Freddie Mac Posts 2023 Year-End NAIC Designations for STACR REMIC Trust, STACR Trust, and STACR Debt Notes

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MCLEAN, Va., Jan. 02, 2024 (GLOBE NEWSWIRE) -- Freddie Mac (OTCQB: FMCC) today published on its website the National Association of Insurance Commissioners (NAIC) 2023 filing year designations for certain STACR REMIC Trust, STACR Trust, and STACR Debt Notes (collectively, "STACR Notes").

Overall, of the 198 reviewed STACR Notes, 188 (or 94.95%) have achieved NAIC 1 Designation and 10 (or 5.05%) have achieved NAIC 2 Designation. Thirty-eight STACR Notes achieved NAIC Designation upgrades relative to their 2022 year-end NAIC Designations, including four STACR Notes with 2022 year-end NAIC Designations of 3 achieving 2023 year-end Designations of 1 and two STACR Notes with 2022 year-end NAIC Designations of 3 achieving 2023 year-end Designations of 2. The table below details the upgrades:

CUSIP	Deal Name	2022 Year-end NAIC Designation	2022 Year-end NAIC Designation Modifier	2023 Year-end NAIC Designation	2023 Year-end NAIC Designation Modifier
35564KH69	STACR 2022-DNA6 M2B	3	A	1	F
35564KWV7	STACR 2022-DNA4 M2B	3	A	1	A
35564KUZ0	STACR 2022-DNA3 M2B	3	A	1	A
35564KNM7	STACR 2021-HQA4 M2B	3	A	1	E
35564KE62	STACR 2022-HQA3 M2B	3	A	2	E
35564KE70	STACR 2022-HQA3 M2	3	A	2	E
35564KE54	STACR 2022-HQA3 M2A	2	C	1	E
35564KE47	STACR 2022-HQA3 M1B	2	B	1	D
35564KB40	STACR 2022-HQA2 M2A	2	C	1	E
35564KB32	STACR 2022-HQA2 M1B	2	A	1	C
35564KTD1	STACR 2022-HQA1 M2B	2	C	1	A
35564KTJ8	STACR 2022-HQA1 M2	2	B	1	A
35564KL64	STACR 2022-DNA7 M2B	2	C	1	E
35564KL56	STACR 2022-DNA7 M2A	2	B	1	D
35564KL72	STACR 2022-DNA7 M2	2	C	1	E
35564KH51	STACR 2022-DNA6 M2A	2	C	1	E
35564KH77	STACR 2022-DNA6 M2	2	C	1	F
35564KYR4	STACR 2022-DNA5 M2B	2	C	1	A
35564KYQ6	STACR 2022-DNA5 M2A	2	B	1	A
35564KYW3	STACR 2022-DNA5 M2	2	B	1	A
35564KWU9	STACR 2022-DNA4 M2A	2	C	1	A
35564KXA2	STACR 2022-DNA4 M2	2	C	1	A
35564KUY3	STACR 2022-DNA3 M2A	2	C	1	A
35564KVE6	STACR 2022-DNA3 M2	2	C	1	A
35564KRH4	STACR 2022-DNA2 M2B	2	C	1	D
35564KRG6	STACR 2022-DNA2 M2A	2	B	1	E
35564KRN1	STACR 2022-DNA2 M2	2	B	1	A
35564KPX1	STACR 2022-DNA1 M2B	2	C	1	E
35564KPW3	STACR 2022-DNA1 M2A	2	A	1	E
35564KQC6	STACR 2022-DNA1 M2	2	B	1	D
35564KNL9	STACR 2021-HQA4 M2A	2	B	1	E
35564KNS4	STACR 2021-HQA4 M2	2	C	1	D
35564KJJ9	STACR 2021-HQA3 M2B	2	B	1	C
35564KJP5	STACR 2021-HQA3 M2	2	A	1	E
35564KMC0	STACR 2021-DNA7 M2B	2	C	1	D
35564KMB2	STACR 2021-DNA7 M2A	2	B	1	E

35564KMH9	STACR 2021-DNA7 M2	2	B	1	D
35564KKT5	STACR 2021-DNA6 M2B	2	A	1	D

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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℠.

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