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

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

CONTENTS

Deal Contact:

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

Citibank, N.A.
Agency and Trust
388 Greenwich Street
New York, NY 10013

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

DISTRIBUTION IN DOLLARS

Distribution Summary - Initial Certificates

Class (1)	Original Balance (2)	Prior Principal Balance (3)	Pass-Through Rate (4)	Accrual Day Count (5)	Accrual Dates (6)	Interest Distributed (7)	Principal Distributed (8)	Total Distributed (9)=(7+8)	Balance Change (10)	Realized Loss (11)	Current Principal Balance (12)=(3-8+10-11)
M-1A	127,000,000.00	97,187,671.35	7.335350%	30 / 360	06/25 - 07/24	594,087.99	2,820,246.22	3,414,334.21	0.00	0.00	94,367,425.13
M-1B	127,000,000.00	127,000,000.00	8.835350%	30 / 360	06/25 - 07/24	935,074.54	0.00	935,074.54	0.00	0.00	127,000,000.00
M-2	63,000,000.00	63,000,000.00	10.835350%	30 / 360	06/25 - 07/24	568,855.88	0.00	568,855.88	0.00	0.00	63,000,000.00
Totals	317,000,000.00	287,187,671.35				2,098,018.41	2,820,246.22	4,918,264.63	0.00	0.00	284,367,425.13

Notional Classes

X-IO	317,000,000.00	287,187,671.35	47.121467%	-	-	11,277,253.71	0.00	11,277,253.71	0.00	0.00	284,367,425.13

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

DISTRIBUTION IN DOLLARS

Distribution Summary - Non-Initial Certificates

Class (1)	Original Balance (2)	Prior Principal Balance (3)	Pass-Through Rate (4)	Accrual Day Count (5)	Accrual Dates (6)	Interest Distributed (7)	Principal Distributed (8)	Total Distributed (9)=(7+8)	Balance Change (10)	Realized Loss (11)	Current Principal Balance (12)=(3-8+10-11)
M-2A	31,500,000.00	31,500,000.00	10.835350%	30 / 360	06/25 - 07/24	284,427.94	0.00	284,427.94	0.00	0.00	31,500,000.00
M-2B	31,500,000.00	31,500,000.00	10.835350%	30 / 360	06/25 - 07/24	284,427.94	0.00	284,427.94	0.00	0.00	31,500,000.00
M-2R	63,000,000.00	63,000,000.00	8.585350%	30 / 360	06/25 - 07/24	450,730.88	0.00	450,730.88	0.00	0.00	63,000,000.00
M-2S	63,000,000.00	63,000,000.00	9.035350%	30 / 360	06/25 - 07/24	474,355.88	0.00	474,355.88	0.00	0.00	63,000,000.00
M-2T	63,000,000.00	63,000,000.00	9.485350%	30 / 360	06/25 - 07/24	497,980.88	0.00	497,980.88	0.00	0.00	63,000,000.00
M-2U	63,000,000.00	63,000,000.00	9.935350%	30 / 360	06/25 - 07/24	521,605.88	0.00	521,605.88	0.00	0.00	63,000,000.00
M-2AR	31,500,000.00	31,500,000.00	8.585350%	30 / 360	06/25 - 07/24	225,365.44	0.00	225,365.44	0.00	0.00	31,500,000.00
M-2AS	31,500,000.00	31,500,000.00	9.035350%	30 / 360	06/25 - 07/24	237,177.94	0.00	237,177.94	0.00	0.00	31,500,000.00
M-2AT	31,500,000.00	31,500,000.00	9.485350%	30 / 360	06/25 - 07/24	248,990.44	0.00	248,990.44	0.00	0.00	31,500,000.00
M-2AU	31,500,000.00	31,500,000.00	9.935350%	30 / 360	06/25 - 07/24	260,802.94	0.00	260,802.94	0.00	0.00	31,500,000.00
M-2BR	31,500,000.00	31,500,000.00	8.585350%	30 / 360	06/25 - 07/24	225,365.44	0.00	225,365.44	0.00	0.00	31,500,000.00
M-2BS	31,500,000.00	31,500,000.00	9.035350%	30 / 360	06/25 - 07/24	237,177.94	0.00	237,177.94	0.00	0.00	31,500,000.00
M-2BT	31,500,000.00	31,500,000.00	9.485350%	30 / 360	06/25 - 07/24	248,990.44	0.00	248,990.44	0.00	0.00	31,500,000.00
M-2BU	31,500,000.00	31,500,000.00	9.935350%	30 / 360	06/25 - 07/24	260,802.94	0.00	260,802.94	0.00	0.00	31,500,000.00
M-2RB	31,500,000.00	31,500,000.00	13.085350%	30 / 360	06/25 - 07/24	343,490.44	0.00	343,490.44	0.00	0.00	31,500,000.00
M-2SB	31,500,000.00	31,500,000.00	12.635350%	30 / 360	06/25 - 07/24	331,677.94	0.00	331,677.94	0.00	0.00	31,500,000.00
M-2TB	31,500,000.00	31,500,000.00	12.185350%	30 / 360	06/25 - 07/24	319,865.44	0.00	319,865.44	0.00	0.00	31,500,000.00
M-2UB	31,500,000.00	31,500,000.00	11.735350%	30 / 360	06/25 - 07/24	308,052.94	0.00	308,052.94	0.00	0.00	31,500,000.00

Notional Classes

M-2I	63,000,000.00	63,000,000.00	2.250000%	30 / 360	06/25 - 07/24	118,125.00	0.00	118,125.00	0.00	0.00	63,000,000.00
M-2AI	31,500,000.00	31,500,000.00	2.250000%	30 / 360	06/25 - 07/24	59,062.50	0.00	59,062.50	0.00	0.00	31,500,000.00
M-2BI	31,500,000.00	31,500,000.00	2.250000%	30 / 360	06/25 - 07/24	59,062.50	0.00	59,062.50	0.00	0.00	31,500,000.00

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

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	12,065,123,515.97	0.000000%	-	-	0.00	71,418,755.77	71,418,755.77	3,109.54	0.00	11,993,707,869.74
M-1AH	7,033,518.00	5,382,450.68	0.000000%	-	-	0.00	156,190.97	156,190.97	0.00	0.00	5,226,259.71
M-1BH	7,033,518.00	7,033,518.00	0.000000%	-	-	0.00	0.00	0.00	0.00	0.00	7,033,518.00
M-2AH	2,008,379.00	2,008,379.00	0.000000%	-	-	0.00	0.00	0.00	0.00	0.00	2,008,379.00
M-2BH	2,008,379.00	2,008,379.00	0.000000%	-	-	0.00	0.00	0.00	0.00	0.00	2,008,379.00
B-1H	67,016,760.00	67,016,760.00	14.335350%	-	06/25 - 07/24	0.00	0.00	0.00	0.00	0.00	67,016,760.00
B-2H	100,525,138.00	100,525,138.00	16.335350%	-	06/25 - 07/24	0.00	0.00	0.00	0.00	0.00	100,525,138.00
B-3H	33,508,379.00	33,497,108.74	0.000000%	-	-	0.00	0.00	0.00	0.00	54,601.29	33,442,507.45
Totals	13,086,351,764.00	12,282,595,249.39				0.00	71,574,946.74	71,574,946.74	3,109.54	54,601.29	12,210,968,810.90

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

Distribution Summary - Active Certificates

DISTRIBUTION IN DOLLARS

Class (1)	Original Balance (2)	Prior Principal Balance (3)	Pass-Through Rate (4)	Accrual Day Count (5)	Accrual Dates (6)	Interest Distributed (7)	Principal Distributed (8)	Total Distributed (9)=(7+8)	Balance Change (10)	Realized Loss (11)	Current Principal Balance (12)=(3-8+10-11)
M-1A	127,000,000.00	97,187,671.35	7.335350%	30 / 360	06/25 - 07/24	594,087.99	2,820,246.22	3,414,334.21	0.00	0.00	94,367,425.13
M-1B	127,000,000.00	127,000,000.00	8.835350%	30 / 360	06/25 - 07/24	935,074.54	0.00	935,074.54	0.00	0.00	127,000,000.00
M-2	63,000,000.00	63,000,000.00	10.835350%	30 / 360	06/25 - 07/24	568,855.88	0.00	568,855.88	0.00	0.00	63,000,000.00
Totals	317,000,000.00	287,187,671.35				2,098,018.41	2,820,246.22	4,918,264.63	0.00	0.00	284,367,425.13

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	7/24/24	765.257255	4.677858	22.206663	26.884521	0.000000	0.000000	743.050592
M-1B	35564KX87	7/24/24	1,000.000000	7.362792	0.000000	7.362792	0.000000	0.000000	1,000.000000
M-2	35564KY37	7/24/24	1,000.000000	9.029458	0.000000	9.029458	0.000000	0.000000	1,000.000000

