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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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	102,817,602.49	7.330020%	33 / 360	04/25 - 05/27	690,850.49	2,519,806.91	3,210,657.40	0.00	0.00	100,297,795.58
M-1B	127,000,000.00	127,000,000.00	8.830020%	33 / 360	04/25 - 05/27	1,027,961.50	0.00	1,027,961.50	0.00	0.00	127,000,000.00
M-2	63,000,000.00	63,000,000.00	10.830020%	33 / 360	04/25 - 05/27	625,433.66	0.00	625,433.66	0.00	0.00	63,000,000.00
Totals	317,000,000.00	292,817,602.49				2,344,245.65	2,519,806.91	4,864,052.56	0.00	0.00	290,297,795.58

Notional Classes

X-IO	317,000,000.00	292,817,602.49	42.304722%	-	-	11,355,269.96	0.00	11,355,269.96	0.00	0.00	290,297,795.58

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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	10.830020%	33 / 360	04/25 - 05/27	312,716.83	0.00	312,716.83	0.00	0.00	31,500,000.00
M-2B	31,500,000.00	31,500,000.00	10.830020%	33 / 360	04/25 - 05/27	312,716.83	0.00	312,716.83	0.00	0.00	31,500,000.00
M-2R	63,000,000.00	63,000,000.00	8.580020%	33 / 360	04/25 - 05/27	495,496.16	0.00	495,496.16	0.00	0.00	63,000,000.00
M-2S	63,000,000.00	63,000,000.00	9.030020%	33 / 360	04/25 - 05/27	521,483.66	0.00	521,483.66	0.00	0.00	63,000,000.00
M-2T	63,000,000.00	63,000,000.00	9.480020%	33 / 360	04/25 - 05/27	547,471.16	0.00	547,471.16	0.00	0.00	63,000,000.00
M-2U	63,000,000.00	63,000,000.00	9.930020%	33 / 360	04/25 - 05/27	573,458.65	0.00	573,458.65	0.00	0.00	63,000,000.00
M-2AR	31,500,000.00	31,500,000.00	8.580020%	33 / 360	04/25 - 05/27	247,748.08	0.00	247,748.08	0.00	0.00	31,500,000.00
M-2AS	31,500,000.00	31,500,000.00	9.030020%	33 / 360	04/25 - 05/27	260,741.83	0.00	260,741.83	0.00	0.00	31,500,000.00
M-2AT	31,500,000.00	31,500,000.00	9.480020%	33 / 360	04/25 - 05/27	273,735.58	0.00	273,735.58	0.00	0.00	31,500,000.00
M-2AU	31,500,000.00	31,500,000.00	9.930020%	33 / 360	04/25 - 05/27	286,729.33	0.00	286,729.33	0.00	0.00	31,500,000.00
M-2BR	31,500,000.00	31,500,000.00	8.580020%	33 / 360	04/25 - 05/27	247,748.08	0.00	247,748.08	0.00	0.00	31,500,000.00
M-2BS	31,500,000.00	31,500,000.00	9.030020%	33 / 360	04/25 - 05/27	260,741.83	0.00	260,741.83	0.00	0.00	31,500,000.00
M-2BT	31,500,000.00	31,500,000.00	9.480020%	33 / 360	04/25 - 05/27	273,735.58	0.00	273,735.58	0.00	0.00	31,500,000.00
M-2BU	31,500,000.00	31,500,000.00	9.930020%	33 / 360	04/25 - 05/27	286,729.33	0.00	286,729.33	0.00	0.00	31,500,000.00
M-2RB	31,500,000.00	31,500,000.00	13.080020%	33 / 360	04/25 - 05/27	377,685.58	0.00	377,685.58	0.00	0.00	31,500,000.00
M-2SB	31,500,000.00	31,500,000.00	12.630020%	33 / 360	04/25 - 05/27	364,691.83	0.00	364,691.83	0.00	0.00	31,500,000.00
M-2TB	31,500,000.00	31,500,000.00	12.180020%	33 / 360	04/25 - 05/27	351,698.08	0.00	351,698.08	0.00	0.00	31,500,000.00
M-2UB	31,500,000.00	31,500,000.00	11.730020%	33 / 360	04/25 - 05/27	338,704.33	0.00	338,704.33	0.00	0.00	31,500,000.00

Notional Classes

M-2I	63,000,000.00	63,000,000.00	2.250000%	33 / 360	04/25 - 05/27	129,937.50	0.00	129,937.50	0.00	0.00	63,000,000.00
M-2AI	31,500,000.00	31,500,000.00	2.250000%	33 / 360	04/25 - 05/27	64,968.75	0.00	64,968.75	0.00	0.00	31,500,000.00
M-2BI	31,500,000.00	31,500,000.00	2.250000%	33 / 360	04/25 - 05/27	64,968.75	0.00	64,968.75	0.00	0.00	31,500,000.00

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Structured Agency Credit Risk (STACR) Debt Notes
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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	12,207,168,800.51	0.000000%	-	-	0.00	63,577,880.70	63,577,880.70	2,168.81	0.00	12,143,593,088.62
M-1AH	7,033,518.00	5,694,247.71	0.000000%	-	-	0.00	139,552.03	139,552.03	0.00	0.00	5,554,695.68
M-1BH	7,033,518.00	7,033,518.00	0.000000%	-	-	0.00	0.00	0.00	0.00	0.00	7,033,518.00
M-2AH	2,008,379.00	2,008,379.00	0.000000%	-	-	0.00	0.00	0.00	0.00	0.00	2,008,379.00
M-2BH	2,008,379.00	2,008,379.00	0.000000%	-	-	0.00	0.00	0.00	0.00	0.00	2,008,379.00
B-1H	67,016,760.00	67,016,760.00	14.330020%	-	04/25 - 05/27	0.00	0.00	0.00	0.00	0.00	67,016,760.00
B-2H	100,525,138.00	100,525,138.00	16.330020%	-	04/25 - 05/27	0.00	0.00	0.00	0.00	0.00	100,525,138.00
B-3H	33,508,379.00	33,502,233.69	0.000000%	-	-	0.00	0.00	0.00	0.00	2,168.81	33,500,064.88
Totals	13,086,351,764.00	12,424,957,455.91				0.00	63,717,432.73	63,717,432.73	2,168.81	2,168.81	12,361,240,023.18

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Structured Agency Credit Risk (STACR) Debt Notes
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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	102,817,602.49	7.330020%	33 / 360	04/25 - 05/27	690,850.49	2,519,806.91	3,210,657.40	0.00	0.00	100,297,795.58
M-1B	127,000,000.00	127,000,000.00	8.830020%	33 / 360	04/25 - 05/27	1,027,961.50	0.00	1,027,961.50	0.00	0.00	127,000,000.00
M-2	63,000,000.00	63,000,000.00	10.830020%	33 / 360	04/25 - 05/27	625,433.66	0.00	625,433.66	0.00	0.00	63,000,000.00
Totals	317,000,000.00	292,817,602.49				2,344,245.65	2,519,806.91	4,864,052.56	0.00	0.00	290,297,795.58

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	5/24/24	809.587421	5.439768	19.840999	25.280767	0.000000	0.000000	789.746422
M-1B	35564KX87	5/24/24	1,000.000000	8.094185	0.000000	8.094185	0.000000	0.000000	1,000.000000
M-2	35564KY37	5/24/24	1,000.000000	9.927518	0.000000	9.927518	0.000000	0.000000	1,000.000000

