

New Mexico Mortgage Finance Authority
Single Family Mortgage Savers Program Quarterly Report
As of 9/30/2019

Bond Indenture : 2015B

Bond Issue : 2015B

Detail of the Refunded MBS purchase information :

| <u>Pool Type</u> | <u>Pool Number</u> | <u>Purchase Date</u> | <u>MBS Rate:</u> | <u>Original Amount</u> | <u>Outstanding As of 9/30/2019</u> |
|------------------|--------------------|----------------------|------------------|------------------------|--|
| GNMA Refunded | 591129 | 3/26/15 | 5.490% | 124,855.41 | - |
| GNMA Refunded | 591136 | 3/26/15 | 5.490% | 185,566.38 | 148,101.45 |
| GNMA Refunded | 631378 | 3/26/15 | 5.490% | 580,256.30 | 191,520.56 |
| GNMA Refunded | 631389 | 3/26/15 | 5.490% | 1,017,031.29 | 462,500.65 |
| GNMA Refunded | 631397 | 3/26/15 | 4.890% | 115,161.56 | 44,869.33 |
| GNMA Refunded | 631398 | 3/26/15 | 5.490% | 825,181.72 | 439,698.92 |
| GNMA Refunded | 631407 | 3/26/15 | 5.490% | 298,154.68 | 189,338.49 |
| GNMA Refunded | 631408 | 3/26/15 | 5.730% | 48,507.79 | 24,857.46 |
| GNMA Refunded | 646122 | 3/26/15 | 4.890% | 156,792.27 | 121,864.36 |
| GNMA Refunded | 646123 | 3/26/15 | 5.490% | 200,699.42 | 94,867.34 |
| GNMA Refunded | 646125 | 3/26/15 | 5.730% | 820,698.14 | 407,573.90 |
| GNMA Refunded | 646130 | 3/26/15 | 5.130% | 65,523.51 | - |
| GNMA Refunded | 646131 | 3/26/15 | 5.730% | 311,028.39 | 137,282.72 |
| GNMA Refunded | 646132 | 3/26/15 | 5.250% | 257,908.07 | 69,184.03 |
| GNMA Refunded | 646141 | 3/26/15 | 5.730% | 453,568.83 | 382,912.27 |
| GNMA Refunded | 646142 | 3/26/15 | 5.250% | 693,765.43 | 246,300.04 |
| GNMA Refunded | 646146 | 3/26/15 | 5.250% | 485,129.94 | 334,582.57 |
| GNMA Refunded | 646150 | 3/26/15 | 4.650% | 64,784.25 | 55,369.47 |
| GNMA Refunded | 646151 | 3/26/15 | 5.730% | 143,214.21 | 123,782.84 |
| GNMA Refunded | 646159 | 3/26/15 | 5.490% | 190,680.86 | 164,345.28 |
| GNMA Refunded | 646160 | 3/26/15 | 5.250% | 75,516.72 | - |
| Total | <u>n/a</u> | <u>n/a</u> | <u>n/a</u> | <u>7,114,025.17</u> | <u>3,638,951.68</u> |

Financial Statement balance includes premium on some pools.

*** Please refer to the Disclaimer on Page # 7 ***

**New Mexico Mortgage Finance Authority
2015B Single Family Program
As of 9/30/2019**

Indenture : 2015B
Bond Series : 2015B

List of bonds by Maturity :

| <u>Maturity Date</u> | <u>Bond Type</u> | <u>Interest Rate</u> | <u>Original Amount</u> | <u>Principal Matured</u> | <u>Principal Redemptions</u> | <u>Principal Outstanding</u> |
|-----------------------------|-------------------------|-----------------------------|-----------------------------------|-------------------------------------|---|---|
| 12/1/35 | Term B | 2.750% | 7,229,858.00 | 0.00 | 3,576,970.00 | 3,652,888.00 |
| Totals | | | <u>7,229,858.00</u> | <u>0.00</u> | <u>3,576,970.00</u> | <u>3,652,888.00</u> |