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

Interest Distribution Detail

DISTRIBUTION IN DOLLARS

Class (1)	Prior Principal Balance (2)	Pass-Through Rate (3)	Next Pass-Through Rate (4)	Interest Accrual Day Cnt Fraction (5)	Optimal Accrued Interest (6)	Prior Unpaid Interest (7)	Interest on Prior Unpaid Interest (8)	Non-Recov. Interest Shortfall (9)	Interest Due (10)=(6)+(7)+(8)-(9)	Deferred Interest (11)	Interest Distributed (12)	Current Unpaid Interest (13)=(10)-(11)-(12)
M-1A	97,187,671.35	7.335350%	7.347140%	30 / 360	594,087.99	0.00	0.00	0.00	594,087.99	0.00	594,087.99	0.00
M-1B	127,000,000.00	8.835350%	8.847140%	30 / 360	935,074.54	0.00	0.00	0.00	935,074.54	0.00	935,074.54	0.00
M-2	63,000,000.00	10.835350%	10.847140%	30 / 360	568,855.88	0.00	0.00	0.00	568,855.88	0.00	568,855.88	0.00
Totals	287,187,671.35				2,098,018.41	0.00	0.00	0.00	2,098,018.41	0.00	2,098,018.41	0.00

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

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	97,187,671.35	865,910.04	1,954,336.18	0.00	0.00	0.00	94,367,425.13	0.00	40.06%	33.19%	3.00%	3.22%
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%	44.66%	2.00%	2.14%
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	287,187,671.35	865,910.04	1,954,336.18	0.00	0.00	0.00	284,367,425.13	0.00	99.99%	97.72%		

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

Reconciliation Detail

SOURCE OF FUNDS		
Interest Funds Available		
Scheduled Interest	2,107,627.95	
Modification (Loss)/Gain Amount	(3,109.54)	
Total Interest Funds Available:		2,104,518.41
Principal Funds Available		
Scheduled Principal	22,841,815.76	
Curtailments	1,765,044.29	
Prepayments in Full/(Reversals)	49,044,014.89	
Liquidation Balance	311,168.47	
(Current Realized Losses)/Gains	(51,491.75)	
Repurchased Principal	0.00	
Trailing Recoveries/(Losses)	0.00	
(Pool Reactivation)	0.00	
Reference Pool Removals	484,641.30	
Total Principal Funds Available:		74,395,192.96
Total Funds Available		**76,499,711.37**

ALLOCATION OF FUNDS		
Scheduled Fees		
Indenture Trustee Fee	6,500.00	
Total Scheduled Fees:		6,500.00
Distributions		
Interest Distribution	2,098,018.41	
Principal Distribution	74,395,192.96	
Total Distributions:		76,493,211.37
Total Funds Allocated		**76,499,711.37**

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

Collateral Summary

ASSET CHARACTERISTICS

	Cut-Off	Beginning	Ending	Delta or % of Orig
Aggregate Stated Principal Balance	13,403,351,764.29	12,568,571,604.18	12,494,054,258.14	93.22%
Aggregate Actual Principal Balance	13,403,351,764.29	12,569,782,920.74	12,495,336,236.03	93.23%
Loan Count	37,756	36,253	36,096	1,660
Weighted Average Coupon Rate (WAC)	3.196977%	3.195425%	Not Available	Not Available
Net Weighted Average Coupon Rate (Net WAC)	3.196977%	3.195425%	Not Available	Not Available
Weighted Average Remaining Term (WART in months)	344	331	330	14

AVAILABLE PRINCIPAL

Scheduled Principal	22,841,815.76
Curtailments	1,765,044.29
Prepayments in Full/(Reversal)	49,044,014.89
Liquidation Balance	311,168.47
(Current Realized Losses)/Gains	(51,491.75)
Repurchased Principal	0.00
Trailing Recoveries/(Losses)	0.00
Reference Pool Removals	484,641.30
(Pool Reactivation)	0.00
TOTAL AVAILABLE PRINCIPAL	**74,395,192.96**

Realized Loss Summary

Current Realized Losses	54,601.29
Cumulative Realized Losses	*65,871.55*

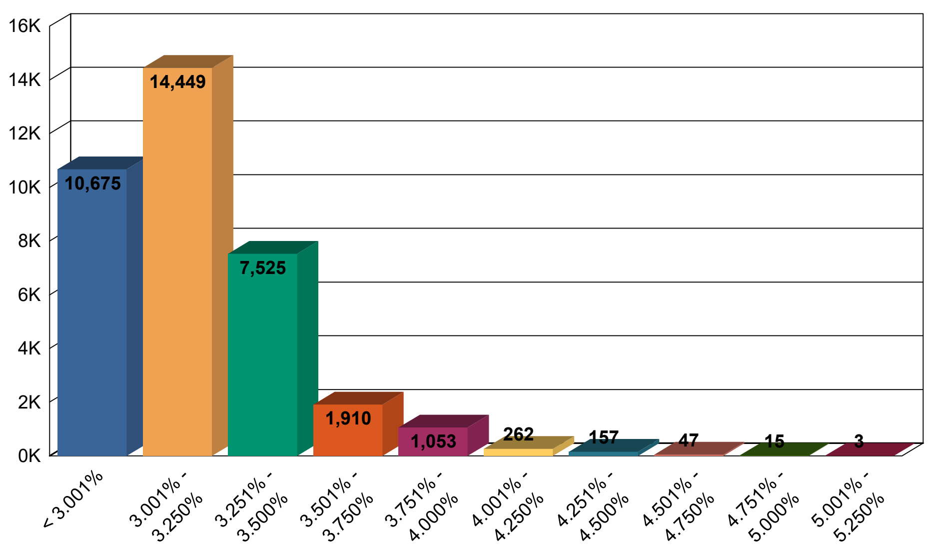
AVAILABLE INTEREST

Scheduled Interest	2,107,627.95
Indenture Trustee Fee	6,500.00
Modification Loss/(Gain) Amount	3,109.54
TOTAL AVAILABLE INTEREST	**2,098,018.41**

Stratification Detail

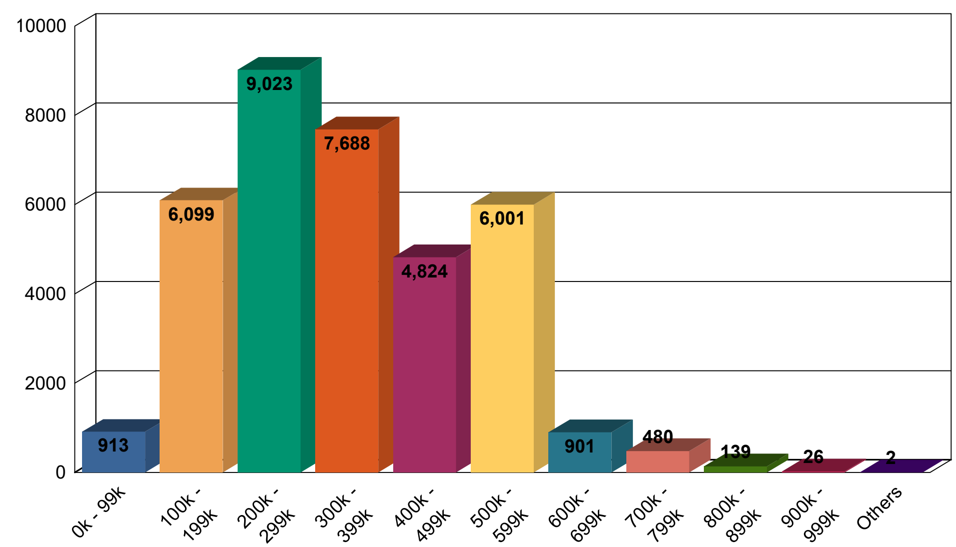
Loan Rate

Loan Rate	# of Loans	Ending Sched Balance	% of Agg Balance	WAC	WART
2.500 or Less	22	6,647,615.78	0.05	2.4233	329
2.501 to 2.750	1,448	577,865,267.30	4.63	2.7298	329
2.751 to 3.000	9,205	3,461,431,905.48	27.70	2.9483	329
3.001 to 3.250	14,449	4,972,781,080.90	39.80	3.1888	330
3.251 to 3.500	7,525	2,460,800,152.24	19.70	3.4114	330
3.501 to 3.750	1,910	584,417,974.71	4.68	3.6653	330
3.751 to 4.000	1,053	309,970,274.99	2.48	3.9072	330
4.001 to 4.250	262	72,090,881.66	0.58	4.1709	330
4.251 to 4.500	157	35,323,514.09	0.28	4.4228	330
4.501 to 4.750	47	9,467,828.88	0.08	4.6715	330
4.751 to 5.000	15	2,564,766.35	0.02	4.9470	330
5.001 to 5.250	3	692,995.76	0.01	5.1188	330
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:	36,096	12,494,054,258.14	100.00	3.1952	330



