

New Mexico Mortgage Finance Authority
Single Family Mortgage\$avers Program Quarterly Report
As of 12/31/2019

Bond Indenture : 2018D

Bond Issue : 2018D

Detail of the MBS purchase information :

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 12/31/2019</u>
FNMA	BN3717	12/20/18	3.800%	108,856.00	107,070.79
FNMA	BN3718	12/20/18	4.050%	903,801.00	889,018.62
FNMA	BN3719	12/20/18	4.175%	3,730,137.00	3,669,611.69
FNMA	BN3720	12/20/18	4.300%	1,465,162.00	1,443,357.95
FNMA	BN3787	1/24/19	3.800%	293,130.00	288,792.15
FNMA	BN3788	1/24/19	4.050%	196,714.00	193,197.54
FNMA	BN3789	1/24/19	4.175%	480,042.00	471,524.97
FNMA	BN3790	1/24/19	4.300%	4,456,317.00	4,393,196.25
FNMA	BN3791	1/24/19	4.550%	817,557.00	806,870.84
FNMA	BN5096	2/26/19	3.800%	105,730.00	-
FNMA	BN5097	2/26/19	4.175%	278,513.00	274,956.35
FNMA	BN5098	2/26/19	4.300%	1,053,658.00	872,242.35
GNMA	BL0375	12/20/18	3.375%	422,021.00	414,368.29
GNMA	BL0376	12/20/18	3.500%	274,715.00	269,867.95
GNMA	BL0378	12/20/18	4.250%	130,926.00	128,884.59
GNMA	BL0380	12/20/18	4.500%	4,250,730.00	4,186,651.68
GNMA	BL0447	1/24/19	3.375%	166,617.00	163,655.33
GNMA	BL0448	1/24/19	3.500%	244,772.00	240,794.98
GNMA	BL0449	1/24/19	3.625%	331,408.00	326,157.26
GNMA	BL5955	1/24/19	4.125%	331,639.00	326,795.46
GNMA	BL5956	1/24/19	4.375%	1,185,990.00	1,168,871.84
GNMA	BL5958	1/24/19	4.500%	1,891,611.00	1,864,594.74
GNMA	BL5959	1/24/19	4.500%	1,810,044.00	1,785,086.41
GNMA	BL5960	1/24/19	4.500%	2,035,209.00	2,006,153.46
GNMA	BL5961	1/24/19	4.625%	4,613,426.00	4,393,998.73
GNMA	BL6031	2/26/19	3.500%	115,597.00	113,894.91
GNMA	BL6032	2/26/19	3.625%	788,065.00	776,005.94
GNMA	BL6033	2/26/19	3.875%	83,460.00	82,276.83
GNMA	BL6041	2/26/19	4.125%	234,191.00	230,891.28
GNMA	BL6042	2/26/19	4.375%	585,040.00	577,631.47
GNMA	BL6044	2/26/19	4.500%	3,413,930.00	3,370,164.51

GNMA Participation	BK0685	12/28/18	4.125%	459,341.65	451,562.49
GNMA Participation	BK0686	12/28/18	4.125%	493,591.43	484,628.25
GNMA Participation	BK0687	12/28/18	4.125%	623,388.58	612,782.76
GNMA Participation	BK0688	12/28/18	4.125%	1,154,533.97	1,065,255.76
GNMA Participation	BK5433	12/28/18	4.125%	990,970.84	974,548.26
GNMA Participation	BL0377	12/28/18	4.125%	2,027,545.00	735,994.93
GNMA Participation	BL0379	12/28/18	4.375%	4,714,137.00	2,078,500.51
GNMA Participation	BL5957	1/24/19	4.500%	6,100,250.00	2,617,669.93
GNMA Participation	BL6043	2/26/19	4.500%	238,106.00	102,321.72
GNMA Participation	BL6045	2/26/19	4.500%	8,216,425.00	3,454,843.49
Total	<u>n/a</u>	<u>n/a</u>	<u>n/a</u>	<u>61,817,297.47</u>	<u>48,414,693.26</u>

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Financial Statement balance includes premium on some pools.

