



2022 Year-End NAIC Designations for STACR REMIC Trust, STACR Trust, and STACR Debt Notes

December 28, 2022

MCLEAN, Va., Dec. 28, 2022 (GLOBE NEWSWIRE) -- [Freddie Mac](#) (OTCQB: FMCC) today published on its [website](#) the [National Association of Insurance Commissioners \(NAIC\)](#) 2022 filing year designations for certain STACR REMIC Trust, STACR Trust, and STACR Debt Notes. NAIC Designations for year-end 2022 are available on our [website](#) in one single [file](#).

Overall, of the 199 reviewed STACR Notes, 159 (or 79.89%) have achieved NAIC 1 Designation, 34 (or 17.08%) have achieved NAIC 2 Designation, and 6 (or 3.01%) have achieved NAIC 3 Designation. It should be noted that 19 STACR Notes achieved NAIC Designation upgrades relative to their 2021 year-end NAIC Designations. Below table details the upgrades:

CUSIP	Deal Name	2021 Yearend NAIC Designation	2022 Yearend NAIC Designation
35564KCW7	STACR 2021-DNA2 M2B	2	1
35564KEL9	STACR 2021-DNA3 M2	2	1
35564KEF2	STACR 2021-DNA3 M2B	2	1
35564KHE2	STACR 2021-DNA5 M2	2	1
35564KKY4	STACR 2021-DNA6 M2	2	1
35564KBL2	STACR 2021-HQA1 M2A	2	1
35564KGZ6	STACR 2021-DNA5 M2B	3	1
35564KBS7	STACR 2021-HQA1 M2	3	1
35564KBM0	STACR 2021-HQA1 M2B	3	1
35564KFV6	STACR 2021-HQA2 M2	3	1
35564KFP9	STACR 2021-HQA2 M2A	3	1
35564KFQ7	STACR 2021-HQA2 M2B	4	1
35564KKT5	STACR 2021-DNA6 M2B	3	2
35564KMH9	STACR 2021-DNA7 M2	3	2
35564KMC0	STACR 2021-DNA7 M2B	3	2
35564KJJ9	STACR 2021-HQA3 M2B	3	2
35564KNS4	STACR 2021-HQA4 M2	3	2
35564KNL9	STACR 2021-HQA4 M2A	3	2
35564KNM7	STACR 2021-HQA4 M2B	4	3

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Freddie Mac's Investment & Capital Markets [Credit Risk Transfer](#) (CRT) programs transfer credit risk away from U.S. taxpayers to global private capital via securities and (re)insurance policies, providing stability, liquidity and affordability to the U.S. housing market. The GSE Single-Family CRT market was founded when Freddie Mac issued the first STACR® (Structured Agency Credit Risk) notes in July 2013. In November 2013, ACIS® (Agency Credit Insurance Structure®) was introduced. Today, the industry-leading and award-winning programs attract institutional investors and (re)insurance companies worldwide. For specific STACR and ACIS transaction data, visit [Clarity Data Intelligence](#)®.

About Freddie Mac

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MEDIA CONTACT: Fred Solomon

703-903-3861

Frederick.Solomon@FreddieMac.com

INVESTOR CONTACT: Christian Valencia

571-382-4236