Ending Scheduled Balance

Ending Sched Balance	# of Loans	Ending Sched Balance	% of Agg Balance	WAC	WART
0 to 99,999	913	68,896,697.50	0.55	3.3894	329
100,000 to 199,999	6,099	962,175,550.58	7.70	3.2761	329
200,000 to 299,999	9,023	2,253,906,191.31	18.04	3.2498	330
300,000 to 399,999	7,688	2,672,462,619.54	21.39	3.2063	330
400,000 to 499,999	4,824	2,150,122,385.89	17.21	3.1685	330
500,000 to 599,999	6,001	3,309,257,490.57	26.49	3.1427	329
600,000 to 699,999	901	575,914,643.92	4.61	3.1759	330
700,000 to 799,999	480	357,752,027.06	2.86	3.1799	330
800,000 to 899,999	139	117,620,853.56	0.94	3.2164	330
900,000 to 999,999	26	23,931,781.14	0.19	3.2560	330
1,000,000 or Greater	2	2,014,017.07	0.02	3.3720	331
Totals:	36,096	12,494,054,258.14	100.00	3.1952	330



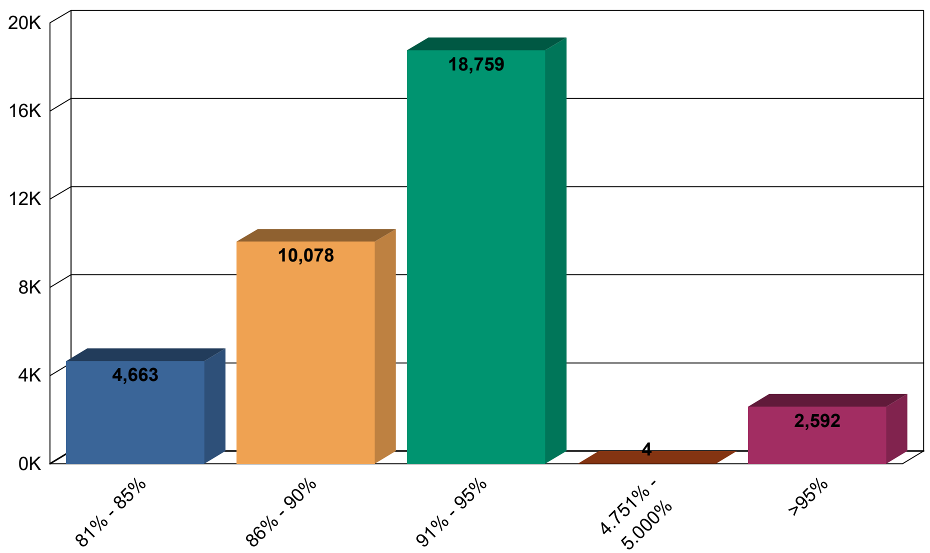
Structured Agency Credit Risk (STACR) Debt Notes
Series 2023-HQA1

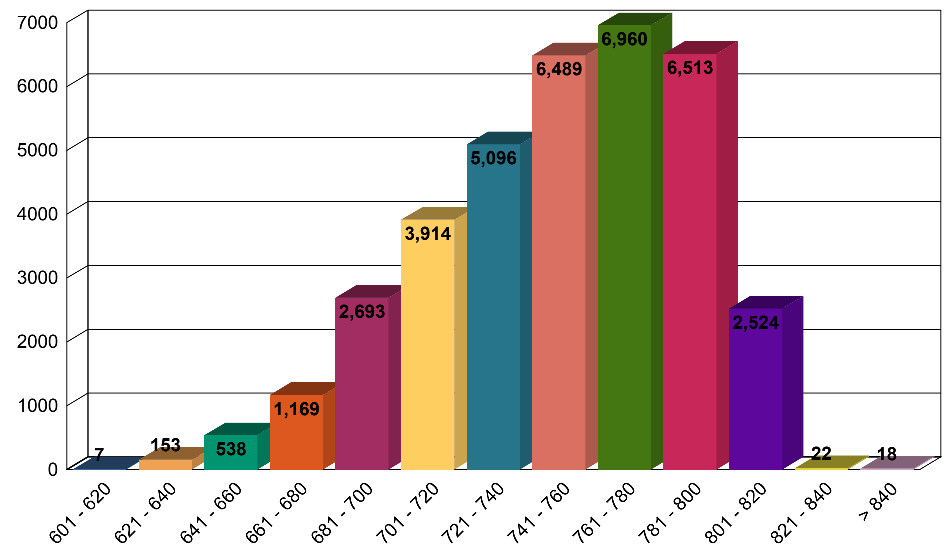
Original LTV

Original LTV	# of Loans	Ending Sched Balance	% of Agg Balance	WAC	WART
60 or Less	0	0.00	0.00	0.0000	0
61 to 65	0	0.00	0.00	0.0000	0
66 to 70	0	0.00	0.00	0.0000	0
71 to 75	0	0.00	0.00	0.0000	0
76 to 80	0	0.00	0.00	0.0000	0
81 to 85	4,663	1,658,922,073.93	13.28	3.2042	329
86 to 90	10,078	3,647,279,013.58	29.19	3.1766	329
91 to 95	18,759	6,567,553,029.76	52.57	3.1927	330
96 or Greater	2,596	620,300,140.87	4.96	3.3073	330
Weighted Avg.: 92 Totals:	36,096	12,494,054,258.14	100.00	3.1952	330

Credit Score

Credit Score *Includes no score loans.	# of Loans	Ending Sched Balance	% of Agg Balance	WAC	WART
601 to 620	7	2,523,372.11	0.02	3.7092	330
621 to 640	153	43,781,753.58	0.35	3.8384	330
641 to 660	538	167,263,615.84	1.34	3.7892	330
661 to 680	1,169	346,853,818.13	2.78	3.6042	330
681 to 700	2,693	860,483,325.54	6.89	3.3848	330
701 to 720	3,914	1,268,061,673.49	10.15	3.2933	330
721 to 740	5,096	1,715,937,934.55	13.73	3.1983	329
741 to 760	6,489	2,283,269,013.74	18.27	3.1416	330
761 to 780	6,960	2,532,522,340.33	20.27	3.1197	329
781 to 800	6,513	2,384,975,590.43	19.09	3.1183	330
801 to 820	2,524	875,726,125.71	7.01	3.1187	329
821 to 840	22	8,031,929.32	0.06	3.1327	330
841 or Greater	18	4,623,765.37	0.04	3.4690	330
Weighted Avg.: 755 Totals:	36,096	12,494,054,258.14	100.00	3.1952	330





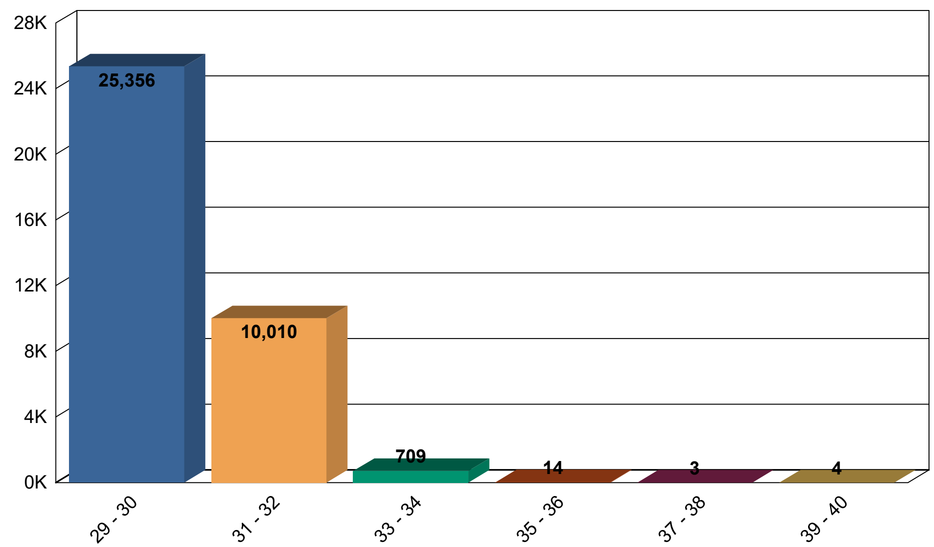
Structured Agency Credit Risk (STACR) Debt Notes
Series 2023-HQA1

