New Mexico Mortgage Finance Authority
Single Family Quarterly Disclosure Report
As of 03/31/2020

Indenture : 2011C
Bond Series : 2011C
Closing Date: 10/11/2011 — 2011C Issue Amount $ 45,400,000.00

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General Information :

Bonds Outstanding :	14,910,000
Outstanding FNMA MBS Pool Balance	401,507
Outstanding GNMA MBS Pool Balance	14,194,020
Mortgage Rate :	3.75% thru 5.50%
MBS Rate:	FNMA 3.50% thru 5.00%
	GNMA 3.25% thru 5.00%
Servicing & Guarantee Fee:	GNMA: 0.50% FNMA: 0.50%

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

New Mexico Mortgage Finance Authority
Single Family Mortgage$avers Program Quarterly Report
As of 03/31/2020

Bond Indenture : 2011C
Bond Issue : 2011C

Detail of the MBS purchase information :
Detail of the Refunded MBS purchase information :

Pool Type	Pool Number	Purchase Date	MBS Rate:	Original Amount	Outstanding As of 03/31/2020
FNMA	AJ3444	10/14/11	5.000%	94,801.00	81,435.62
FNMA	AK8402	3/15/12	3.500%	97,574.00	81,470.51
FNMA	AK8403	3/15/12	4.000%	208,398.00	170,465.46
FNMA Participation	AJ9658	12/15/11	4.000%	396,277.00	68,135.56
GNMA	775491	11/15/11	5.000%	2,526,662.00	537,684.42
GNMA	792422	12/15/11	5.000%	1,746,076.00	409,309.11
GNMA	792673	1/13/12	5.000%	840,851.00	337,557.52
GNMA	792982	2/15/12	4.500%	1,491,099.00	227,802.05
GNMA	793243	3/15/12	3.250%	744,398.00	286,170.84
GNMA	793245	3/15/12	4.000%	2,862,808.00	1,001,829.07
GNMA	793246	3/15/12	4.500%	2,880,497.00	602,003.37
GNMA	793247	3/15/12	5.000%	68,971.00	59,585.93
GNMA	799913	4/13/12	3.250%	1,417,922.00	542,514.92
GNMA	799914	4/13/12	3.500%	233,924.00	139,170.01
GNMA	799915	4/13/12	4.000%	1,722,676.00	881,774.50
GNMA	799916	4/13/12	4.500%	1,895,074.00	327,647.47
GNMA	AA0324	5/25/12	3.500%	298,197.00	64,724.59
GNMA	AA0326	5/25/12	4.500%	2,826,816.00	643,739.00
GNMA Participation	774924	3/1/12	4.375%	43,657.21	-
GNMA Participation	774925	3/1/12	4.375%	972,917.70	268,591.23
GNMA Participation	775178	3/1/12	4.375%	775,299.55	333,426.94
GNMA Participation	775487	3/1/12	4.000%	482,207.87	60,563.14
GNMA Participation	792419	3/1/12	4.000%	1,030,664.11	467,213.67
GNMA Participation	792421	12/15/11	4.380%	396,277.00	35,305.60
GNMA Participation	792671	1/13/12	4.000%	3,609,740.00	352,866.10
GNMA Participation	792672	1/13/12	4.500%	340,594.00	16,204.75
GNMA Participation	792969	2/15/12	3.500%	4,091,367.00	1,518,672.77
GNMA Participation	792981	2/15/12	4.000%	4,193,909.00	1,102,101.19
GNMA Participation	792983	2/15/12	5.000%	432,796.00	37,925.21
GNMA Participation	793244	3/15/12	3.500%	3,440,053.00	993,096.07
GNMA Participation	AA0323	5/25/12	3.250%	2,949,445.00	921,600.55
GNMA Participation	AA0325	5/25/12	4.000%	3,891,117.00	953,700.06
GNMA Participation	AA0511	6/20/12	3.250%	4,271,348.00	1,071,239.88
Total	n/a	n/a	n/a	53,274,413.44	14,595,527.11
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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
2011C Single Family Program
As of 03/31/2020

Indenture : 2011C
Bond Series : 2011C

List of bonds by Maturity :