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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	102,817,602.49	7.330020%	7.323740%	33 / 360	690,850.49	0.00	0.00	0.00	690,850.49	0.00	690,850.49	0.00
M-1B	127,000,000.00	8.830020%	8.823740%	33 / 360	1,027,961.50	0.00	0.00	0.00	1,027,961.50	0.00	1,027,961.50	0.00
M-2	63,000,000.00	10.830020%	10.823740%	33 / 360	625,433.66	0.00	0.00	0.00	625,433.66	0.00	625,433.66	0.00
Totals	292,817,602.49				2,344,245.65	0.00	0.00	0.00	2,344,245.65	0.00	2,344,245.65	0.00

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Principal Distribution Detail

DISTRIBUTION IN DOLLARS

Class (1)	Original Balance (2)	Prior Principal Balance (3)	Scheduled Principal Distribution (4)	Unscheduled Principal Distribution (5)	Balance Change (6)	Current Realized Losses (7)	Current Principal Recoveries (8)	Current Principal Balance (9)=(3)-(4)-(5)+(6)-(7)+(8)	Cumulative Realized Losses (10)	Original Class (%) (11)	Current Class (%) (12)	Original Credit Support (13)	Current Credit Support (14)
M-1A	127,000,000.00	102,817,602.49	915,905.96	1,603,900.95	0.00	0.00	0.00	100,297,795.58	0.00	40.06%	34.55%	3.00%	3.18%
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%	43.75%	2.00%	2.12%
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	292,817,602.49	915,905.96	1,603,900.95	0.00	0.00	0.00	290,297,795.58	0.00	99.99%	98.17%		

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Structured Agency Credit Risk (STACR) Debt Notes
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Reconciliation Detail

SOURCE OF FUNDS		
Interest Funds Available		
Scheduled Interest	2,352,914.46	
Modification (Loss)/Gain Amount	(2,168.81)	
Total Interest Funds Available:		2,350,745.65
Principal Funds Available		
Scheduled Principal	24,076,083.89	
Curtailments	2,238,030.40	
Prepayments in Full/(Reversals)	39,729,932.02	
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	193,193.32	
Total Principal Funds Available:		66,237,239.63
Total Funds Available		**68,587,985.28**

ALLOCATION OF FUNDS		
Scheduled Fees		
Indenture Trustee Fee	6,500.00	
Total Scheduled Fees:		6,500.00
Distributions		
Interest Distribution	2,344,245.65	
Principal Distribution	66,237,239.63	
Total Distributions:		68,581,485.28
Total Funds Allocated		**68,587,985.28**

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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	12,717,081,238.32	12,650,689,171.37	94.38%
Aggregate Actual Principal Balance	13,403,351,764.29	12,717,775,058.40	12,651,537,818.77	94.39%
Loan Count	37,756	36,539	36,416	1,340
Weighted Average Coupon Rate (WAC)	3.196977%	3.195741%	Not Available	Not Available
Net Weighted Average Coupon Rate (Net WAC)	3.196977%	3.195741%	Not Available	Not Available
Weighted Average Remaining Term (WART in months)	344	333	332	12

AVAILABLE PRINCIPAL

Scheduled Principal	24,076,083.89
Curtailments	2,238,030.40
Prepayments in Full/(Reversal)	39,729,932.02
Liquidation Balance	0.00
(Current Realized Losses)/Gains	0.00
Repurchased Principal	0.00
Trailing Recoveries/(Losses)	0.00
Reference Pool Removals	193,193.32
(Pool Reactivation)	0.00
TOTAL AVAILABLE PRINCIPAL	**66,237,239.63**

Realized Loss Summary

Current Realized Losses	2,168.81
Cumulative Realized Losses	*8,314.12*

AVAILABLE INTEREST

Scheduled Interest	2,352,914.46
Indenture Trustee Fee	6,500.00
Modification Loss/(Gain) Amount	2,168.81
TOTAL AVAILABLE INTEREST	**2,344,245.65**

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Structured Agency Credit Risk (STACR) Debt Notes
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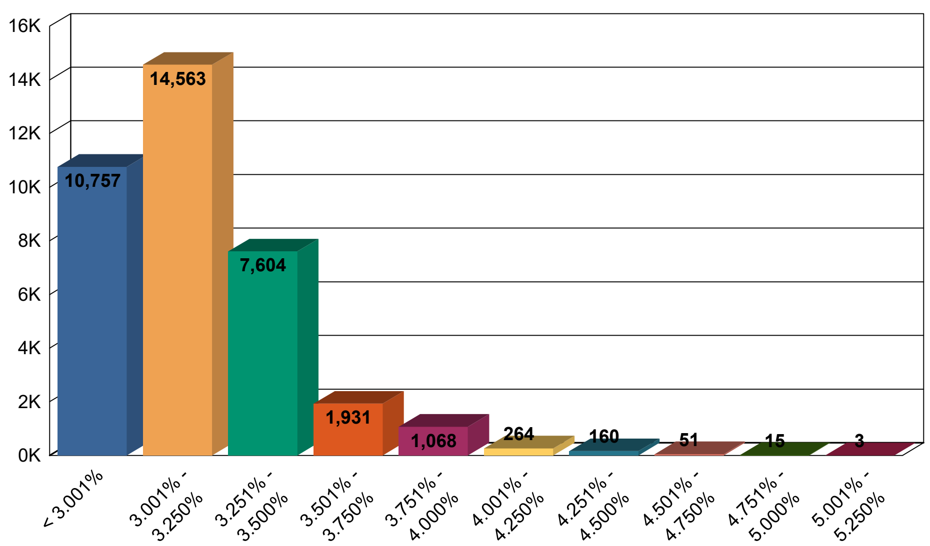
Stratification Detail

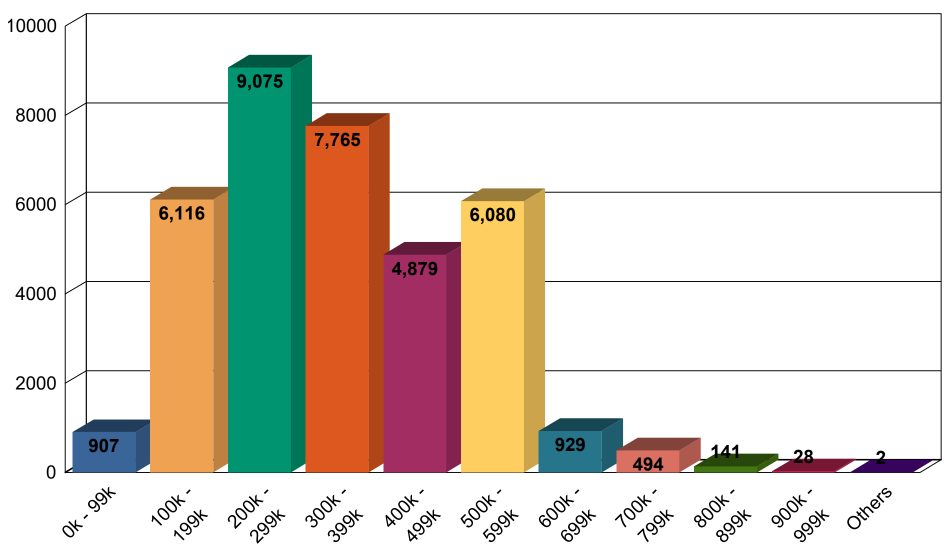
Loan Rate

Loan Rate	# of Loans	Ending Sched Balance	% of Agg Balance	WAC	WART
2.500 or Less	23	6,946,833.55	0.05	2.4263	331
2.501 to 2.750	1,458	584,906,379.11	4.62	2.7298	331
2.751 to 3.000	9,276	3,502,782,839.50	27.69	2.9484	331
3.001 to 3.250	14,563	5,031,261,976.19	39.77	3.1888	332
3.251 to 3.500	7,604	2,494,996,661.75	19.72	3.4114	332
3.501 to 3.750	1,931	592,441,795.92	4.68	3.6652	332
3.751 to 4.000	1,068	315,043,203.40	2.49	3.9070	332
4.001 to 4.250	264	73,040,771.73	0.58	4.1705	332
4.251 to 4.500	160	35,826,167.67	0.28	4.4234	332
4.501 to 4.750	51	10,170,512.19	0.08	4.6693	332
4.751 to 5.000	15	2,576,272.35	0.02	4.9471	332
5.001 to 5.250	3	695,758.01	0.01	5.1188	332
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:	36,416	12,650,689,171.37	100.00	3.1955	332