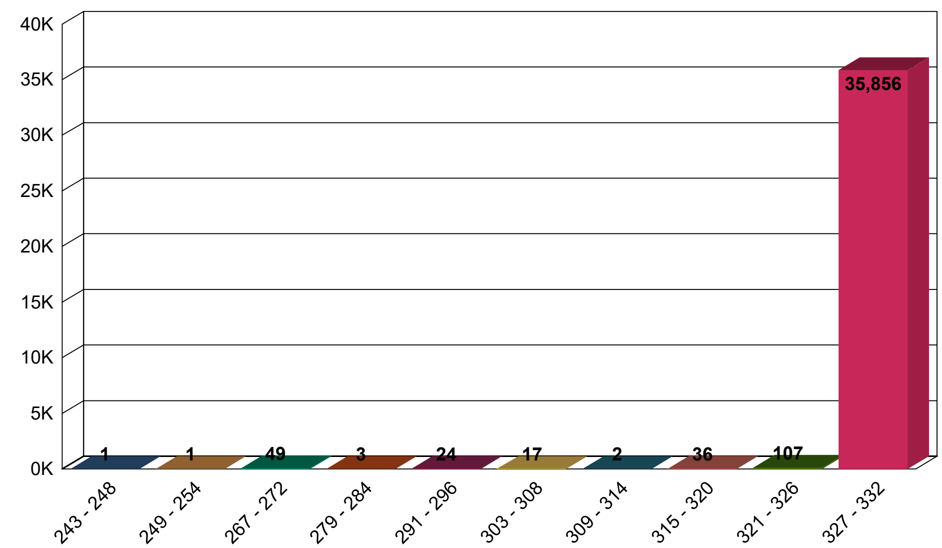
Seasoning

Months	# of Loans	Ending Sched Balance	% of Agg Balance	WAC	WART
29 - 30	25,356	8,528,837,647.94	68.26	3.2218	330
31 - 32	10,010	3,656,054,395.24	29.26	3.1451	329
33 - 34	709	302,030,927.17	2.42	3.0550	327
35 - 36	14	3,058,175.43	0.02	3.1899	325
37 - 38	3	1,622,308.93	0.01	3.2992	322
39 - 40	4	2,450,803.43	0.02	2.9418	321
Weighted Avg.: 30 Totals:	36,096	12,494,054,258.14	100.00	3.1952	330

Anticipated Remaining Term

Months	# of Loans	Ending Sched Balance	% of Agg Balance	WAC	WART
243 - 248	1	123,018.82	0.00	3.7500	246
249 - 254	1	349,783.25	0.00	3.0000	254
267 - 272	49	12,479,832.67	0.10	3.0182	269
279 - 284	3	362,572.35	0.00	3.4454	282
291 - 296	24	5,954,337.90	0.05	3.0840	294
303 - 308	17	5,199,105.88	0.04	3.0623	306
309 - 314	2	443,232.07	0.00	3.0850	312
315 - 320	36	11,471,357.75	0.09	3.0557	318
321 - 326	107	40,651,448.47	0.33	3.0872	325
327 - 332	35,856	12,417,019,568.98	99.38	3.1960	330
Weighted Avg.: 330 Totals:	36,096	12,494,054,258.14	100.00	3.1952	330





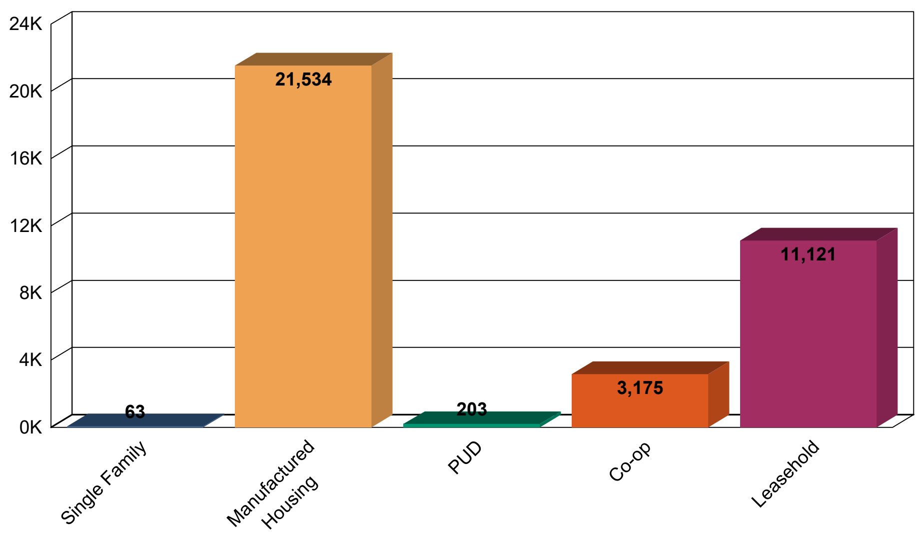
Structured Agency Credit Risk (STACR) Debt Notes
Series 2023-HQA1

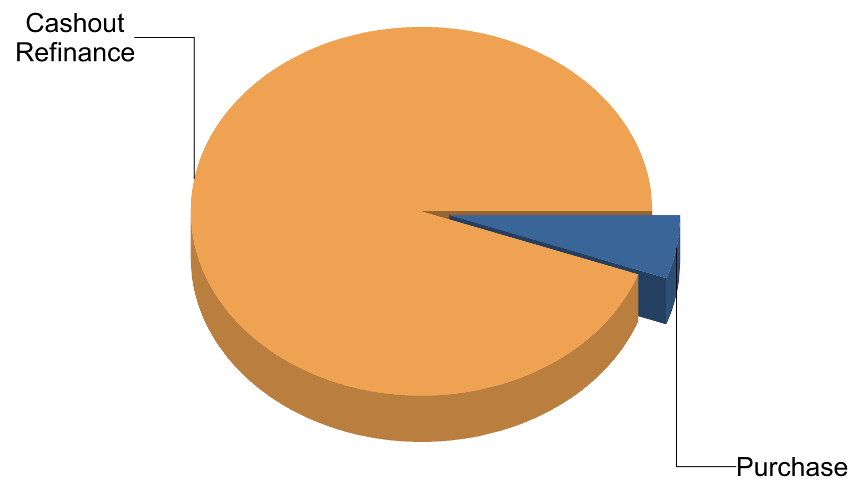
Property Type

Property Type	# of Loans	Ending Sched Balance	% of Agg Balance	WAC	WART
Single Family	63	15,566,220.15	0.12	3.1444	328
Manufactured Housing	21,534	7,180,014,895.29	57.47	3.2003	330
PUD	203	45,313,431.90	0.36	3.4745	330
Co-op	3,175	1,045,088,178.49	8.36	3.2577	329
Leasehold	11,121	4,208,071,532.31	33.68	3.1683	330
Totals:	36,096	12,494,054,258.14	100.00	3.1952	330

Loan Purpose

Purpose	# of Loans	Ending Sched Balance	% of Agg Balance	WAC	WART
Purchase	2,054	652,080,108.67	5.22	3.1209	328
Cashout Refinance	34,042	11,841,974,149.47	94.78	3.1993	330
Totals:	36,096	12,494,054,258.14	100.00	3.1952	330