Please refer to the disclaimer on Page 7-01

New Mexico Mortgage Finance Authority
Single Family Quarterly Disclosure Report
As of 9/30/2019

Indenture : 2015B
Bond Series : 2015B

List of Unscheduled Special Redemptions :

| <u>Call Date</u> | <u>Call Amount</u> | <u>Source</u> |
|------------------|--------------------|-----------------|
| <u>4/1/2015</u> | <u>115,833.00</u> | Excess Revenues |
| <u>5/1/2015</u> | <u>17,351.00</u> | Excess Revenues |
| <u>6/1/2015</u> | <u>177,109.00</u> | Excess Revenues |
| <u>7/1/2015</u> | <u>73,143.00</u> | Excess Revenues |
| <u>8/1/2015</u> | <u>17,485.00</u> | Excess Revenues |
| <u>9/1/2015</u> | <u>17,423.00</u> | Excess Revenues |
| <u>10/1/2015</u> | <u>90,595.00</u> | Excess Revenues |
| <u>11/1/2015</u> | <u>17,109.00</u> | Excess Revenues |
| <u>12/1/2015</u> | <u>85,822.00</u> | Excess Revenues |
| <u>1/1/2016</u> | <u>163,241.00</u> | Excess Revenues |
| <u>2/1/2016</u> | <u>17,841.00</u> | Excess Revenues |
| <u>3/1/2016</u> | <u>17,386.00</u> | Excess Revenues |
| <u>4/1/2016</u> | <u>17,511.00</u> | Excess Revenues |
| <u>5/1/2016</u> | <u>17,605.00</u> | Excess Revenues |
| <u>6/1/2016</u> | <u>180,272.00</u> | Excess Revenues |
| <u>7/1/2016</u> | <u>114,785.00</u> | Excess Revenues |
| <u>8/1/2016</u> | <u>17,011.00</u> | Excess Revenues |
| <u>9/1/2016</u> | <u>60,682.00</u> | Excess Revenues |
| <u>10/1/2016</u> | <u>16,893.00</u> | Excess Revenues |
| <u>11/1/2016</u> | <u>105,988.00</u> | Excess Revenues |
| <u>12/1/2016</u> | <u>188,413.00</u> | Excess Revenues |
| <u>1/1/2017</u> | <u>18,508.00</u> | Excess Revenues |
| <u>2/1/2017</u> | <u>18,076.00</u> | Excess Revenues |
| <u>3/1/2017</u> | <u>118,536.00</u> | Excess Revenues |
| <u>4/1/2017</u> | <u>264,593.00</u> | Excess Revenues |