Ending Scheduled Balance

Ending Sched Balance	# of Loans	Ending Sched Balance	% of Agg Balance	WAC	WART
0 to 99,999	907	68,445,249.30	0.54	3.3882	331
100,000 to 199,999	6,116	965,470,016.61	7.63	3.2780	331
200,000 to 299,999	9,075	2,268,060,022.70	17.93	3.2506	332
300,000 to 399,999	7,765	2,701,671,831.07	21.36	3.2062	332
400,000 to 499,999	4,879	2,176,951,570.41	17.21	3.1697	332
500,000 to 599,999	6,080	3,360,739,119.77	26.57	3.1425	331
600,000 to 699,999	929	593,448,841.77	4.69	3.1783	332
700,000 to 799,999	494	368,585,988.46	2.91	3.1780	332
800,000 to 899,999	141	119,470,762.93	0.94	3.2149	332
900,000 to 999,999	28	25,824,402.95	0.20	3.2555	332
1,000,000 or Greater	2	2,021,365.40	0.02	3.3720	333
Totals:	36,416	12,650,689,171.37	100.00	3.1955	332





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Structured Agency Credit Risk (STACR) Debt Notes
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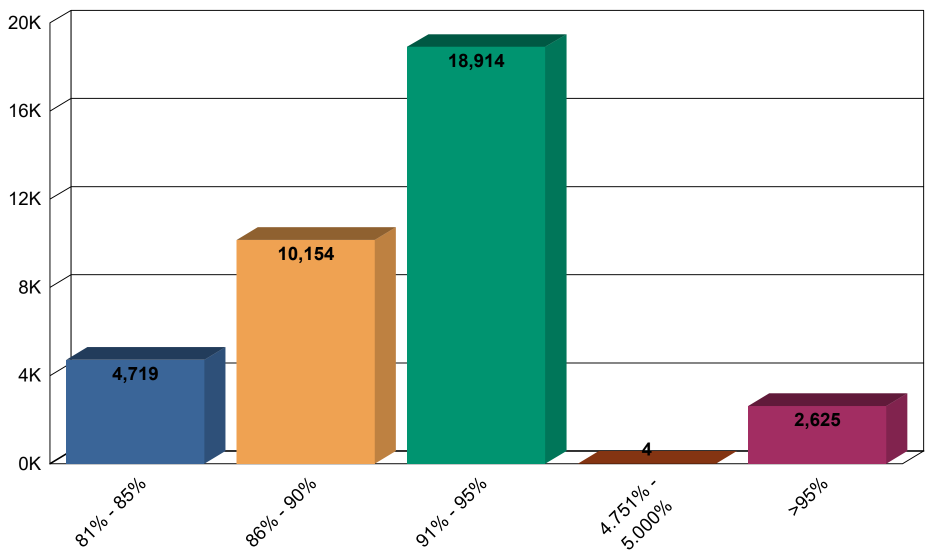
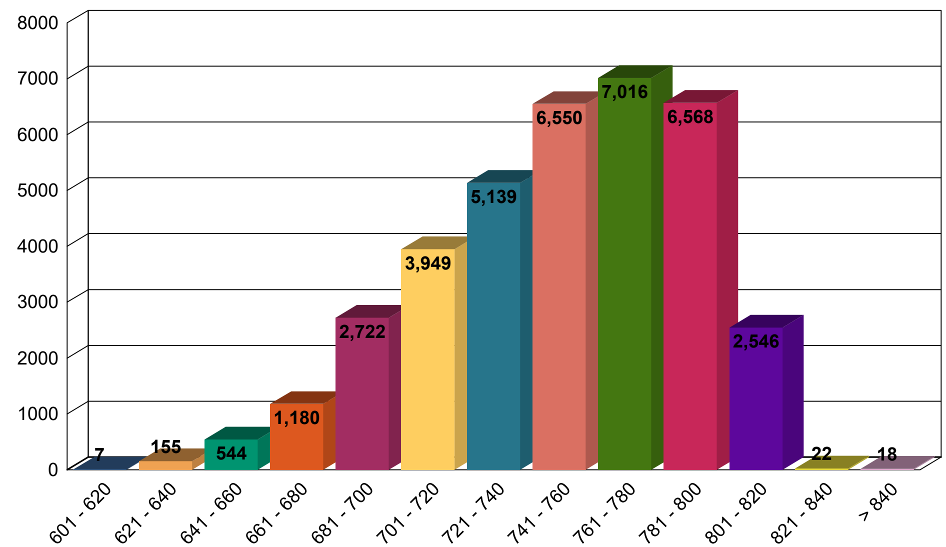
Original LTV

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			4,719	1,684,830,995.36	13.32	3.2047	331
86 to 90			10,154	3,688,495,773.90	29.16	3.1767	331
91 to 95			18,914	6,646,706,252.51	52.54	3.1928	332
96 or Greater			2,629	630,656,149.60	4.99	3.3089	332
Weighted Avg.:	92	Totals:	36,416	12,650,689,171.37	100.00	3.1955	332

Credit Score

Credit Score **Includes no score loans.*			# of Loans	Ending Sched Balance	% of Agg Balance	WAC	WART
601 to 620			7	2,531,395.13	0.02	3.7092	332
621 to 640			155	44,823,289.11	0.35	3.8380	332
641 to 660			544	169,012,790.95	1.34	3.7894	332
661 to 680			1,180	350,919,956.08	2.77	3.6044	332
681 to 700			2,722	872,791,470.76	6.90	3.3851	332
701 to 720			3,949	1,283,835,344.75	10.15	3.2938	332
721 to 740			5,139	1,737,254,771.23	13.73	3.1988	332
741 to 760			6,550	2,312,991,459.05	18.28	3.1420	332
761 to 780			7,016	2,562,638,606.47	20.26	3.1198	331
781 to 800			6,568	2,414,034,568.00	19.08	3.1183	332
801 to 820			2,546	887,144,464.68	7.01	3.1189	331
821 to 840			22	8,069,957.46	0.06	3.1327	332
841 or Greater			18	4,641,097.70	0.04	3.4689	332
Weighted Avg.:	755	Totals:	36,416	12,650,689,171.37	100.00	3.1955	332





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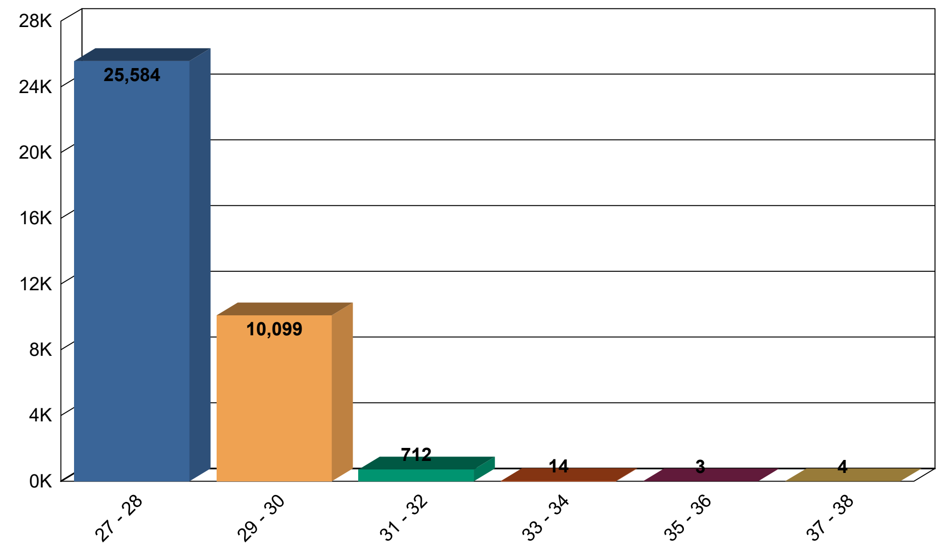
Structured Agency Credit Risk (STACR) Debt Notes
Series 2023-HQA1

