

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

## December 26, 2024

MCLEAN, Va., Dec. 26, 2024 (GLOBE NEWSWIRE) -- <u>Freddie Mac</u> (OTCQB: FMCC) today published on its <u>website</u> the National Association of Insurance Commissioners (NAIC) 2024 filing year <u>designations</u> 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	В	1	Е
35564KB65	STACR 2022-HQA2 M2	2	А	1	D
35564KE62	STACR 2022-HQA3 M2B	2	С	1	F
35564KE70	STACR 2022-HQA3 M2	2	В	1	E
35564KP60	STACR 2023-DNA1 M2B	2	С	1	E
35564KP94	STACR 2023-DNA1 M2	2	А	1	Е
35564KT82	STACR 2023-DNA2 M2B	2	С	1	E
35564KU31	STACR 2023-DNA2 M2	2	А	1	E
35564KY29	STACR 2023-HQA1 M2B	2	В	1	E
35564KY37	STACR 2023-HQA1 M2	2	А	1	E

## About Freddie Mac Single-Family Credit Risk Transfer

Freddie Mac's Investment & Capital Markets <u>Credit Risk Transfer</u> (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<sup>®</sup> (Structured Agency Credit Risk) notes in July 2013. In November 2013, ACIS<sup>®</sup> (Agency Credit Insurance Structure<sup>®</sup>) 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 <u>Clarity Data Intelligence<sup>®</sup></u>.

## About Freddie Mac

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