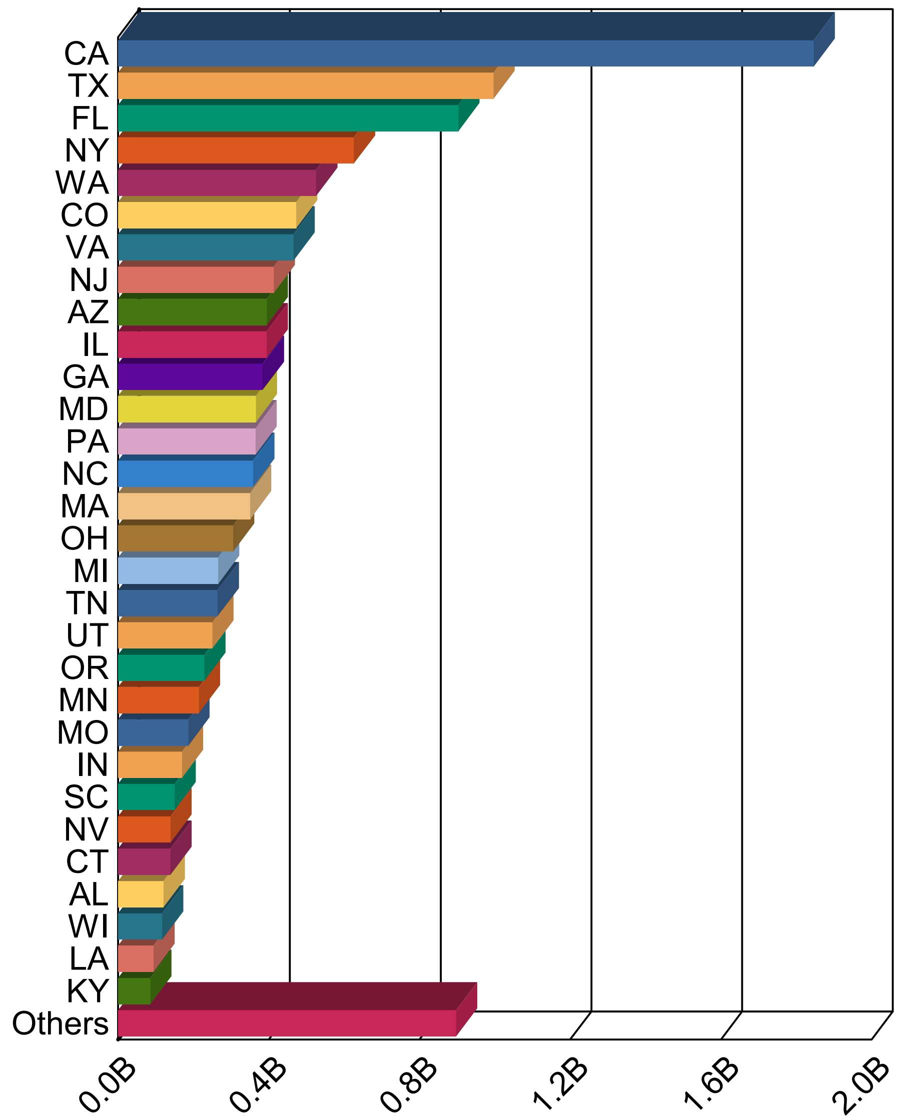




Structured Agency Credit Risk (STACR) Debt Notes
Series 2023-HQA1

State

State	# of Loans	Ending Sched Balance	% of Agg Balance	WAC	WART
California	3,536	1,846,774,389.67	14.78	3.1998	329
Texas	3,084	996,681,465.78	7.98	3.2055	330
Florida	2,733	903,195,182.75	7.23	3.2716	330
New York	1,659	625,932,193.50	5.01	3.1771	329
Washington	1,083	525,875,347.11	4.21	3.1735	329
Colorado	1,019	472,840,978.64	3.78	3.1574	329
Virginia	1,153	466,103,319.46	3.73	3.1120	329
New Jersey	1,047	413,349,830.98	3.31	3.1568	329
Arizona	1,043	394,919,699.30	3.16	3.2609	330
Illinois	1,475	394,888,812.96	3.16	3.1957	330
Georgia	1,196	384,138,139.32	3.07	3.2143	330
Maryland	931	365,673,755.91	2.93	3.1565	329
Pennsylvania	1,393	365,038,966.22	2.92	3.1514	330
North Carolina	1,099	358,559,874.05	2.87	3.1712	330
Massachusetts	789	350,729,293.39	2.81	3.0983	329
Ohio	1,395	305,314,298.02	2.44	3.2288	330
Michigan	1,144	265,889,752.64	2.13	3.2420	330
Tennessee	814	264,344,046.27	2.12	3.2027	330
Utah	576	250,393,846.45	2.00	3.1464	330
Oregon	546	229,163,021.85	1.83	3.2199	330
Minnesota	736	214,843,068.64	1.72	3.1764	330
Missouri	785	186,887,414.31	1.50	3.2157	330
Indiana	727	169,417,786.24	1.36	3.2822	330
South Carolina	528	150,337,046.07	1.20	3.2233	330
Nevada	371	139,165,029.38	1.11	3.3056	330
Connecticut	466	139,082,954.26	1.11	3.1596	329
Alabama	448	120,901,394.34	0.97	3.2158	329
Wisconsin	465	116,907,592.17	0.94	3.1908	330
Louisiana	361	93,878,943.87	0.75	3.2238	330
Kentucky	368	85,719,284.35	0.69	3.2011	329
Others	3,126	897,107,530.24	7.18	3.1893	330
Totals:	36,096	12,494,054,258.14	100.00	3.1952	330



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	12,073,300.40 0.096632%	35 0.1%	**< 30**	0.00 0.000000%	0 0.0%	**< 30**	0.00 0.000000%	0 0.0%	**< 30**	12,073,300.40 0.096632%	35 0.1%
30-59	93,870,760.53 0.751323%	284 0.8%	**30-59**	1,806,093.33 0.014456%	4 0.0%	**30-59**	0.00 0.000000%	0 0.0%	**30-59**	0.00 0.000000%	0 0.0%	**30-59**	95,676,853.86 0.765779%	288 0.8%
60-89	24,691,704.23 0.197628%	75 0.2%	**60-89**	0.00 0.000000%	0 0.0%	**60-89**	0.00 0.000000%	0 0.0%	**60-89**	0.00 0.000000%	0 0.0%	**60-89**	24,691,704.23 0.197628%	75 0.2%
90-119	15,101,272.57 0.120868%	46 0.1%	**90-119**	743,756.86 0.005953%	2 0.0%	**90-119**	0.00 0.000000%	0 0.0%	**90-119**	0.00 0.000000%	0 0.0%	**90-119**	15,845,029.43 0.126821%	48 0.1%
120-149	7,371,932.08 0.059004%	21 0.1%	**120-149**	242,741.39 0.001943%	1 0.0%	**120-149**	0.00 0.000000%	0 0.0%	**120-149**	0.00 0.000000%	0 0.0%	**120-149**	7,614,673.47 0.060946%	22 0.1%
150-179	6,919,466.95 0.055382%	19 0.1%	**150-179**	571,930.11 0.004578%	1 0.0%	**150-179**	697,063.32 0.005579%	1 0.0%	**150-179**	0.00 0.000000%	0 0.0%	**150-179**	8,188,460.38 0.065539%	21 0.1%
180+	20,026,393.74 0.160287%	52 0.1%	**180+**	0.00 0.000000%	0 0.0%	**180+**	2,259,999.28 0.018089%	8 0.0%	**180+**	0.00 0.000000%	0 0.0%	**180+**	22,286,393.02 0.178376%	60 0.2%
Total	167,981,530.10 1.344492%	497 1.4%	**Total**	15,437,822.09 0.123561%	43 0.1%	**Total**	2,957,062.60 0.023668%	9 0.0%	**Total**	0.00 0.000000%	0 0.0%	**Total**	186,376,414.79 1.491721%	549 1.5%

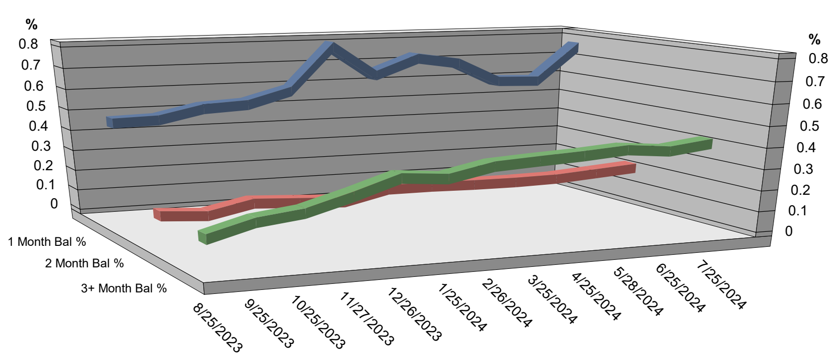
Principal and Interest Advances N/A

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

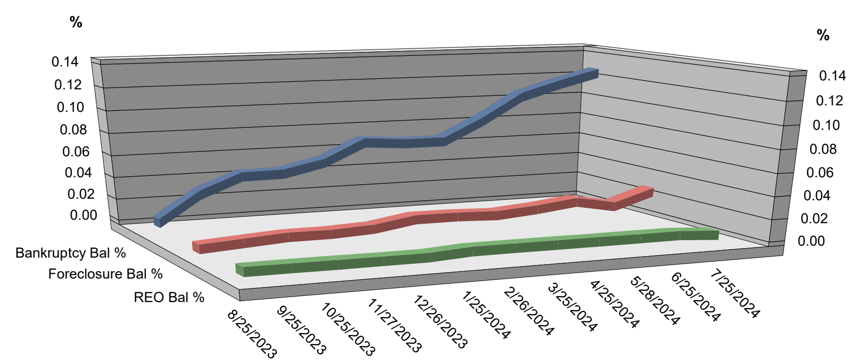
Historical Delinquency Information

Distribution Date	1 Month Balance	1 Month Cnt	2 Month Balance	2 Month Cnt	3 + Month Balance	3 + Month Cnt	Bankruptcy Balance	Bankruptcy Cnt	Foreclosure Balance	Foreclosure Cnt	REO Balance	REO Cnt	Total Balance	Total Cnt
07/2024	93,870,761 0.751%	284 0.8%	24,691,704 0.198%	75 0.2%	49,419,065 0.396%	138 0.4%	15,437,822 0.124%	43 0.1%	2,957,063 0.024%	9 0.0%	0 0.000%	0 0.0%	186,376,415 1.492%	549 1.5%
06/2024	73,792,962 0.587%	218 0.6%	22,907,409 0.182%	72 0.2%	46,613,851 0.371%	127 0.4%	14,370,912 0.114%	41 0.1%	1,556,973 0.012%	6 0.0%	311,168 0.002%	1 0.0%	159,553,275 1.269%	465 1.3%
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%