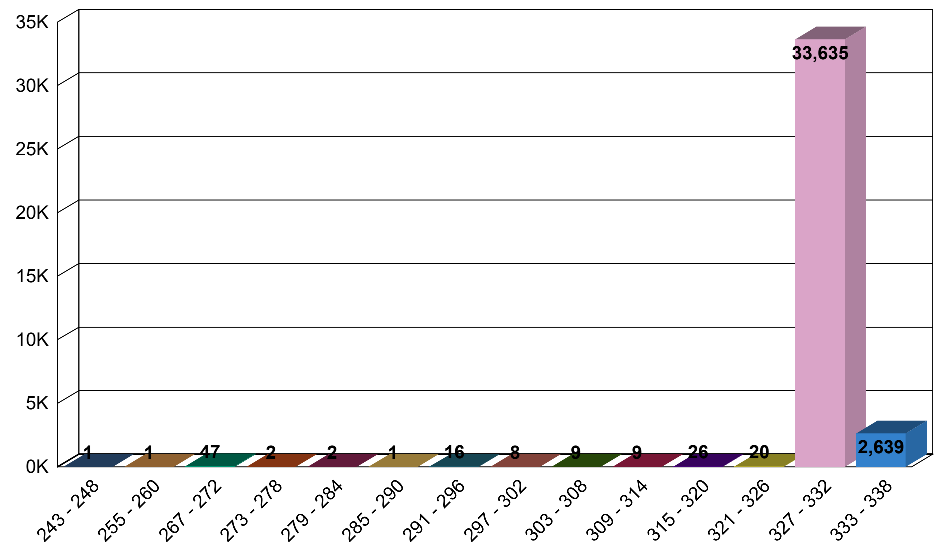
Seasoning

Months		# of Loans	Ending Sched Balance	% of Agg Balance	WAC	WART
27 - 28		25,584	8,637,264,594.38	68.28	3.2218	332
29 - 30		10,099	3,701,920,422.90	29.26	3.1457	331
31 - 32		712	304,346,037.82	2.41	3.0559	329
33 - 34		14	3,069,866.37	0.02	3.1898	327
35 - 36		3	1,629,057.02	0.01	3.2991	324
37 - 38		4	2,459,192.88	0.02	2.9417	323
Weighted Avg.: 28	Totals:	36,416	12,650,689,171.37	100.00	3.1955	332

Anticipated Remaining Term

Months		# of Loans	Ending Sched Balance	% of Agg Balance	WAC	WART
243 - 248		1	123,912.00	0.00	3.7500	248
255 - 260		1	351,740.91	0.00	3.0000	256
267 - 272		47	12,080,614.53	0.10	3.0145	271
273 - 278		2	464,749.96	0.00	3.1156	273
279 - 284		2	280,318.14	0.00	3.3918	284
285 - 290		1	83,656.00	0.00	3.6250	285
291 - 296		16	3,720,111.21	0.03	3.0899	296
297 - 302		8	2,262,476.70	0.02	3.0738	297
303 - 308		9	2,955,296.95	0.02	3.0275	308
309 - 314		9	2,515,743.01	0.02	3.1217	309
315 - 320		26	8,275,442.73	0.07	3.0521	320
321 - 326		20	8,099,049.03	0.06	3.0699	322
327 - 332		33,635	11,682,810,298.37	92.35	3.1930	332
333 - 338		2,639	926,665,761.83	7.33	3.2329	333
Weighted Avg.: 332	Totals:	36,416	12,650,689,171.37	100.00	3.1955	332





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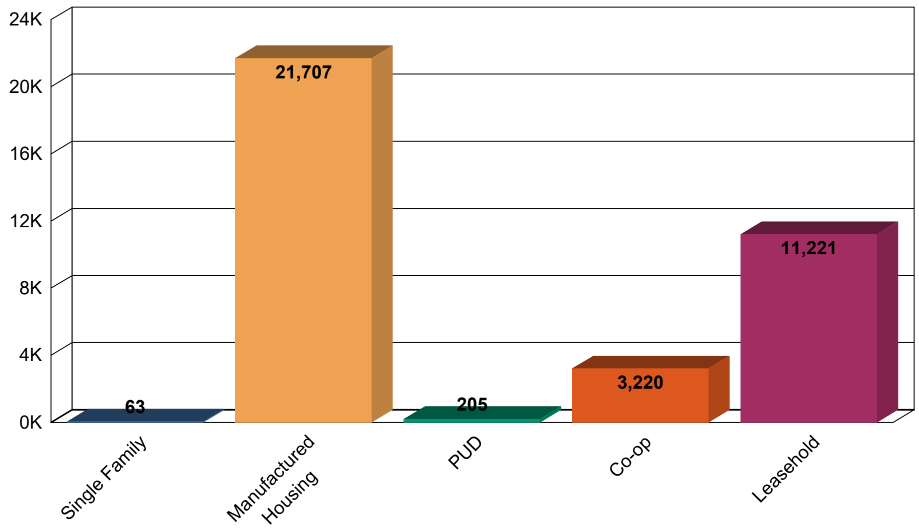
Structured Agency Credit Risk (STACR) Debt Notes
Series 2023-HQA1

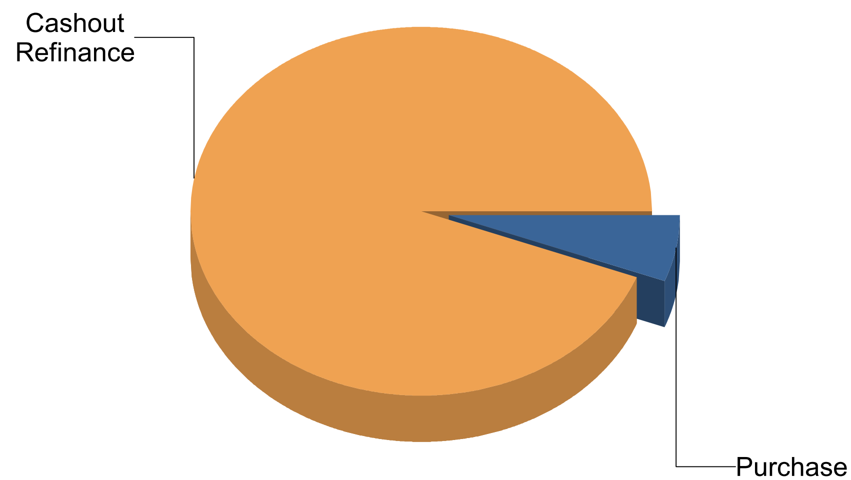
Property Type

Property Type	# of Loans	Ending Sched Balance	% of Agg Balance	WAC	WART
Single Family	63	15,643,647.84	0.12	3.1441	330
Manufactured Housing	21,707	7,265,032,007.25	57.43	3.2003	332
PUD	205	45,748,866.84	0.36	3.4752	332
Co-op	3,220	1,060,829,552.07	8.39	3.2592	331
Leasehold	11,221	4,263,435,097.37	33.70	3.1686	332
Totals:	36,416	12,650,689,171.37	100.00	3.1955	332

