2024 Year-End NAIC Designations for STACR REMIC Trust, STACR Trust, and STACR Debt Notes

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MCLEAN, Va., Dec. 26, 2024 (GLOBE NEWSWIRE) -- Freddie Mac (OTCQB: FMCC) today published on its website the National Association of Insurance Commissioners (NAIC) 2024 filing year designations for certain STACR REMIC Trust, STACR Trust, and STACR Debt Notes (collectively, "STACR Notes").

Overall, of the 209 reviewed STACR Notes, all have achieved NAIC 1 Designation including all A1, M1 and M2 Notes offered through 2024 STACR transactions. In addition, 10 of the 2024 NAIC 1 Designations are upgrades from their 2023 NAIC 2 Designations. The below table details the upgrades:

CUSIP	Deal Name	2023 Year-End NAIC Designation	2023 Year-End NAIC Designation Modifier	2024 Year-End NAIC Designation	2024 Year-End NAIC Designation Modifier
35564KB57	STACR 2022-HQA2 M2B	2	B	1	E
35564KB65	STACR 2022-HQA2 M2	2	A	1	D
35564KE62	STACR 2022-HQA3 M2B	2	C	1	F
35564KE70	STACR 2022-HQA3 M2	2	B	1	E
35564KP60	STACR 2023-DNA1 M2B	2	C	1	E
35564KP94	STACR 2023-DNA1 M2	2	A	1	E
35564KT82	STACR 2023-DNA2 M2B	2	C	1	E
35564KU31	STACR 2023-DNA2 M2	2	A	1	E
35564KY29	STACR 2023-HQA1 M2B	2	B	1	E
35564KY37	STACR 2023-HQA1 M2	2	A	1	E

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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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