| | | |
|------------------|----------------------------|-----------------|
| <u>5/1/2017</u> | <u>16,565.00</u> | Excess Revenues |
| <u>6/1/2017</u> | <u>52,465.00</u> | Excess Revenues |
| <u>7/1/2017</u> | <u>84,352.00</u> | Excess Revenues |
| <u>8/1/2017</u> | <u>43,880.00</u> | Excess Revenues |
| <u>9/1/2017</u> | <u>92,761.00</u> | Excess Revenues |
| <u>10/1/2017</u> | <u>136,285.00</u> | Excess Revenues |
| <u>11/1/2017</u> | <u>16,102.00</u> | Excess Revenues |
| <u>12/1/2017</u> | <u>119,033.00</u> | Excess Revenues |
| <u>1/1/2018</u> | <u>15,994.00</u> | Excess Revenues |
| <u>2/1/2018</u> | <u>104,772.00</u> | Excess Revenues |
| <u>3/1/2018</u> | <u>76,414.00</u> | Excess Revenues |
| <u>4/1/2018</u> | <u>15,728.00</u> | Excess Revenues |
| <u>5/1/2018</u> | <u>17,655.00</u> | Excess Revenues |
| <u>6/1/2018</u> | <u>24,461.00</u> | Excess Revenues |
| <u>7/1/2018</u> | <u>24,377.00</u> | Excess Revenues |
| <u>8/1/2018</u> | <u>16,076.00</u> | Excess Revenues |
| <u>9/1/2018</u> | <u>19,439.00</u> | Excess Revenues |
| <u>10/1/2018</u> | <u>117,072.00</u> | Excess Revenues |
| <u>11/1/2018</u> | <u>21,577.00</u> | Excess Revenues |
| <u>12/1/2018</u> | <u>24,093.00</u> | Excess Revenues |
| <u>1/1/2019</u> | <u>247,103.00</u> | Excess Revenues |
| <u>2/1/2019</u> | <u>62,289.00</u> | Excess Revenues |
| <u>3/1/2019</u> | <u>77,536.00</u> | Excess Revenues |
| <u>4/1/2019</u> | <u>91,202.00</u> | Excess Revenues |
| <u>5/1/2019</u> | <u>48,409.00</u> | Excess Revenues |
| <u>6/1/2019</u> | <u>14,838.00</u> | Excess Revenues |
| <u>7/1/2019</u> | <u>14,794.00</u> | Excess Revenues |
| <u>8/1/2019</u> | <u>17,717.00</u> | Excess Revenues |
| <u>9/1/2019</u> | <u>14,770.00</u> | Excess Revenues |
| Totals | <u><u>3,576,970.00</u></u> | |

*** Please refer to the Disclaimer on Page # 7-01***

NEW MEXICO MORTGAGE FINANCE AUTHORITY
Single Family Program Quarterly Report
As of 9/30/2019

Page # 6-01

Indenture : 2015B

Bond Series: 2015B

List of Outstanding Investments by Fund:

| Fund | Investment | Par Value | Carry Value Investment Amount (1) | Coupon Rate | Maturity Date |
|-------------------------|-----------------------------------|----------------|---|----------------|------------------|
| Revenue Fund | Federated Govt. Obligatiions Fund | \$26,678.54 | \$26,678.54 | 1.952% | Liquid |
| Revenue Fund | | \$0.00 | \$0.00 | | |
| | Sub-Total | \$26,678.54 | \$26,678.54 | | |
| Negative Arbitrage | Federated Govt. Obligatiions Fund | \$0.00 | \$0.00 | 1.952% | Liquid |
| Rebate Fund | Federated Govt. Obligatiions Fund | \$0.00 | \$0.00 | 1.952% | Liquid |
| Special Redemption Fund | Federated Govt. Obligatiions Fund | \$14,735.20 | \$14,735.20 | 1.952% | Liquid |
| Cost of Issuance | Federated Govt. Obligatiions Fund | \$0.00 | \$0.00 | 1.952% | Liquid |
| Loan Acquisition Fund | Federated Govt. Obligatiions Fund | \$0.00 | \$0.00 | 1.952% | Liquid |
| | GRAND TOTAL | \$41,413.74 | \$41,413.74 | | |
| Equity by Series: (2) | | Total Assets | Total Liabilities | Fund Balance | |
| Bond Series: | | | | | |
| 2015B | | \$3,779,258.25 | \$3,724,484.94 | \$54,773.31 | |

*** Please refer to disclaimer on Page 7-01***

(1) General Ledger carry value for investments purchased at a premium or discount is based on straight line amortization in accordance with the Bond Resolution.

(2) Total assets, liabilities and fund balance reflect the Authority's financial position which may include assets and liabilities not detailed in this disclosure. Investments purchased at a premium or discount are amortized by the effective interest method for financial accounting purposes.

NEW MEXICO MORTGAGE FINANCE AUTHORITY
Single Family Programs Quarterly Report
As of 9/30/2019

Indenture: 2015 B
Bond Series: 2015 B

DISCLAIMER

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