Maturity Date	Bond Type	Interest Rate	Original Amount	Principal Matured	Principal Redemptions	Principal Outstanding
3/1/28	Premium Term	4.625%	12,980,000.00	3,590,000.00	5,550,000.00	3,840,000.00
9/1/28	Premium PAC	4.375%	5,220,000.00	960,000.00	3,820,000.00	440,000.00
9/1/41	Term	2.320%	27,200,000.00	0.00	16,570,000.00	10,630,000.00
Totals			45,400,000.00	4,550,000.00	25,940,000.00	14,910,000.00

Please refer to the disclaimer on Page 7-01

Premium Term Bond maturing on 3/1/2028 was issued at 105.323%

Premium PAC Bond maturing on 9/1/2028 was issued at 108.544%

New Mexico Mortgage Finance Authority
Single Family Quarterly Disclosure Report
As of 03/31/2020

Indenture : 2011C
Bond Series : 2011C

List of Unscheduled Special Redemptions :

Call Date	Call Amount	Source
9/1/2012	620,000.00	Excess Revenues
1/15/2013	925,000.00	Excess Revenues
3/1/2013	255,000.00	Excess Revenues
4/1/2013	850,000.00	Excess Revenues
8/1/2013	930,000.00	Excess Revenues
9/1/2013	625,000.00	Excess Revenues
11/1/2013	925,000.00	Excess Revenues
2/1/2014	820,000.00	Excess Revenues
3/1/2014	380,000.00	Excess Revenues
5/1/2014	755,000.00	Excess Revenues
9/1/2014	835,000.00	Excess Revenues
11/1/2014	920,000.00	Excess Revenues
1/1/2015	915,000.00	Excess Revenues
3/1/2015	545,000.00	Excess Revenues
6/1/2015	820,000.00	Excess Revenues
8/1/2015	940,000.00	Excess Revenues
9/1/2015	285,000.00	Excess Revenues
11/1/2015	1,190,000.00	Excess Revenues
2/1/2016	755,000.00	Excess Revenues
3/1/2016	165,000.00	Excess Revenues
6/1/2016	775,000.00	Excess Revenues
9/1/2016	985,000.00	Excess Revenues
12/1/2016	1,210,000.00	Excess Revenues
3/1/2017	1,455,000.00	Excess Revenues
8/1/2017	755,000.00	Excess Revenues

9/1/2017	**510,000.00**	**Excess Revenues**
12/1/2017	**925,000.00**	**Excess Revenues**
2/1/2018	**870,000.00**	**Excess Revenues**
3/1/2018	**90,000.00**	**Excess Revenues**
7/1/2018	**910,000.00**	**Excess Revenues**
9/1/2018	**310,000.00**	**Excess Revenues**
1/1/2019	**1,045,000.00**	**Excess Revenues**
3/1/2019	**275,000.00**	**Excess Revenues**
9/1/2019	**735,000.00**	**Excess Revenues**
3/1/2020	**635,000.00**	**Excess Revenues**
Totals	**25,940,000.00**	

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

NEW MEXICO MORTGAGE FINANCE AUTHORITY
Single Family Program Quarterly Report
As of 03/31/2020

Indenture : 2011C
Bond Series: 2011C
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	$624,828.90	$624,828.90	0.003%	Liquid
Revenue Fund		$0.00	$0.00		
	Sub-Total	$624,828.90	$624,828.90		
Negative Arbitrage	Natixis Inv Agmt-2009/2011C	$0.00	$0.00	0.470%	6/29/2012
Rebate Fund	Federated Govt. Obligatiions Fund	$0.00	$0.00	0.003%	Liquid
Special Redemption Fund	Federated Govt. Obligatiions Fund	$0.00	$0.00	0.003%	Liquid
Cost of Issuance	Federated Govt. Obligatiions Fund	$0.00	$0.00	0.003%	Liquid
Loan Acquistion Fund	Natixis Inv Agmt-2009/2011C	$0.00	$0.00	0.470%	6/29/2012
	GRAND TOTAL	$624,828.90	$624,828.90		

Equity by Series: (2)

Bond Series:	Total Assets	Total Liabilities	Fund Balance
2011C	$15,480,993.76	$15,057,206.84	$423,786.92

*** 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 03/31/2020

Indenture: 2011 C
Bond Series: 2011 C

DISCLAIMER

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