Loan Purpose

Purpose	# of Loans	Ending Sched Balance	% of Agg Balance	WAC	WART
Purchase	2,076	661,920,940.18	5.23	3.1216	330
Cashout Refinance	34,340	11,988,768,231.19	94.77	3.1996	332
Totals:	36,416	12,650,689,171.37	100.00	3.1955	332





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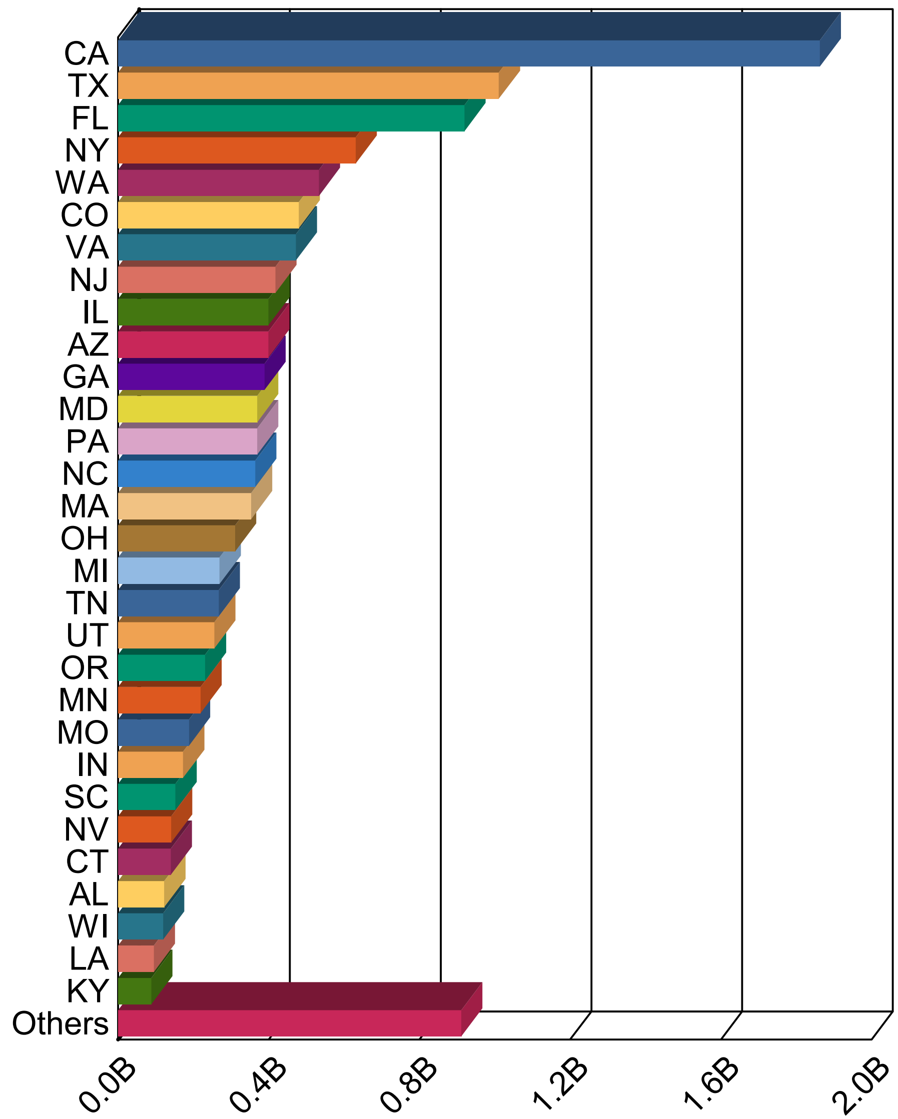
Structured Agency Credit Risk (STACR) Debt Notes
Series 2023-HQA1

State

State	# of Loans	Ending Sched Balance	% of Agg Balance	WAC	WART
California	3,554	1,862,599,022.51	14.72	3.1994	331
Texas	3,118	1,010,699,897.20	7.99	3.2066	332
Florida	2,768	919,219,276.49	7.27	3.2721	332
New York	1,665	630,771,819.90	4.99	3.1767	331
Washington	1,093	532,970,573.34	4.21	3.1746	331
Colorado	1,029	479,668,964.76	3.79	3.1575	331
Virginia	1,164	472,029,357.55	3.73	3.1115	331
New Jersey	1,053	417,837,842.78	3.30	3.1576	331
Illinois	1,484	399,450,912.68	3.16	3.1960	332
Arizona	1,050	398,919,445.98	3.15	3.2612	332
Georgia	1,205	388,551,823.61	3.07	3.2149	332
Maryland	937	369,250,122.20	2.92	3.1563	331
Pennsylvania	1,399	369,092,279.82	2.92	3.1510	332
North Carolina	1,112	364,379,383.70	2.88	3.1712	332
Massachusetts	791	352,981,570.83	2.79	3.0977	331
Ohio	1,410	310,323,657.75	2.45	3.2302	332
Michigan	1,156	269,394,464.30	2.13	3.2432	332
Tennessee	821	267,592,130.26	2.12	3.2032	332
Utah	585	255,316,478.41	2.02	3.1454	332
Oregon	548	230,919,559.13	1.83	3.2200	332
Minnesota	746	218,948,801.76	1.73	3.1776	332
Missouri	791	188,616,940.64	1.49	3.2164	332
Indiana	737	172,695,212.68	1.37	3.2865	332
South Carolina	534	152,204,678.31	1.20	3.2250	332
Nevada	374	140,869,960.24	1.11	3.3058	332
Connecticut	467	140,064,657.65	1.11	3.1587	331
Alabama	452	122,626,974.14	0.97	3.2156	331
Wisconsin	473	119,375,876.47	0.94	3.1908	332
Louisiana	364	94,833,354.98	0.75	3.2239	332
Kentucky	374	87,881,503.98	0.69	3.1980	331
Others	3,162	910,602,627.32	7.20	3.1893	332
Totals:	36,416	12,650,689,171.37	100.00	3.1955	332



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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	10,624,875.92 0.083987%	29 0.1%	< 30	0.00 0.000000%	0 0.0%	< 30	0.00 0.000000%	0 0.0%	< 30	10,624,875.92 0.083987%	29 0.1%
30-59	75,067,426.95 0.593386%	229 0.6%	30-59	531,214.84 0.004199%	2 0.0%	30-59	0.00 0.000000%	0 0.0%	30-59	0.00 0.000000%	0 0.0%	30-59	75,598,641.79 0.597585%	231 0.6%
60-89	21,194,613.60 0.167537%	67 0.2%	60-89	793,215.04 0.006270%	2 0.0%	60-89	0.00 0.000000%	0 0.0%	60-89	0.00 0.000000%	0 0.0%	60-89	21,987,828.64 0.173807%	69 0.2%
90-119	11,428,663.09 0.090340%	33 0.1%	90-119	398,237.29 0.003148%	2 0.0%	90-119	0.00 0.000000%	0 0.0%	90-119	0.00 0.000000%	0 0.0%	90-119	11,826,900.38 0.093488%	35 0.1%
120-149	6,051,752.99 0.047837%	18 0.0%	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	6,051,752.99 0.047837%	18 0.0%
150-179	7,783,175.57 0.061524%	19 0.1%	150-179	574,069.83 0.004538%	1 0.0%	150-179	394,306.59 0.003117%	1 0.0%	150-179	0.00 0.000000%	0 0.0%	150-179	8,751,551.99 0.069178%	21 0.1%
180+	23,836,432.91 0.188420%	60 0.2%	180+	256,832.05 0.002030%	1 0.0%	180+	1,998,738.09 0.015799%	7 0.0%	180+	311,168.47 0.002460%	1 0.0%	180+	26,403,171.52 0.208709%	69 0.2%
Total	145,362,065.11 1.149045%	426 1.2%	Total	13,178,444.97 0.104172%	37 0.1%	Total	2,393,044.68 0.018916%	8 0.0%	Total	311,168.47 0.002460%	1 0.0%	Total	161,244,723.23 1.274592%	472 1.3%

