 Months	0	0.00	0.00	0.0000	0
346 to 351 Months	0	0.00	0.00	0.0000	0
352 to 357 Months	0	0.00	0.00	0.0000	0
358 to 363 Months	0	0.00	0.00	0.0000	0
364 to 369 Months	0	0.00	0.00	0.0000	0
370 to 375 Months	0	0.00	0.00	0.0000	0
376 Months or Greater	0	0.00	0.00	0.0000	0
Total	35937	12,416,578,237.91	100.00	3.1951	328

STRATIFICATION DETAIL

Property Type

Property Type Range	Asset Count	Ending Scheduled Balance	% of Agg.Bal.	WAC	WAM
Residential	0	0.00	0.00	0.0000	0
Single family	21439	7,136,279,155.68	57.47	3.2001	328
Multifamily	0	0.00	0.00	0.0000	0
Two family	0	0.00	0.00	0.0000	0
Three family	0	0.00	0.00	0.0000	0
Four family	0	0.00	0.00	0.0000	0
Condominium	3158	1,037,461,373.76	8.36	3.2569	328
Townhouse	0	0.00	0.00	0.0000	0
Manufactured House	203	45,225,453.25	0.36	3.4746	328
Mobile Home	0	0.00	0.00	0.0000	0
Commercial	0	0.00	0.00	0.0000	0
Retail	0	0.00	0.00	0.0000	0
Health Care	0	0.00	0.00	0.0000	0
Industrial	0	0.00	0.00	0.0000	0
Warehouse	0	0.00	0.00	0.0000	0
Mobile Home Park	0	0.00	0.00	0.0000	0
Office	0	0.00	0.00	0.0000	0
Mixed Use	0	0.00	0.00	0.0000	0
Lodging	0	0.00	0.00	0.0000	0
Self Storage	0	0.00	0.00	0.0000	0
Securities	0	0.00	0.00	0.0000	0
Church	0	0.00	0.00	0.0000	0
School	0	0.00	0.00	0.0000	0
PUD	11074	4,182,077,978.44	33.68	3.1684	328
Cooperative	63	15,534,276.78	0.13	3.1444	327
Other	0	0.00	0.00	0.0000	0
Leasehold	0	0.00	0.00	0.0000	0
Total	35937	12,416,578,237.91	100.00	3.1951	328

STRATIFICATION DETAIL

Loan Purpose

Loan Purpose Range	Asset Count	Ending Scheduled Balance	% of Agg.Bal.	WAC	WAM
N/A	0	0.00	0.00	0.0000	0
Purchases	33894	11,769,371,608.72	94.79	3.1992	328
Refinance	2043	647,206,629.19	5.21	3.1212	326
Cash-Out Refinance	0	0.00	0.00	0.0000	0
Construction	0	0.00	0.00	0.0000	0
Construction to Permanent	0	0.00	0.00	0.0000	0
Total	35937	12,416,578,237.91	100.00	3.1951	328

State

State Range	Asset Count	Ending Scheduled Balance	% of Agg.Bal.	WAC	WAM
N/A	0	0.00	0.00	0.0000	0
Alabama	444	119,651,526.48	0.96	3.2150	328
Alaska	85	30,214,619.39	0.24	3.0862	328
Arizona	1039	392,488,107.16	3.16	3.2612	328
Arkansas	266	66,574,763.90	0.54	3.1401	328
California	3521	1,834,646,148.99	14.78	3.1995	328
Colorado	1016	470,535,799.00	3.79	3.1572	328
Connecticut	464	138,120,929.67	1.11	3.1591	328
District of Columbia	119	61,673,355.85	0.50	3.0935	328
Delaware	163	49,695,666.03	0.40	3.2480	328
Florida	2715	894,660,767.29	7.21	3.2718	328
Georgia	1190	381,806,806.97	3.07	3.2133	328
Hawaii	84	44,381,909.44	0.36	3.2292	328
Idaho	133	51,087,800.39	0.41	3.2036	328
Illinois	1466	391,585,717.88	3.15	3.1965	328
Indiana	724	168,435,393.57	1.36	3.2821	328
Iowa	283	59,943,338.50	0.48	3.0758	328
Kansas	264	64,168,582.01	0.52	3.1792	328
Kentucky	367	85,311,493.16	0.69	3.2013	328
Louisiana	361	93,685,917.46	0.75	3.2238	328

