



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](#)SM.

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