Principal and Interest Advances	N/A

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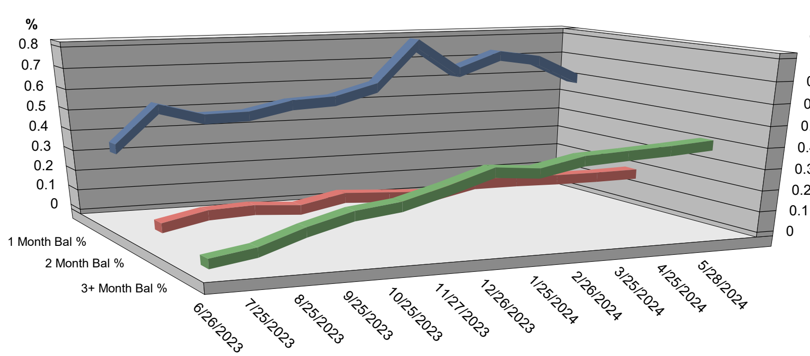
Structured Agency Credit Risk (STACR) Debt Notes
Series 2023-HQA1

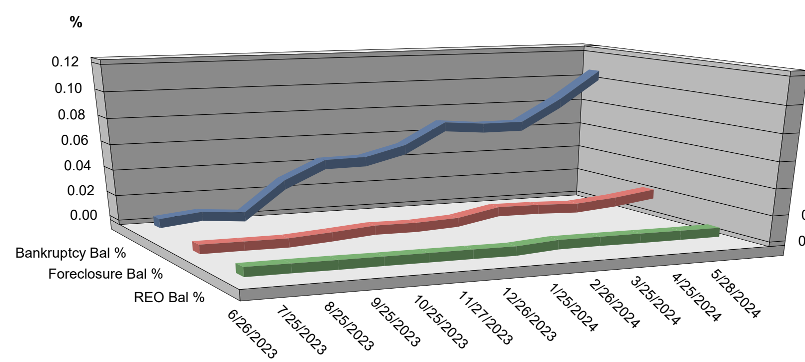
Historical Delinquency Information

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



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

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

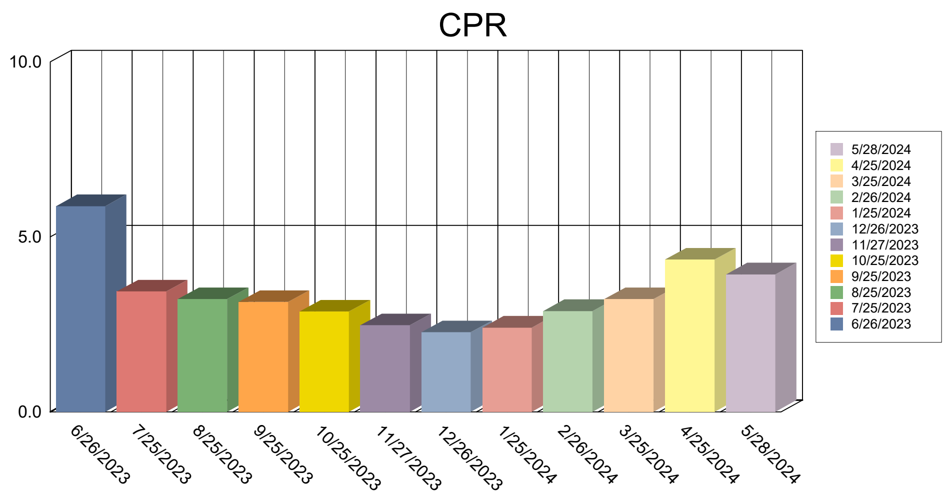
CPR (Constant Prepayment Rate) = 1 - ((1-SMM)^12)

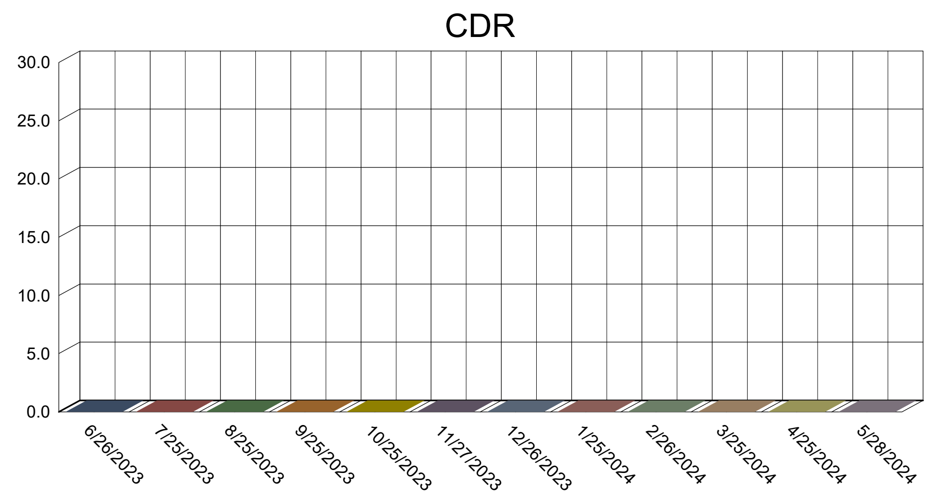
PSA (Public Securities Association) = CPR / (min(.2% * Age, 6%))

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%))





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

Waterfall Detail

DISTRIBUTIONS	Amount Distributed	Remaining Available Funds
Available Distribution Amount		68,587,985.28
Fees Paid to Indenture Trustee	(6,500.00)	68,581,485.28
Interest Payments to Classes M-1A, M-1B, M-2A, and M-2B	(2,344,245.65)	66,237,239.63
Senior Reduction Amount to Class A-H	(63,577,880.70)	2,659,358.93
Subordinate Reduction Amount, Prorata to Classes M-1A and M-1AH	(2,659,358.93)	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

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

Other Information

Note Information

30 Day SOFR	
Current Rate	5.330020%
Next Rate	5.323740%
Senior & Subordinate Information	
Senior Percentage	95.985100%
Subordinate Percentage	4.014900%
Senior Reduction Amount	63,577,880.70
Subordinate Reduction Amount	2,659,358.93
Supplemental Subordinate Reduction Amount	0.00
Interim Offered Reference Tranche Percentage	2.425814%
Final Offered Reference Tranche Percentage	2.425814%
Senior Prepayment Percentage. Test Information: All three tests must be satisfied to drop the rate to the Senior Percentage, otherwise 100%.	95.985100%
Cumulative Net Loss Test. This test will be satisfied if (a) <= (b)	
(a) Cumulative Net Loss Percentage	
(i) Cumulative Net Loss Amount, divided by	8,314.12
(ii) Reference Obligations UPB as of Cut-off Date	13,403,351,764.29
	0.000062%
(b) Applicable Loss Limit	0.100000%
Satisfied?	Yes
Minimum Credit Enhancement Test. This test will be satisfied if:	
Current Subordinate Percentage => 4.00%	4.014900%
Satisfied?	Yes

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Structured Agency Credit Risk (STACR) Debt Notes
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Other Information

Delinquency Test. This test will be satisfied if (a) < (b)	
(a) Six Month Rolling Average Distressed Principal Balance	79,030,582.97
(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	510,605,950.82
(ii) the Principal Loss Amount for the current Payment Date	2,168.81
	255,302,975.41
Satisfied?	Yes