STRATIFICATION DETAIL

State

State Range	Asset Count	Ending Scheduled Balance	% of Agg.Bal.	WAC	WAM
Maine	133	40,374,989.18	0.33	3.2618	328
Maryland	928	364,023,897.69	2.93	3.1561	328
Massachusetts	788	349,706,823.13	2.82	3.0976	328
Michigan	1137	263,340,751.58	2.12	3.2422	328
Minnesota	735	214,220,030.78	1.73	3.1766	328
Mississippi	129	29,975,925.36	0.24	3.2371	328
Missouri	779	184,912,791.85	1.49	3.2158	328
Montana	75	25,960,829.61	0.21	3.2226	328
Nebraska	239	57,859,246.30	0.47	3.1959	328
Nevada	369	138,141,909.01	1.11	3.3075	328
New Hampshire	181	63,253,955.30	0.51	3.2517	328
New Jersey	1045	412,000,402.85	3.32	3.1567	328
New Mexico	164	46,924,150.73	0.38	3.2641	328
New York	1656	623,775,129.25	5.02	3.1773	328
North Carolina	1093	356,432,960.65	2.87	3.1700	328
North Dakota	113	28,393,883.87	0.23	3.0513	328
Ohio	1390	303,650,430.23	2.45	3.2288	328
Oklahoma	320	71,450,557.00	0.58	3.2661	328
Oregon	543	227,918,764.05	1.84	3.2205	328
Pennsylvania	1385	362,565,442.14	2.92	3.1511	328
Rhode Island	92	30,377,000.07	0.24	3.1937	328
South Carolina	527	149,727,389.52	1.21	3.2238	328
South Dakota	81	21,754,476.16	0.18	3.1152	328
Tennessee	804	261,142,392.22	2.10	3.2022	328
Texas	3074	991,453,509.79	7.98	3.2053	328
Utah	574	249,025,644.93	2.01	3.1467	328
Vermont	24	6,812,276.97	0.05	3.1653	328
Virginia	1150	464,151,607.43	3.74	3.1120	328
Washington	1082	524,267,336.77	4.22	3.1735	328
West Virginia	107	22,407,330.82	0.18	3.2435	327
Wisconsin	460	115,489,262.66	0.93	3.1920	328

STRATIFICATION DETAIL

State

State Range	Asset Count	Ending Scheduled Balance	% of Agg.Bal.	WAC	WAM
Wyoming	54	15,868,776.85	0.13	3.1887	328
Total	35937	12,416,578,237.91	100.00	3.1951	328