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-Jul-2024	30.37	12,494,054,258.14	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	12,568,571,604.18	24,590,009.25	57,527,557.94	0.00	0.456%	5.333%	91%	0.000%	0.000%	0%
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%

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

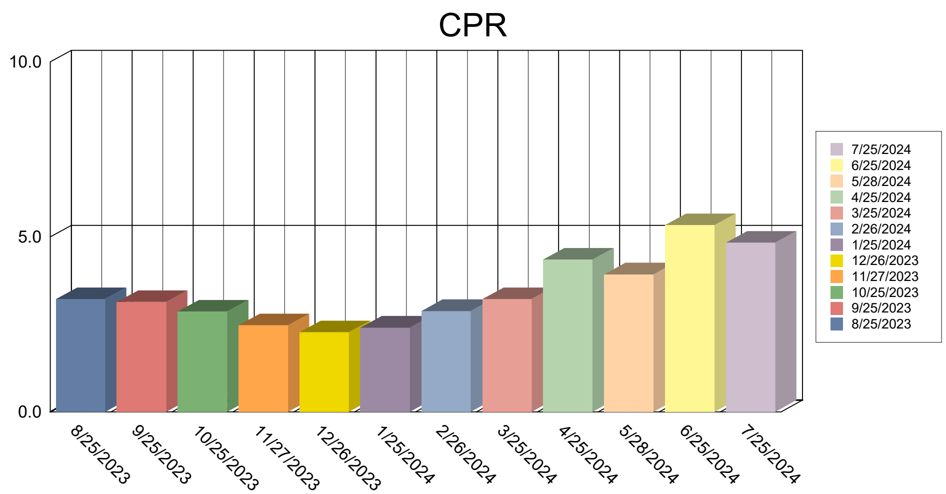
CPR (Constant Prepayment Rate) = 1 - ((1-SMM)^12)

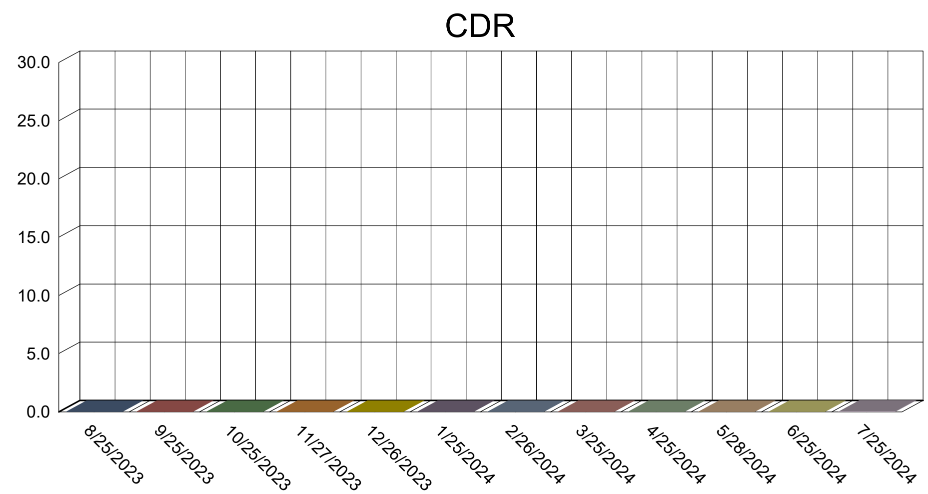
PSA (Public Securities Association) = CPR / (min(.2% * Age, 6%))

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		76,499,711.37
Fees Paid to Indenture Trustee	(6,500.00)	76,493,211.37
Interest Payments to Classes M-1A, M-1B, M-2A, and M-2B	(2,098,018.41)	74,395,192.96
Senior Reduction Amount to Class A-H	(71,418,755.77)	2,976,437.19
Subordinate Reduction Amount, Prorata to Classes M-1A and M-1AH	(2,976,437.19)	0.00
Subordinate Reduction Amount, Prorata to Classes M-1B and M-1BH	0.00	0.00
Subordinate Reduction Amount, Prorata to Classes M-2A and M-2AH	0.00	0.00
Subordinate Reduction Amount, Prorata to Classes M-2B and M-2BH	0.00	0.00
Subordinate Reduction Amount, Prorata to Classes B-1 and B-1H	0.00	0.00
Subordinate Reduction Amount, Prorata to Classes B-2 and B-2H	0.00	0.00
Subordinate Reduction Amount, to Class B-3H	0.00	0.00

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

Other Information

Note Information

30 Day SOFR	
Current Rate	5.335350%
Next Rate	5.347140%
Senior & Subordinate Information	
Senior Percentage	95.985140%
Subordinate Percentage	4.014860%
Senior Reduction Amount	71,418,755.77
Subordinate Reduction Amount	2,976,437.19
Supplemental Subordinate Reduction Amount	0.00
Interim Offered Reference Tranche Percentage	2.406049%
Final Offered Reference Tranche Percentage	2.406049%
Senior Prepayment Percentage. Test Information: All three tests must be satisfied to drop the rate to the Senior Percentage, otherwise 100%.	95.985140%
Cumulative Net Loss Test. This test will be satisfied if (a) <= (b)	
(a) Cumulative Net Loss Percentage	
(i) Cumulative Net Loss Amount, divided by	65,871.55
(ii) Reference Obligations UPB as of Cut-off Date	13,403,351,764.29
	0.000491%
(b) Applicable Loss Limit	0.200000%
Satisfied?	Yes
Minimum Credit Enhancement Test. This test will be satisfied if:	
Current Subordinate Percentage => 4.00%	4.014860%
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	89,128,416.94
(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	504,659,186.57
(ii) the Principal Loss Amount for the current Payment Date	54,601.29
	252,303,847.41
Satisfied?	Yes

<u>Reference Pool Information</u>

Overcollateralization Amount	0.00
Beginning Loan Count	36,253
- Paid in Full	154
- Credit Events	1
- Reference Pool Removals	2
+ Pool Reactivations	0
Ending Loan Count	36,096

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

Other Information

Cumulative Amounts	
Scheduled Principal	357,662,111.17
Unscheduled Principal	550,301,925.34
Calculated Recovery Principal	0.00
Current Balance of Loans Modified in the Last 12 Months	11,972,856.09
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

Other Information

Account & Payment Reconciliation

Withdrawals from Investment Account	
Realized Return	826,060.39
Principal Required for Offered Note Paydown	2,820,246.22
Offered Note Write-Downs	0.00
Total:	3,646,306.61
Amounts Due from Freddie	
Offered Note Accrued Interest: Attributed to SOFR	1,276,872.29
Offered Note Accrued Interest: Attributed to Spread	821,146.12
Realized Return	(826,060.39)
To Trust: To Fund Interest Due on Offered Notes	1,271,958.02
To Indenture Trustee: Monthly Fees	6,500.00
Total:	1,278,458.02
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:	**1,278,458.02**
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	311,168.47
-	Net Sales Proceeds	304,564.08
+	Delinquent Accrued Interest	12,738.46
+	Taxes and Insurance	8,303.88
+	Legal Costs	3,416.06
+	Maintenance, Preservation, and Repair Costs	17,678.96
-	MI Credit	0.00
+	Miscellaneous Expenses	2,750.00
-	Miscellaneous Credits	0.00
+	Modification Costs	3,109.54
+	Bankruptcy Cramdown Costs	0.00
	Actual Loss	**54,601.29**

	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	1	51,491.75	0	0.00	1	51,491.75
% of Current Events	100.000%	100.000%	0.000%	0.000%	100.000%	100.000%
% of Current Reference Pool	0.003%	0.000%	0.000%	0.000%	0.003%	0.000%

Cumulative

	Realized Loss	
	Default UPB	311,168.47
-	Net Sales Proceeds	304,564.08
+	Delinquent Accrued Interest	12,738.46
+	Taxes and Insurance	8,303.88
+	Legal Costs	3,416.06
+	Maintenance, Preservation, and Repair Costs	17,678.96
-	MI Credit	0.00
+	Miscellaneous Expenses	2,750.00
-	Miscellaneous Credits	0.00
+	Modification Costs	14,379.80
+	Bankruptcy Cramdown Costs	0.00
	Actual Loss	**65,871.55**

	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	1	51,491.75	0	0.00	1	51,491.75
% of Cumulative Events	100.000%	100.000%	0.000%	0.000%	100.000%	100.000%
% of Original Reference Pool	0.003%	0.000%	0.000%	0.000%	0.003%	0.000%