<u>Reference Pool Information</u>

Overcollateralization Amount	0.00
Beginning Loan Count	36,539
- Paid in Full	122
- Credit Events	0
- Reference Pool Removals	1
+ Pool Reactivations	0
Ending Loan Count	36,416

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

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

Other Information

Cumulative Amounts	
Scheduled Principal	310,230,286.16
Unscheduled Principal	441,583,659.36
Calculated Recovery Principal	0.00
Current Balance of Loans Modified in the Last 12 Months	5,087,376.76
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

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

Other Information

Account & Payment Reconciliation

Withdrawals from Investment Account	
Realized Return	1,176,983.99
Principal Required for Offered Note Paydown	2,519,806.91
Offered Note Write-Downs	0.00
Total:	3,696,790.90
Amounts Due from Freddie	
Offered Note Accrued Interest: Attributed to SOFR	1,430,663.37
Offered Note Accrued Interest: Attributed to Spread	913,582.28
Realized Return	(1,176,983.99)
To Trust: To Fund Interest Due on Offered Notes	1,167,261.66
To Indenture Trustee: Monthly Fees	6,500.00
Total:	1,173,761.66
Amounts Due to Freddie	
Offered Note Write-Downs Due to Credit Events (principal)	0.00
Offered Note Write-Downs Due to Modification Events (principal)	0.00
Offered Note Allocated Modification Costs (interest)	0.00
Total:	0.00
Net Amounts Due from Freddie:	**1,173,761.66**
Enhanced Relief Refinance Reference Obligations	
Total ERR Obligations: Count	0
Amount of UPB	0.00
Offered Note accrued interest - attributed to Spread	**Good REIT Income**
Amount non-Good REIT Income	0.00

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

Realized Loss and Credit Event Summary

Current

Realized Loss		
	Default UPB	0.00
-	Net Sales Proceeds	0.00
+	Delinquent Accrued Interest	0.00
+	Taxes and Insurance	0.00
+	Legal Costs	0.00
+	Maintenance, Preservation, and Repair Costs	0.00
-	MI Credit	0.00
+	Miscellaneous Expenses	0.00
-	Miscellaneous Credits	0.00
+	Modification Costs	2,168.81
+	Bankruptcy Cramdown Costs	0.00
	Actual Loss	**2,168.81**

	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

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	8,314.12
+	Bankruptcy Cramdown Costs	0.00
	Actual Loss	**8,314.12**

	Current		Reversed		Net	
	Count	Balance	Count	Balance	Count	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%

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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	04/01/2024	204,768.82	208,590.33	200,578.10	17.69	0.00	17.69	0.00	-
000023HQA1000847	Mod/Active	Delinquent	03/01/2024	360,909.91	371,911.10	353,412.47	46.63	0.00	46.63	0.00	-
000023HQA1001250	Mod/Active	Delinquent	11/01/2023	224,836.53	224,775.62	221,722.10	7.70	0.00	7.70	0.00	-
000023HQA1001286	Mod/Active	Delinquent	04/01/2024	300,878.47	298,349.65	294,203.32	10.88	0.00	10.88	0.00	-
000023HQA1001905	Mod/Active	Delinquent	04/01/2024	402,424.51	405,201.85	393,467.40	24.45	0.00	24.45	0.00	-
000023HQA1002147	Mod/Active	Delinquent	03/01/2024	236,012.58	234,910.96	230,948.66	9.59	0.00	9.59	0.00	-
000023HQA1002306	Mod/Active	Delinquent	02/01/2024	543,270.28	548,356.03	533,101.50	40.04	0.00	40.04	0.00	-
000023HQA1002783	Mod/Active	Delinquent	11/01/2023	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	-
000023HQA1003842	Mod/Active	Delinquent	04/01/2024	184,416.28	181,672.37	181,672.37	9.38	0.00	9.38	0.00	-
000023HQA1004061	Mod/Active	Delinquent	01/01/2024	298,302.32	297,028.27	293,047.12	9.62	0.00	9.62	0.00	-
000023HQA1004122	Mod/Active	Delinquent	03/01/2024	483,161.35	485,322.14	472,599.38	29.42	0.00	29.42	0.00	-
000023HQA1004292	Mod/Active	Delinquent	04/01/2024	260,059.27	268,807.33	254,848.37	37.54	0.00	37.54	0.00	-
000023HQA1004646	Mod/Active	Delinquent	04/01/2024	342,555.55	349,610.79	334,533.22	34.87	0.00	34.87	0.00	-
000023HQA1004733	Mod/Active	Delinquent	04/01/2024	350,645.25	345,291.05	345,291.05	21.67	0.00	21.67	0.00	-
000023HQA1004803	Mod/Active	Delinquent	04/01/2024	205,838.12	204,191.52	200,873.90	8.05	0.00	8.05	0.00	-
000023HQA1005225	Mod/Active	Delinquent	04/01/2024	369,307.70	371,925.50	361,268.51	25.75	0.00	25.75	0.00	-
000023HQA1005585	Mod/Active	Delinquent	04/01/2024	458,767.07	456,748.10	448,599.96	16.98	0.00	16.98	0.00	-
000023HQA1006004	Mod/Active	Delinquent	04/01/2024	365,893.73	366,326.90	357,266.58	22.84	0.00	22.84	0.00	-
000023HQA1006221	Mod/Active	Delinquent	04/01/2024	555,604.38	551,169.30	543,663.93	17.95	0.00	17.95	0.00	-
000023HQA1008856	Mod/Active	Delinquent	03/01/2024	317,546.21	318,666.43	311,480.57	18.11	0.00	18.11	0.00	-
000023HQA1009072	Mod/Active	Delinquent	04/01/2024	377,538.79	380,508.85	369,369.88	25.99	0.00	25.99	0.00	-
000023HQA1009683	Mod/Active	Delinquent	04/01/2024	278,807.82	281,673.04	271,737.06	22.27	0.00	22.27	0.00	-
000023HQA1009945	Mod/Active	Delinquent	04/01/2024	283,363.87	279,381.03	279,381.03	15.84	0.00	15.84	0.00	-
000023HQA1010301	Mod/Active	Delinquent	04/01/2024	179,787.39	180,452.51	175,796.39	10.24	0.00	10.24	0.00	-
000023HQA1010685	Mod/Active	Delinquent	04/01/2024	507,283.64	502,908.88	496,223.65	15.46	0.00	15.46	0.00	-
000023HQA1012900	Mod/Active	Delinquent	04/01/2024	176,042.92	189,680.66	172,515.57	46.85	0.00	46.85	0.00	-