COLLATERAL PERFORMANCE - DELINQUENCY AND LOAN STATUS HISTORY

Distribution Date	Delinquent (Does not include loans in Bankruptcy, Foreclosure, or REO)												Bankruptcy		Foreclosure		REO	
	30 Day		60 Day		90 Day		120 Day		150 Day		180+ Day							
	Count	Balance	Count	Balance	Count	Balance	Count	Balance	Count	Balance	Count	Balance	Count	Balance	Count	Balance	Count	Balance
08/26/2024	**297**	**95,896,049**	**78**	**24,632,936**	**39**	**13,635,302**	**27**	**8,402,246**	**23**	**8,002,203**	**52**	**20,694,823**	**48**	**16,102,934**	**11**	**3,621,755**	**0**	**0**
	0.8%	**0.8%**	**0.2%**	**0.2%**	**0.1%**	**0.1%**	**0.1%**	**0.1%**	**0.1%**	**0.1%**	**0.1%**	**0.2%**	**0.1%**	**0.1%**	**0.0%**	**0.0%**	**0.0%**	**0.0%**
07/25/2024	284	93,870,761	75	24,691,704	46	15,101,273	21	7,371,932	19	6,919,467	52	20,026,394	43	15,437,822	9	2,957,063	0	0
	0.8%	0.8%	0.2%	0.2%	0.1%	0.1%	0.1%	0.1%	0.1%	0.1%	0.1%	0.2%	0.1%	0.1%	0.0%	0.0%	0.0%	0.0%
06/25/2024	218	73,792,962	72	22,907,409	33	11,377,886	27	9,784,968	16	6,340,431	51	19,110,567	41	14,370,912	6	1,556,973	1	311,168
	0.6%	0.6%	0.2%	0.2%	0.1%	0.1%	0.1%	0.1%	0.0%	0.1%	0.1%	0.2%	0.1%	0.1%	0.0%	0.0%	0.0%	0.0%
05/28/2024	229	75,067,427	67	21,194,614	33	11,428,663	18	6,051,753	19	7,783,176	60	23,836,433	37	13,178,445	8	2,393,045	1	311,168
	0.6%	0.6%	0.2%	0.2%	0.1%	0.1%	0.0%	0.0%	0.1%	0.1%	0.2%	0.2%	0.1%	0.1%	0.0%	0.0%	0.0%	0.0%
04/25/2024	258	87,844,393	61	20,781,670	27	8,291,276	25	9,565,622	25	8,938,727	50	20,652,982	31	10,581,459	7	1,837,202	1	311,168
	0.7%	0.7%	0.2%	0.2%	0.1%	0.1%	0.1%	0.1%	0.1%	0.1%	0.1%	0.2%	0.1%	0.1%	0.0%	0.0%	0.0%	0.0%
03/25/2024	274	92,266,656	61	20,947,068	26	8,580,379	31	11,646,011	22	7,300,016	45	18,727,512	25	8,424,506	5	1,478,920	1	311,168
	0.7%	0.7%	0.2%	0.2%	0.1%	0.1%	0.1%	0.1%	0.1%	0.1%	0.1%	0.1%	0.1%	0.1%	0.0%	0.0%	0.0%	0.0%
02/26/2024	252	83,069,351	66	21,621,681	34	13,008,835	24	8,196,572	12	4,097,907	48	19,616,841	25	8,455,249	5	1,640,463	1	311,168
	0.7%	0.6%	0.2%	0.2%	0.1%	0.1%	0.1%	0.1%	0.0%	0.0%	0.1%	0.2%	0.1%	0.1%	0.0%	0.0%	0.0%	0.0%
01/25/2024	302	102,009,538	65	21,624,535	23	7,518,383	22	8,290,607	23	8,741,823	35	14,822,034	26	8,826,327	5	1,674,119	1	311,168
	0.8%	0.8%	0.2%	0.2%	0.1%	0.1%	0.1%	0.1%	0.1%	0.1%	0.1%	0.1%	0.1%	0.1%	0.0%	0.0%	0.0%	0.0%
12/26/2023	231	75,771,360	48	15,536,274	29	11,027,317	32	11,970,483	15	5,235,416	30	13,425,144	19	6,705,069	3	868,561	0	0
	0.6%	0.6%	0.1%	0.1%	0.1%	0.1%	0.1%	0.1%	0.0%	0.0%	0.1%	0.1%	0.1%	0.1%	0.0%	0.0%	0.0%	0.0%
11/27/2023	205	68,692,860	47	16,985,347	36	13,219,942	16	5,316,242	18	7,469,349	16	7,002,131	17	5,694,131	2	655,233	0	0
	0.6%	0.5%	0.1%	0.1%	0.1%	0.1%	0.0%	0.0%	0.0%	0.1%	0.0%	0.1%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%
10/25/2023	206	67,521,021	51	18,536,473	26	9,573,751	18	7,562,124	12	5,109,618	8	3,038,054	15	5,640,241	2	655,233	0	0
	0.6%	0.5%	0.1%	0.1%	0.1%	0.1%	0.0%	0.1%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%
09/25/2023	174	61,983,802	40	12,832,336	21	9,780,527	20	8,510,338	10	3,650,098	0	0	11	3,800,306	1	311,168	0	0
	0.5%	0.5%	0.1%	0.1%	0.1%	0.1%	0.1%	0.1%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%

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-Aug-2024	31.37	12,416,578,238	24,437,764.31	53,038,255.92	-	0.425%	4.986%	83%	0.000%	0.000%	0%
25-Jul-2024	30.37	12,494,054,258	22,841,815.76	51,675,530.28	311,168.47	0.412%	4.832%	81%	0.002%	0.030%	0%
25-Jun-2024	29.37	12,568,571,604	24,590,009.25	57,527,557.94	-	0.456%	5.333%	91%	0.000%	0.000%	0%
28-May-2024	28.37	12,650,689,171	24,076,083.89	42,315,983.06	-	0.333%	3.928%	69%	0.000%	0.000%	0%
25-Apr-2024	27.37	12,717,081,238	24,174,638.53	47,198,652.28	-	0.370%	4.348%	79%	0.000%	0.000%	0%
25-Mar-2024	26.37	12,788,454,529	23,575,410.94	34,954,858.64	-	0.273%	3.223%	61%	0.000%	0.000%	0%
26-Feb-2024	25.37	12,846,984,799	24,095,873.18	31,325,720.57	-	0.243%	2.880%	57%	0.000%	0.000%	0%
25-Jan-2024	24.37	12,902,406,392	24,069,898.92	26,208,181.76	-	0.203%	2.406%	49%	0.000%	0.000%	0%
26-Dec-2023	23.37	12,952,684,473	23,591,568.06	24,879,292.18	-	0.192%	2.276%	49%	0.000%	0.000%	0%
27-Nov-2023	22.37	13,001,155,333	23,845,841.95	27,174,441.69	-	0.209%	2.475%	55%	0.000%	0.000%	0%
25-Oct-2023	21.37	13,052,175,617	23,934,054.56	31,633,755.57	-	0.242%	2.863%	67%	0.000%	0.000%	0%
25-Sep-2023	20.37	13,107,743,427	23,662,594.97	34,895,092.09	-	0.266%	3.140%	77%	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%))

