



STACR Trust Notes Receive NAIC Price Breakpoints

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MCLEAN, Va., Aug. 21, 2020 (GLOBE NEWSWIRE) -- [Freddie Mac](#) (OTCQB: FMCC) today announced that its [STACR](#)[®] (Structured Agency Credit Risk) Trust 2019-HQA3 notes have received [National Association of Insurance Commissioners \(NAIC\)](#) price breakpoints for the 2019 filing year.

Freddie Mac engaged NAIC Structured Securities Group (SSG) to evaluate STACR REMIC Trust transactions issued in 2019 and STACR Trust (DNA/HQA) transactions issued in 2018 and 2019 for year-end 2019. The year-end 2019 price breakpoints for both STACR REMIC Trust transactions of 2019 are available on our [website](#). Price breakpoints for STACR Trust 2019-HQA3 are included, and we expect to add the price breakpoints for the remainder of the 2018 and 2019 STACR Trust (DNA/HQA) transactions as results become available for each STACR Trust (DNA/HQA) transaction over the next two-to-six weeks.

NAIC Designations are the specific alphanumeric symbols in use by the NAIC Securities Valuation Office (SVO) to denote a category of credit quality. The NAIC SVO conducts credit analysis on these securities for the purpose of assigning a NAIC designation and/or unit price. NAIC SSG is responsible for the day-to-day credit quality assessment and valuation of securities owned by state regulated insurance companies. The NAIC designation categories are described on the NAIC's SSG [webpage](#).

About Freddie Mac Single-Family Credit Risk Transfer

Freddie Mac's Single-Family [Credit Risk Transfer](#) (CRT) programs transfer credit risk away from U.S. taxpayers to global private capital via securities and (re)insurance policies. We created the GSE Single-Family CRT market when we issued our first STACR notes in July 2013. In November 2013, we introduced our [ACIS](#)[®] (Agency Credit Insurance Structure) program. Today, CRT serves as the primary source of private capital investment in residential mortgage credit. For specific STACR and ACIS transaction data, please visit [Clarity](#), our CRT data intelligence portal.

About Freddie Mac

Freddie Mac makes home possible for millions of families and individuals by providing mortgage capital to lenders. Since our creation by Congress in 1970, we've made housing more accessible and affordable for homebuyers and renters in communities nationwide. We are building a better housing finance system for homebuyers, renters, lenders, investors and taxpayers. Learn more at [FreddieMac.com](#), Twitter [@FreddieMac](#) and Freddie Mac's blog [FreddieMac.com/blog](#).

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