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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
000023HQA1013909	Mod/Active	Delinquent	04/01/2024	255,033.11	251,841.26	251,841.26	26.25	0.00	26.25	0.00	-
000023HQA1014352	Mod/Active	Delinquent	04/01/2024	261,712.49	265,585.67	255,930.11	21.31	0.00	21.31	0.00	-
000023HQA1015616	Mod/Active	Delinquent	04/01/2024	142,097.56	143,509.96	139,202.02	9.51	0.00	9.51	0.00	-
000023HQA1015658	Mod/Active	Delinquent	04/01/2024	200,198.45	202,480.75	195,935.62	15.82	0.00	15.82	0.00	-
000023HQA1017424	Mod/Active	Delinquent	03/01/2024	145,501.86	145,859.18	142,272.11	7.89	0.00	7.89	0.00	-
000023HQA1017725	Mod/Active	Delinquent	04/01/2024	236,578.51	237,864.10	231,739.05	16.07	0.00	16.07	0.00	-
000023HQA1019535	Mod/Active	Delinquent	04/01/2024	167,320.07	164,868.07	164,868.07	11.03	0.00	11.03	0.00	-
000023HQA1019785	Mod/Active	Delinquent	04/01/2024	178,168.01	177,501.52	174,491.01	7.90	0.00	7.90	0.00	-
000023HQA1021095	Mod/Active	Delinquent	01/01/2024	190,063.93	188,034.77	187,161.69	2.29	0.00	2.29	0.00	-
000023HQA1022095	Mod/Active	Delinquent	04/01/2024	290,856.90	287,202.58	287,202.58	28.74	0.00	28.74	0.00	-
000023HQA1022215	Mod/Active	Delinquent	04/01/2024	546,920.90	538,684.26	534,127.72	8.89	0.00	8.89	0.00	-
000023HQA1022329	Mod/Active	Delinquent	04/01/2024	230,987.83	235,611.61	225,925.42	21.19	0.00	21.19	0.00	-
000023HQA1022504	Mod/Active	Delinquent	02/01/2024	153,052.29	155,156.87	150,492.55	12.73	0.00	12.73	0.00	-
000023HQA1022980	Mod/Active	Delinquent	04/01/2024	424,139.46	428,534.43	414,951.96	31.61	0.00	31.61	0.00	-
000023HQA1023339	Mod/Active	Delinquent	04/01/2024	609,940.73	603,106.06	591,406.06	30.71	0.00	30.71	0.00	-
000023HQA1023740	Mod/Active	Delinquent	04/01/2024	575,081.44	564,932.07	564,932.07	19.22	0.00	19.22	0.00	-
000023HQA1024299	Mod/Active	Delinquent	04/01/2024	601,752.29	592,139.52	592,139.52	25.47	0.00	25.47	0.00	-
000023HQA1025065	Mod/Active	Delinquent	03/01/2024	258,757.60	259,476.90	253,708.94	13.94	0.00	13.94	0.00	-
000023HQA1025246	Mod/Active	Delinquent	04/01/2024	549,432.97	550,773.46	537,148.69	30.08	0.00	30.08	0.00	-
000023HQA1025306	Mod/Active	Delinquent	01/01/2024	222,685.91	228,686.71	218,449.84	29.00	0.00	29.00	0.00	-
000023HQA1025693	Mod/Active	Delinquent	04/01/2024	141,761.50	140,537.87	138,668.00	4.32	0.00	4.32	0.00	-
000023HQA1026626	Mod/Active	Delinquent	04/01/2024	596,952.61	594,423.40	564,123.40	82.69	0.00	82.69	0.00	-
000023HQA1026640	Mod/Active	Delinquent	04/01/2024	604,953.39	632,924.54	595,520.49	115.33	0.00	115.33	0.00	-
000023HQA1027107	Mod/Active	Delinquent	04/01/2024	219,851.96	219,903.45	214,956.59	12.99	0.00	12.99	0.00	-
000023HQA1027816	Mod/Active	Delinquent	04/01/2024	314,655.70	309,003.02	309,003.02	22.53	0.00	22.53	0.00	-
000023HQA1028121	Mod/Active	Delinquent	02/01/2024	518,870.52	518,550.09	509,872.97	21.87	0.00	21.87	0.00	-
000023HQA1028124	Mod/Active	Delinquent	04/01/2024	569,212.11	581,462.05	557,404.11	60.14	0.00	60.14	0.00	-

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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
000023HQA1028872	Mod/Active	Delinquent	04/01/2024	524,441.95	553,908.96	514,545.87	119.40	0.00	119.40	0.00	-
000023HQA1029410	Mod/Active	Delinquent	04/01/2024	561,323.99	560,228.40	549,610.50	26.77	0.00	26.77	0.00	-
000023HQA1029804	Mod/Active	Delinquent	04/01/2024	608,624.78	605,614.68	595,075.92	23.26	0.00	23.26	0.00	-
000023HQA1029817	Mod/Active	Delinquent	04/01/2024	409,980.05	410,921.88	402,410.56	26.78	0.00	26.78	0.00	-
000023HQA1029949	Mod/Active	Delinquent	04/01/2024	570,745.68	570,745.68	570,745.68	97.96	0.00	97.96	0.00	-
000023HQA1030600	Mod/Active	Delinquent	04/01/2024	255,979.82	252,455.66	252,455.66	16.91	0.00	16.91	0.00	-
000023HQA1030914	Mod/Active	Delinquent	04/01/2024	609,294.41	616,593.03	597,253.41	46.74	0.00	46.74	0.00	-
000023HQA1031370	Mod/Active	Delinquent	04/01/2024	489,948.41	487,038.81	487,038.81	87.93	0.00	87.93	0.00	-
000023HQA1032045	Mod/Active	Delinquent	04/01/2024	395,505.59	396,968.94	388,042.48	27.08	0.00	27.08	0.00	-
000023HQA1032813	Mod/Active	Delinquent	04/01/2024	706,369.37	705,611.20	691,563.59	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	-
000023HQA1033729	Mod/Active	Delinquent	04/01/2024	81,629.93	80,383.52	80,383.52	6.85	0.00	6.85	0.00	-
000023HQA1033758	Mod/Active	Delinquent	04/01/2024	412,850.40	414,844.28	403,709.32	24.50	0.00	24.50	0.00	-
000023HQA1034789	Mod/Active	Delinquent	04/01/2024	278,866.84	287,222.59	273,392.35	39.19	0.00	39.19	0.00	-
000023HQA1035302	Mod/Active	Delinquent	04/01/2024	553,387.04	556,355.84	542,503.98	33.48	0.00	33.48	0.00	-
000023HQA1035527	Mod/Active	Delinquent	04/01/2024	366,275.33	364,165.95	358,318.34	13.29	0.00	13.29	0.00	-
000023HQA1037403	Mod/Active	Delinquent	04/01/2024	231,937.26	229,065.87	226,998.63	5.00	0.00	5.00	0.00	-
000023HQA1038008	Mod/Active	Delinquent	04/01/2024	361,318.74	363,396.61	353,996.99	25.28	0.00	25.28	0.00	-
000023HQA1038052	Mod/Active	Delinquent	04/01/2024	203,142.98	200,885.75	200,885.75	14.76	0.00	14.76	0.00	-
000023HQA1038069	Mod/Active	Delinquent	04/01/2024	481,594.82	480,556.99	470,875.58	21.38	0.00	21.38	0.00	-
000023HQA1038309	Mod/Active	Delinquent	03/01/2024	535,911.08	537,165.36	524,386.55	32.21	0.00	32.21	0.00	-
000023HQA1038985	Mod/Active	Delinquent	03/01/2024	503,533.20	503,348.52	494,013.51	25.02	0.00	25.02	0.00	-
000023HQA1039052	Mod/Active	Delinquent	01/01/2024	444,293.93	450,084.55	436,694.01	35.15	0.00	35.15	0.00	-
000023HQA1039088	Mod/Active	Delinquent	04/01/2024	554,389.08	553,257.46	537,757.46	40.69	0.00	40.69	0.00	-
000023HQA1039341	Mod/Active	Delinquent	02/01/2024	212,583.06	213,118.50	208,221.34	11.83	0.00	11.83	0.00	-
000023HQA1040463	Mod/Active	Delinquent	04/01/2024	325,118.62	322,102.90	317,890.15	9.27	0.00	9.27	0.00	-
000023HQA1041940	Mod/Active	Delinquent	04/01/2024	389,654.61	388,898.57	381,357.75	18.22	0.00	18.22	0.00	-

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Liquidation / Loss Detail

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000023HQA1023170	Mod/Active	Bankruptcy	01/01/2024	245,357.29	243,626.09	241,434.81	5.30	0.00	5.30	0.00	-
Count: 82	***TOTALS***			29,856,385.76	29,948,838.33	29,255,018.25	0.00	0.00	2,168.81	0.00	- %

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