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

Liquidation / Loss Detail

Loan Number	Loss Type	Most Recent Loan Status	Most Recent Next Due Date	Cutoff Principal Balance	Prior Unpaid Principal Balance	Prior Scheduled Principal Balance	Current Realized Loss Amount	Subsequent Loss / (Recovery) Amount	Total Realized Loss Amount	Cumulative Realized Loss Amount	Loss Severity
000023HQA1039873	Liquidation	REO	04/01/2023	311,168.47	311,168.47	311,168.47	51,491.75	0.00	51,491.75	0.00	16.548%
000023HQA1000606	Mod/Active	Delinquent	05/01/2024	204,768.82	208,204.34	200,192.11	17.69	0.00	17.69	0.00	-
000023HQA1000847	Mod/Active	Delinquent	05/01/2024	360,909.91	371,911.10	353,412.47	46.63	0.00	46.63	0.00	-
000023HQA1001250	Mod/Active	Delinquent	06/01/2024	224,836.53	231,566.09	225,677.08	14.85	0.00	14.85	0.00	-
000023HQA1001286	Mod/Active	Delinquent	06/01/2024	300,878.47	297,300.08	293,153.75	10.88	0.00	10.88	0.00	-
000023HQA1001905	Mod/Active	Delinquent	06/01/2024	402,424.51	402,920.32	391,185.87	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	-
000023HQA1002184	Mod/Active	Delinquent	06/01/2024	220,102.75	215,369.42	215,369.42	8.41	0.00	8.41	0.00	-
000023HQA1002306	Mod/Active	Delinquent	03/01/2024	543,270.28	547,415.34	532,160.81	40.04	0.00	40.04	0.00	-
000023HQA1002783	Mod/Active	Delinquent	06/01/2024	444,274.81	453,229.82	437,208.89	59.93	0.00	59.93	0.00	-
000023HQA1003100	Mod/Active	Delinquent	06/01/2024	259,566.68	258,194.78	255,884.74	4.80	0.00	4.80	0.00	-
000023HQA1003322	Mod/Active	Delinquent	06/01/2024	601,826.57	588,615.59	588,615.59	25.25	0.00	25.25	0.00	-
000023HQA1003842	Mod/Active	Delinquent	06/01/2024	184,416.28	183,342.40	179,284.60	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	05/01/2024	483,161.35	483,540.36	470,817.60	29.42	0.00	29.42	0.00	-
000023HQA1004292	Mod/Active	Delinquent	04/01/2024	260,059.27	268,364.51	254,405.55	37.54	0.00	37.54	0.00	-
000023HQA1004632	Mod/Active	Delinquent	06/01/2024	628,075.60	653,686.60	609,699.22	96.77	0.00	96.77	0.00	-
000023HQA1004633	Mod/Active	Delinquent	05/01/2024	566,903.72	596,905.02	552,782.71	106.63	0.00	106.63	0.00	-
000023HQA1004646	Mod/Active	Delinquent	06/01/2024	342,555.55	348,305.59	333,228.02	34.87	0.00	34.87	0.00	-
000023HQA1004733	Mod/Active	Delinquent	06/01/2024	350,645.25	350,510.54	342,255.29	21.67	0.00	21.67	0.00	-
000023HQA1004803	Mod/Active	Delinquent	06/01/2024	205,838.12	203,061.14	199,743.52	8.05	0.00	8.05	0.00	-
000023HQA1005225	Mod/Active	Delinquent	06/01/2024	369,307.70	370,588.97	359,931.98	25.75	0.00	25.75	0.00	-
000023HQA1005585	Mod/Active	Delinquent	06/01/2024	458,767.07	455,023.77	446,875.63	16.98	0.00	16.98	0.00	-
000023HQA1006004	Mod/Active	Delinquent	06/01/2024	365,893.73	365,675.68	356,615.36	22.84	0.00	22.84	0.00	-
000023HQA1006221	Mod/Active	Delinquent	06/01/2024	555,604.38	549,141.62	541,636.25	17.95	0.00	17.95	0.00	-
000023HQA1007442	Mod/Active	Delinquent	06/01/2024	282,371.81	278,544.56	275,477.80	7.53	0.00	7.53	0.00	-
000023HQA1007803	Mod/Active	Delinquent	06/01/2024	324,006.50	345,210.10	317,212.46	80.26	0.00	80.26	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
000023HQA1008784	Mod/Active	Delinquent	06/01/2024	324,782.99	319,479.71	319,479.71	32.30	0.00	32.30	0.00	-
000023HQA1008856	Mod/Active	Delinquent	06/01/2024	317,546.21	316,979.38	309,793.52	18.11	0.00	18.11	0.00	-
000023HQA1009072	Mod/Active	Delinquent	06/01/2024	377,538.79	379,122.21	367,983.24	25.99	0.00	25.99	0.00	-
000023HQA1009683	Mod/Active	Delinquent	05/01/2024	278,807.82	280,574.92	270,638.94	22.27	0.00	22.27	0.00	-
000023HQA1009820	Mod/Active	Delinquent	06/01/2024	113,380.41	110,955.44	110,955.44	2.46	0.00	2.46	0.00	-
000023HQA1009945	Mod/Active	Delinquent	06/01/2024	283,363.87	281,613.85	275,061.35	15.84	0.00	15.84	0.00	-
000023HQA1010301	Mod/Active	Delinquent	06/01/2024	179,787.39	179,735.63	175,079.51	10.24	0.00	10.24	0.00	-
000023HQA1010685	Mod/Active	Delinquent	06/01/2024	507,283.64	501,023.87	494,338.64	15.46	0.00	15.46	0.00	-
000023HQA1010791	Mod/Active	Delinquent	06/01/2024	217,972.60	214,867.56	214,867.56	15.41	0.00	15.41	0.00	-
000023HQA1012900	Mod/Active	Delinquent	06/01/2024	176,042.92	189,080.26	171,915.17	46.85	0.00	46.85	0.00	-
000023HQA1013909	Mod/Active	Delinquent	06/01/2024	255,033.11	255,748.39	244,548.39	26.25	0.00	26.25	0.00	-
000023HQA1014352	Mod/Active	Delinquent	06/01/2024	261,712.49	264,604.99	254,949.43	21.31	0.00	21.31	0.00	-
000023HQA1014517	Mod/Active	Delinquent	05/01/2024	532,785.62	532,856.90	516,598.40	-30.84	0.00	-30.84	0.00	-
000023HQA1014723	Mod/Active	Delinquent	06/01/2024	139,498.45	137,043.16	137,043.16	5.91	0.00	5.91	0.00	-
000023HQA1015616	Mod/Active	Delinquent	06/01/2024	142,097.56	142,974.91	138,666.97	9.51	0.00	9.51	0.00	-
000023HQA1015658	Mod/Active	Delinquent	06/01/2024	200,198.45	201,756.73	195,211.60	15.82	0.00	15.82	0.00	-
000023HQA1017179	Mod/Active	Delinquent	05/01/2024	293,715.95	291,349.16	286,458.16	12.02	0.00	12.02	0.00	-
000023HQA1017424	Mod/Active	Delinquent	05/01/2024	145,501.86	145,311.44	141,724.37	7.89	0.00	7.89	0.00	-
000023HQA1017696	Mod/Active	Delinquent	06/01/2024	245,603.74	243,357.99	240,018.39	8.42	0.00	8.42	0.00	-
000023HQA1017725	Mod/Active	Delinquent	05/01/2024	236,578.51	237,040.96	230,915.91	16.07	0.00	16.07	0.00	-
000023HQA1019090	Mod/Active	Delinquent	06/01/2024	354,155.37	358,619.26	344,481.38	28.28	0.00	28.28	0.00	-
000023HQA1019535	Mod/Active	Delinquent	05/01/2024	167,320.07	167,367.22	163,475.81	11.03	0.00	11.03	0.00	-
000023HQA1019785	Mod/Active	Delinquent	06/01/2024	178,168.01	176,876.09	173,865.58	7.90	0.00	7.90	0.00	-
000023HQA1021095	Mod/Active	Delinquent	01/01/2024	190,063.93	187,707.58	186,834.50	2.29	0.00	2.29	0.00	-
000023HQA1022095	Mod/Active	Delinquent	04/01/2024	290,856.90	294,342.62	284,868.86	28.74	0.00	28.74	0.00	-
000023HQA1022215	Mod/Active	Delinquent	06/01/2024	546,920.90	535,432.53	530,875.99	8.89	0.00	8.89	0.00	-
000023HQA1022329	Mod/Active	Delinquent	06/01/2024	230,987.83	234,752.41	225,066.22	21.19	0.00	21.19	0.00	-

