

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

Bond Indenture : 2019F

Bond Issue : 2019F

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	BO5749	11/7/19	3.300%	1,736,152.00	1,733,194.00
FNMA	BO5750	11/7/19	3.550%	1,118,686.00	1,117,087.44
FNMA	BO8312	11/21/19	3.300%	712,139.00	711,067.52
FNMA	BO8313	11/21/19	3.550%	292,741.00	292,334.31
FNMA	BO8314	11/21/19	3.675%	127,155.00	126,976.70
FNMA	BO8377	12/19/19	3.300%	633,945.00	633,945.00
FNMA	BO8378	12/19/19	3.550%	98,666.00	98,666.00
FNMA	BO8379	12/19/19	3.425%	170,720.00	170,720.00
GNMA	BQ9489	11/7/19	3.250%	3,228,248.00	3,223,241.12
GNMA	BQ9492	11/7/19	3.625%	1,901,056.00	1,898,086.57
GNMA	BQ9494	11/7/19	3.750%	661,388.00	659,926.44
GNMA	BQ9495	11/7/19	3.875%	117,507.00	117,348.11
GNMA	BR2656	11/21/19	3.250%	6,035,190.00	6,025,027.89
GNMA	BR2658	11/21/19	3.625%	857,794.00	856,577.31
GNMA	BR2734	12/19/19	3.250%	10,952,665.00	10,952,665.00
GNMA	BR2735	12/19/19	3.375%	13,834,267.00	13,834,267.00
GNMA	BR2736	12/19/19	3.625%	518,137.00	518,137.00
GNMA	BR2737	12/19/19	3.750%	183,042.00	183,042.00
GNMA Participation	BP4316	11/1/19	3.625%	2,054,760.35	2,051,740.89
GNMA Participation	BP4367	11/1/19	3.625%	1,588,234.60	1,585,891.98
GNMA Participation	BP4368	11/1/19	3.625%	1,927,705.91	1,924,752.72
GNMA Participation	BQ3100	11/1/19	3.625%	1,776,527.30	1,773,913.51
GNMA Participation	BQ9491	11/7/19	3.750%	2,811,988.02	2,807,550.17
GNMA Participation	BR2657	11/21/19	3.375%	1,951,879.47	1,948,858.41
Total	<u>n/a</u>	<u>n/a</u>	<u>n/a</u>	<u>55,290,593.65</u>	<u>55,245,017.09</u>

Financial Statement balance includes premium on some pools.

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

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

Indenture : 2019F
Bond Series : 2019F

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>
1/1/21	Serial F	1.300%	770,000.00	0.00	0.00	770,000.00
7/1/21	Serial F	1.350%	775,000.00	0.00	0.00	775,000.00
1/1/22	Serial F	1.400%	785,000.00	0.00	0.00	785,000.00
7/1/22	Serial F	1.450%	790,000.00	0.00	0.00	790,000.00
1/1/23	Serial F	1.500%	800,000.00	0.00	0.00	800,000.00
7/1/23	Serial F	1.550%	805,000.00	0.00	0.00	805,000.00
1/1/24	Serial F	1.600%	815,000.00	0.00	0.00	815,000.00
7/1/24	Serial F	1.625%	825,000.00	0.00	0.00	825,000.00
1/1/25	Serial F	1.650%	835,000.00	0.00	0.00	835,000.00
7/1/25	Serial F	1.700%	845,000.00	0.00	0.00	845,000.00
1/1/26	Serial F	1.800%	850,000.00	0.00	0.00	850,000.00
7/1/26	Serial F	1.850%	860,000.00	0.00	0.00	860,000.00
1/1/27	Serial F	1.900%	875,000.00	0.00	0.00	875,000.00
7/1/27	Serial F	1.950%	880,000.00	0.00	0.00	880,000.00
1/1/28	Serial F	2.000%	895,000.00	0.00	0.00	895,000.00
7/1/28	Serial F	2.000%	905,000.00	0.00	0.00	905,000.00
1/1/29	Serial F	2.100%	920,000.00	0.00	0.00	920,000.00
7/1/29	Serial F	2.100%	930,000.00	0.00	0.00	930,000.00
1/1/30	Serial F	2.200%	945,000.00	0.00	0.00	945,000.00
7/1/30	Serial F	2.250%	955,000.00	0.00	0.00	955,000.00
1/1/31	Serial F	2.300%	970,000.00	0.00	0.00	970,000.00
7/1/31	Serial F	2.350%	990,000.00	0.00	0.00	990,000.00
1/1/32	Serial F	2.400%	1,000,000.00	0.00	0.00	1,000,000.00
7/1/32	Serial F	2.450%	1,020,000.00	0.00	0.00	1,020,000.00
7/1/34	Term F	2.600%	4,230,000.00	0.00	0.00	4,230,000.00
7/1/39	Term F	2.850%	11,880,000.00	0.00	0.00	11,880,000.00
7/1/44	Term F	3.050%	14,130,000.00	0.00	0.00	14,130,000.00
7/1/49	Term F	3.100%	19,270,000.00	0.00	0.00	19,270,000.00
7/1/50	Premium PAC F	3.500%	49,450,000.00	0.00	0.00	49,450,000.00
Totals			<u>120,000,000.00</u>	<u>0.00</u>	<u>0.00</u>	<u>120,000,000.00</u>

Please refer to the disclaimer on Page 7-01

Premium PAC Bond maturing on 7/1/2050 was issued at 107.710%

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

Indenture : 2019F
Bond Series : 2019F

List of Unscheduled Special Redemptions :

<u>Call Date</u>	<u>Call Amount</u>	<u>Source</u>
Totals	-	

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

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

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Indenture : 2019F

Bond Series: 2019F

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	\$458,534.44	\$458,534.44	1.480%	Liquid
Revenue Fund		\$0.00	\$0.00		
	Sub-Total	\$458,534.44	\$458,534.44		
Negative Arbitrage	Federated Govt. Obligatiions Fund	\$1,400,000.00	\$1,400,000.00	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	\$16,696.32	\$16,696.32	1.480%	Liquid
Loan Acquisition Fund	Federated Govt. Obligatiions Fund	\$66,404,701.88	\$66,404,701.88	1.480%	Liquid
	GRAND TOTAL	\$68,279,932.64	\$68,279,932.64		
Equity by Series: (2)		Total	Fund		
Bond Series:		Assets	Liabilities	Balance	
2019F		\$124,735,395.80	\$124,344,526.48	\$390,869.32	

*** 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: 2019 F
Bond Series: 2019 F

DISCLAIMER

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