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

**New Mexico Mortgage Finance Authority
2018D Single Family Program
As of 12/31/2019**

Indenture : 2018D
Bond Series : 2018D

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>
7/1/19	Serial D	1.950%	70,000.00	70,000.00	0.00	0.00
1/1/20	Serial D	2.100%	280,000.00	0.00	0.00	280,000.00
7/1/20	Serial D	2.150%	285,000.00	0.00	0.00	285,000.00
1/1/21	Serial D	2.300%	290,000.00	0.00	0.00	290,000.00
7/1/21	Serial D	2.350%	295,000.00	0.00	0.00	295,000.00
1/1/22	Serial D	2.450%	300,000.00	0.00	0.00	300,000.00
7/1/22	Serial D	2.500%	300,000.00	0.00	0.00	300,000.00
1/1/23	Serial D	2.600%	305,000.00	0.00	0.00	305,000.00
7/1/23	Serial D	2.650%	310,000.00	0.00	0.00	310,000.00
1/1/24	Serial D	2.750%	320,000.00	0.00	0.00	320,000.00
7/1/24	Serial D	2.800%	325,000.00	0.00	5,000.00	320,000.00
1/1/25	Serial D	2.900%	325,000.00	0.00	0.00	325,000.00
7/1/25	Serial D	2.950%	335,000.00	0.00	5,000.00	330,000.00
1/1/26	Serial D	3.050%	340,000.00	0.00	5,000.00	335,000.00
7/1/26	Serial D	3.100%	345,000.00	0.00	5,000.00	340,000.00
1/1/27	Serial D	3.200%	350,000.00	0.00	5,000.00	345,000.00
7/1/27	Serial D	3.250%	355,000.00	0.00	5,000.00	350,000.00
1/1/28	Serial D	3.300%	365,000.00	0.00	5,000.00	360,000.00
7/1/28	Serial D	3.350%	370,000.00	0.00	5,000.00	365,000.00
1/1/29	Serial D	3.450%	375,000.00	0.00	5,000.00	370,000.00
7/1/29	Serial D	3.500%	380,000.00	0.00	5,000.00	375,000.00
1/1/30	Serial D	3.550%	390,000.00	0.00	5,000.00	385,000.00
7/1/30	Serial D	3.600%	400,000.00	0.00	5,000.00	395,000.00
7/1/33	Term D	3.850%	2,560,000.00	0.00	20,000.00	2,540,000.00
7/1/38	Term D	4.050%	5,085,000.00	0.00	40,000.00	5,045,000.00
7/1/43	Term D	4.125%	6,340,000.00	0.00	55,000.00	6,285,000.00
7/1/48	Term D	4.200%	8,005,000.00	0.00	65,000.00	7,940,000.00
7/1/49	Premium PAC D	4.250%	20,500,000.00	10,000.00	235,000.00	20,255,000.00
Totals			<u>49,900,000.00</u>	<u>80,000.00</u>	<u>475,000.00</u>	<u>49,345,000.00</u>

Please refer to the disclaimer on Page 7-01

Premium PAC Bond maturing on 7/1/2049 was issued at 105.746%

**New Mexico Mortgage Finance Authority
Single Family Quarterly Disclosure Report
As of 12/31/2019**

Indenture : 2018D
Bond Series : 2018D

List of Unscheduled Special Redemptions :

<u>Call Date</u>	<u>Call Amount</u>	<u>Source</u>
7/1/2019	365,000.00	Excess Revenue
10/1/2019	110,000.00	Excess Revenue
Totals	<u><u>475,000.00</u></u>	

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

NEW MEXICO MORTGAGE FINANCE AUTHORITY
Single Family Program Quarterly Report
As of 12/31/2019

Page # 6-01

Indenture : 2018D

Bond Series: 2018D

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	\$2,171,745.83	\$2,171,745.83	1.480%	Liquid
Revenue Fund		\$0.00	\$0.00		
	Sub-Total	\$2,171,745.83	\$2,171,745.83		
Negative Arbitrage	Federated Govt. Obligatiions Fund	\$0.00	\$0.00	1.480%	Liquid
Rebate Fund	Federated Govt. Obligatiions Fund	\$0.00	\$0.00	1.480%	Liquid
Special Redemption Fund	Federated Govt. Obligatiions Fund	\$0.00	\$0.00	1.480%	Liquid
Cost of Issuance	Federated Govt. Obligatiions Fund	\$0.00	\$0.00	1.480%	Liquid
Loan Acquisition Fund	Federated Govt. Obligatiions Fund	\$0.00	\$0.00	1.480%	Liquid
	GRAND TOTAL	\$2,171,745.83	\$2,171,745.83		
Equity by Series: (2)		Total	Fund		
Bond Series:	Total Assets	Liabilities	Balance		
2018D	\$51,703,069.01	\$51,444,850.39	\$258,218.62		

*** 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 12/31/2019

Indenture: 2018 D
Bond Series: 2018 D

DISCLAIMER

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