Structured Agency Credit Risk (STACR) Debt Notes
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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
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	06/01/2024	424,139.46	426,974.95	413,392.48	31.61	0.00	31.61	0.00	-
000023HQA1023339	Mod/Active	Delinquent	06/01/2024	609,940.73	600,316.89	588,616.89	30.71	0.00	30.71	0.00	-
000023HQA1023740	Mod/Active	Delinquent	06/01/2024	575,081.44	568,663.79	560,844.11	19.22	0.00	19.22	0.00	-
000023HQA1024299	Mod/Active	Delinquent	06/01/2024	601,752.29	596,878.45	588,206.80	25.47	0.00	25.47	0.00	-
000023HQA1024540	Mod/Active	Delinquent	06/01/2024	472,899.41	466,749.01	466,749.01	13.88	0.00	13.88	0.00	-
000023HQA1025065	Mod/Active	Delinquent	03/01/2024	258,757.60	259,010.44	253,242.48	13.94	0.00	13.94	0.00	-
000023HQA1025246	Mod/Active	Delinquent	06/01/2024	549,432.97	548,690.06	535,065.29	30.08	0.00	30.08	0.00	-
000023HQA1025306	Mod/Active	Delinquent	02/01/2024	222,685.91	228,313.70	218,076.83	29.00	0.00	29.00	0.00	-
000023HQA1025693	Mod/Active	Delinquent	06/01/2024	141,761.50	140,012.83	138,142.96	4.32	0.00	4.32	0.00	-
000023HQA1026626	Mod/Active	Delinquent	06/01/2024	596,952.61	593,357.64	563,057.64	82.69	0.00	82.69	0.00	-
000023HQA1026640	Mod/Active	Delinquent	04/01/2024	604,953.39	630,999.51	593,595.46	115.33	0.00	115.33	0.00	-
000023HQA1026776	Mod/Active	Delinquent	06/01/2024	174,124.97	174,191.54	169,654.31	11.91	0.00	11.91	0.00	-
000023HQA1027107	Mod/Active	Delinquent	06/01/2024	219,851.96	219,480.06	214,533.20	12.99	0.00	12.99	0.00	-
000023HQA1027753	Mod/Active	Delinquent	06/01/2024	297,246.93	290,761.88	290,761.88	10.25	0.00	10.25	0.00	-
000023HQA1027816	Mod/Active	Delinquent	06/01/2024	314,655.70	314,043.66	305,032.09	22.53	0.00	22.53	0.00	-
000023HQA1028121	Mod/Active	Delinquent	03/01/2024	518,870.52	517,636.36	508,959.24	21.87	0.00	21.87	0.00	-
000023HQA1028124	Mod/Active	Delinquent	06/01/2024	569,212.11	579,463.58	555,405.64	60.14	0.00	60.14	0.00	-
000023HQA1028872	Mod/Active	Delinquent	06/01/2024	524,441.95	552,220.95	512,857.86	119.40	0.00	119.40	0.00	-
000023HQA1029410	Mod/Active	Delinquent	06/01/2024	561,323.99	557,237.82	546,619.92	26.77	0.00	26.77	0.00	-
000023HQA1029804	Mod/Active	Delinquent	06/01/2024	608,624.78	603,316.82	592,778.06	23.26	0.00	23.26	0.00	-
000023HQA1029817	Mod/Active	Delinquent	06/01/2024	409,980.05	409,629.72	401,118.40	26.78	0.00	26.78	0.00	-
000023HQA1029949	Mod/Active	Delinquent	06/01/2024	570,745.68	600,126.27	555,982.04	97.96	0.00	97.96	0.00	-
000023HQA1030600	Mod/Active	Delinquent	06/01/2024	255,979.82	255,419.10	250,045.02	16.91	0.00	16.91	0.00	-
000023HQA1030914	Mod/Active	Delinquent	06/01/2024	609,294.41	613,276.63	593,937.01	46.74	0.00	46.74	0.00	-
000023HQA1031370	Mod/Active	Delinquent	06/01/2024	489,948.41	506,636.97	479,582.23	87.93	0.00	87.93	0.00	-
000023HQA1031713	Mod/Active	Delinquent	06/01/2024	578,271.78	603,832.93	556,232.93	110.08	0.00	110.08	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
000023HQA1031812	Mod/Active	Delinquent	06/01/2024	227,411.93	230,075.88	226,075.88	10.08	0.00	10.08	0.00	-
000023HQA1031935	Mod/Active	Delinquent	06/01/2024	296,866.28	302,048.16	283,048.16	47.03	0.00	47.03	0.00	-
000023HQA1032045	Mod/Active	Delinquent	06/01/2024	395,505.59	395,695.93	386,769.47	27.08	0.00	27.08	0.00	-
000023HQA1032813	Mod/Active	Delinquent	06/01/2024	706,369.37	703,105.46	689,057.85	35.41	0.00	35.41	0.00	-
000023HQA1032906	Mod/Active	Delinquent	05/01/2024	169,918.66	167,793.59	165,569.03	5.06	0.00	5.06	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	82,428.38	79,818.98	6.85	0.00	6.85	0.00	-
000023HQA1033758	Mod/Active	Delinquent	06/01/2024	412,850.40	413,294.05	402,159.09	24.50	0.00	24.50	0.00	-
000023HQA1033891	Mod/Active	Delinquent	06/01/2024	671,659.71	682,440.33	654,222.37	58.55	0.00	58.55	0.00	-
000023HQA1034447	Mod/Active	Delinquent	06/01/2024	222,168.13	218,593.01	218,593.01	0.19	0.00	0.19	0.00	-
000023HQA1034789	Mod/Active	Delinquent	06/01/2024	278,866.84	285,090.08	271,259.84	39.19	0.00	39.19	0.00	-
000023HQA1035302	Mod/Active	Delinquent	06/01/2024	553,387.04	554,342.08	540,490.22	33.48	0.00	33.48	0.00	-
000023HQA1035527	Mod/Active	Delinquent	04/01/2024	366,275.33	362,365.51	356,517.90	13.29	0.00	13.29	0.00	-
000023HQA1037403	Mod/Active	Delinquent	06/01/2024	231,937.26	228,227.07	226,159.83	5.00	0.00	5.00	0.00	-
000023HQA1038008	Mod/Active	Delinquent	06/01/2024	361,318.74	361,536.20	352,136.58	25.28	0.00	25.28	0.00	-
000023HQA1038052	Mod/Active	Delinquent	06/01/2024	203,142.98	204,720.63	198,009.38	14.76	0.00	14.76	0.00	-
000023HQA1038069	Mod/Active	Delinquent	06/01/2024	481,594.82	478,739.02	469,057.61	21.38	0.00	21.38	0.00	-
000023HQA1038150	Mod/Active	Delinquent	05/01/2024	111,645.83	113,171.79	109,179.67	12.11	0.00	12.11	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	-
000023HQA1038434	Mod/Active	Delinquent	06/01/2024	308,952.52	304,461.70	304,461.70	18.88	0.00	18.88	0.00	-
000023HQA1038985	Mod/Active	Delinquent	04/01/2024	503,533.20	502,476.81	493,141.80	25.02	0.00	25.02	0.00	-
000023HQA1039052	Mod/Active	Delinquent	02/01/2024	444,293.93	449,317.33	435,926.79	35.15	0.00	35.15	0.00	-
000023HQA1039088	Mod/Active	Delinquent	06/01/2024	554,389.08	552,221.33	536,721.33	40.69	0.00	40.69	0.00	-
000023HQA1039341	Mod/Active	Delinquent	05/01/2024	212,583.06	212,731.50	207,834.34	11.83	0.00	11.83	0.00	-
000023HQA1039557	Mod/Active	Delinquent	06/01/2024	152,936.76	151,048.54	149,030.89	4.67	0.00	4.67	0.00	-
000023HQA1040463	Mod/Active	Delinquent	06/01/2024	325,118.62	320,261.80	316,049.05	9.27	0.00	9.27	0.00	-
000023HQA1040655	Mod/Active	Delinquent	06/01/2024	145,507.96	143,622.83	141,736.37	4.17	0.00	4.17	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
000023HQA1040743	Mod/Active	Delinquent	06/01/2024	379,871.92	393,834.83	370,163.72	53.79	0.00	53.79	0.00	-
000023HQA1041826	Mod/Active	Delinquent	06/01/2024	498,341.42	503,653.24	485,678.03	40.29	0.00	40.29	0.00	-
000023HQA1041940	Mod/Active	Delinquent	06/01/2024	389,654.61	387,489.39	379,948.57	18.22	0.00	18.22	0.00	-
000023HQA1042269	Mod/Active	Delinquent	06/01/2024	614,360.26	646,035.26	599,124.96	113.37	0.00	113.37	0.00	-
000023HQA1023170	Mod/Active	Bankruptcy	02/01/2024	245,357.29	242,741.39	240,550.11	5.30	0.00	5.30	0.00	-
Count: 113	***TOTALS***			40,334,920.78	40,557,657.26	39,346,340.70	51,491.75	0.00	54,601.29	0.00	0.131%