ADDITIONAL REPORTING

Waterfall Detail	Amount	Remaining Funds
Available Distribution Amount		79,614,283.41
Fees Paid to Indenture Trustee	-6,500.00	79,607,783.41
Interest Payments to Classes M-1A, M-1B, M-2A, and M-2B	-2,222,477.58	77,385,305.83
Senior Reduction Amount to Class A-H	-74,278,596.14	3,106,709.69
Subordinate Reduction Amount, Prorata to Classes M-1A and M-1AH	-3,106,709.69	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	5.347140%
Next Rate	5.348840%

Senior & Subordinate Information

Senior Percentage	95.985480%
Subordinate Percentage	4.014520%
Senior Reduction Amount	74,278,596.14
Subordinate Reduction Amount	3,106,709.69
Supplemental Subordinate Reduction Amount	0.00
Interim Offered Reference Tranche Percentage	2.396026%
Final Offered Reference Tranche Percentage	2.396026%
Senior Prepayment Percentage. Test Information: All three tests must be satisfied to drop the rate to the Senior Percentage, otherwise 100%.	95.985480%
Cumulative Net Loss Test. This test will be satisfied if (a) <= (b)	
(a) Cumulative Net Loss Percentage	
(i) Cumulative Net Loss Amount, divided by	70,741.47
(ii) Reference Obligations UPB as of Cut-off Date	13,403,351,764.29
	0.000528%
(b) Applicable Loss Limit	0.200000%
Satisfied?	Y
Minimum Credit Enhancement Test. This test will be satisfied if:	
Current Subordinate Percentage => 4.00%	4.014520%
Satisfied?	Y

Delinquency Test. This test will be satisfied if (a) < (b)

OTHER INFORMATION

(a) Six Month Rolling Average Distressed Principal Balance	94,071,914.41
(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	501,627,772.26
(ii) the Principal Loss Amount for the current Payment Date	4,869.92
	250,813,125.01
Satisfied?	Y

Reference Pool Information	
Overcollateralization Amount	0.00
Beginning Loan Count	36,096
- Paid in Full	158
- Credit Events	0
- Reference Pool Removals	1
+ Pool Reactivations	0
Ending Loan Count	35,937
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%	Y

Cumulative Amounts	
Scheduled Principal	382,099,875.48
Unscheduled Principal	603,249,466.86
Calculated Recovery Principal	0.00
Current Balance of Loans Modified in the Last 12 Months	13,540,677.55

OTHER INFORMATION

Cumulative Defects on Credit Events	
Total Credit Events: Count	1
Amount of UPB	51,491.75
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
Account & Payment Reconciliation	
Withdrawals from Investment Account	
Realized Return	1,628,249.41
Principal Required for Offered Note Paydown	2,943,682.57
Offered Note Write-Downs	0.00
Total:	4,571,931.98
Amounts Due from Freddie	
Offered Note Accrued Interest: Attributed to SOFR	1,351,602.16
Offered Note Accrued Interest: Attributed to Spread	870,875.42
Realized Return	-1,628,249.41
To Trust: To Fund Interest Due on Offered Notes	594,228.17
To Indenture Trustee: Monthly Fees	6,500.00
Total:	600,728.17
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:	**600,728.17**
Enhanced Relief Refinance Reference Obligations	

OTHER INFORMATION

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

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	3,902.93
+	Legal Costs	0.00
+	Maintenance, Preservation, and Repair Costs	-2,872.24
-	MI Credit	0.00
+	Miscellaneous Expenses	491.56
-	Miscellaneous Credits	0.00
+	Modification Costs	3,347.67
+	Bankruptcy Cramdown Costs	0.00
	Actual Loss	4,869.92

	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	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
% of Current Reference Pool	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%
REO	0	0	0	0	0	0
% of Current Events	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
% of Current Reference Pool	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%

Cumulative

	Default UPB	311,168.47
-	Net Sales Proceeds	304,564.08
+	Delinquent Accrued Interest	12,738.46
+	Taxes and Insurance	12,206.81
+	Legal Costs	3,416.06
+	Maintenance, Preservation, and Repair Costs	14,806.72
-	MI Credit	0.00
+	Miscellaneous Expenses	3,241.56
-	Miscellaneous Credits	0.00
+	Modification Costs	17,727.47
+	Bankruptcy Cramdown Costs	0.00
	Actual Loss	70,741.47

	Current Count	Current Balance	Reversed Count	Reversed Balance	Net Count	Net Balance
Foreclosure Alternative	0	0.00	0.00	0.00	0	0.00
% of Current Events	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
% of Current Reference Pool	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%
REO	1	51,491.75	0.00	0.00	1	51,491.75
% of Current Events	100.00%	100.00%	0.00%	0.00%	100.00%	100.00%
% of Current Reference Pool	0.003%	0.000%	0.000%	0.000%	0.003%	0.000%

NOTES

No Notes available for this deal at this time.