

New Mexico Mortgage Finance Authority
Single Family Quarterly Disclosure Report
As of 12/31/2021

Indenture : 2019E
Bond Series: 2019E
Closing Date: 08/15/2019

2019E Issue Amount \$22,725,504.00

General Information:

| | |
|-----------------------------------|--------------------------------|
| Bonds Outstanding: | 11,330,949 |
| Outstanding FNMA MBS Pool Balance | 1,069,208 |
| Outstanding GNMA MBS Pool Balance | 10,135,035 |
| Mortgage Rate: | 5.21% thru 6.29% |
| MBS Rate: | FNMA 4.77% thru 5.30% |
| | GNMA 4.71% thru 5.79% |
| Servicing & Guarantee Fee: | FNMA: 0.50 & 0.44% GNMA: 0.50% |

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

New Mexico Mortgage Finance Authority
Single Family Mortgage Savers Program Quarterly Report
As of 12/31/2021

Bond Indenture: 2019 E

Bond Issue: 2019 E

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 12/31/2021 |
|-----------|-------------|---------------|----------|-----------------|------------------------------|
| FNMA | AC9153 | 8/1/19 | 4.770% | \$199,219.64 | \$86,907.76 |
| FNMA | AC9186 | 8/1/19 | 4.770% | \$167,508.06 | \$132,203.62 |
| FNMA | AC9188 | 8/1/19 | 5.300% | \$177,207.61 | \$162,641.62 |
| FNMA | AD2644 | 8/1/19 | 4.770% | \$255,720.75 | \$162,295.14 |
| FNMA | AD2646 | 8/1/19 | 5.300% | \$126,604.62 | \$118,448.96 |
| FNMA | AD2659 | 8/1/19 | 4.800% | \$112,975.68 | \$0.00 |
| FNMA | AD3430 | 8/1/19 | 4.800% | \$322,275.00 | \$297,927.45 |
| FNMA | AD4249 | 8/1/19 | 4.770% | \$28,950.23 | \$26,949.10 |
| FNMA | AD5868 | 8/1/19 | 4.800% | \$115,044.60 | \$0.00 |
| FNMA | AD5869 | 8/1/19 | 5.300% | \$120,038.67 | \$0.00 |
| FNMA | AE2051 | 8/1/19 | 4.800% | \$87,694.59 | \$81,834.51 |
| GNMA | 710394 | 8/1/19 | 4.710% | \$912,881.67 | \$580,310.75 |
| GNMA | 710395 | 8/1/19 | 5.210% | \$322,570.17 | \$116,011.46 |
| GNMA | 710416 | 8/1/19 | 5.210% | \$982,994.37 | \$512,443.59 |
| GNMA | 728372 | 8/15/19 | 5.210% | \$87,906.12 | \$0.00 |
| GNMA | 728581 | 8/15/19 | 4.710% | \$922,584.82 | \$191,511.07 |
| GNMA | 728583 | 8/15/19 | 5.210% | \$1,322,954.01 | \$725,260.25 |
| GNMA | 728584 | 8/15/19 | 5.240% | \$500,343.73 | \$351,781.35 |
| GNMA | 728585 | 8/15/19 | 4.740% | \$309,916.55 | \$92,580.63 |
| GNMA | 728680 | 8/15/19 | 4.710% | \$852,596.96 | \$327,334.91 |
| GNMA | 728681 | 8/15/19 | 5.210% | \$531,945.39 | \$394,668.76 |
| GNMA | 728682 | 8/15/19 | 4.740% | \$860,658.09 | \$608,251.92 |
| GNMA | 728683 | 8/15/19 | 5.240% | \$473,886.18 | \$312,063.90 |
| GNMA | 731291 | 8/1/19 | 4.710% | \$1,186,405.16 | \$196,449.60 |
| GNMA | 731292 | 8/1/19 | 5.210% | \$375,714.46 | \$181,850.25 |
| GNMA | 731293 | 8/1/19 | 5.760% | \$77,561.48 | \$0.00 |
| GNMA | 735425 | 8/15/19 | 4.710% | \$406,631.09 | \$222,493.95 |
| GNMA | 735426 | 8/15/19 | 5.210% | \$162,717.24 | \$0.00 |
| GNMA | 735427 | 8/15/19 | 4.740% | \$917,533.60 | \$541,443.59 |
| GNMA | 735428 | 8/15/19 | 5.240% | \$830,752.40 | \$344,409.71 |
| GNMA | 735429 | 8/15/19 | 5.790% | \$27,257.41 | \$24,798.66 |
| GNMA | 735589 | 8/15/19 | 5.210% | \$76,007.20 | \$71,049.34 |
| GNMA | 735590 | 8/15/19 | 5.760% | \$105,888.42 | \$0.00 |
| GNMA | 735591 | 8/15/19 | 4.740% | \$1,639,075.07 | \$966,933.05 |
| GNMA | 735592 | 8/15/19 | 5.240% | \$1,013,777.27 | \$797,070.23 |
| GNMA | 735593 | 8/15/19 | 5.790% | \$71,527.46 | \$67,283.18 |
| GNMA | 743200 | 8/15/19 | 5.210% | \$686,839.55 | \$224,677.17 |
| GNMA | 743202 | 8/15/19 | 4.740% | \$824,079.29 | \$431,105.85 |
| GNMA | 743203 | 8/15/19 | 5.240% | \$1,672,697.59 | \$627,911.23 |
| GNMA | 743414 | 8/15/19 | 5.210% | \$278,403.58 | \$142,803.96 |
| GNMA | 743415 | 8/15/19 | 4.740% | \$417,101.27 | \$150,625.19 |
| GNMA | 743416 | 8/15/19 | 5.240% | \$566,962.77 | \$271,604.86 |
| GNMA | 743417 | 8/15/19 | 5.790% | \$39,356.04 | \$0.00 |
| GNMA | 743420 | 8/15/19 | 5.375% | \$309,843.26 | \$38,766.19 |
| GNMA | 743632 | 8/15/19 | 4.710% | \$86,916.47 | \$80,457.53 |

| Pool Type | Pool Number | Purchase Date | MBS Rate | Original Amount | Outstanding As of 12/31/2021 |
|-----------|-------------|---------------|----------|-------------------------------|-------------------------------|
| GNMA | 743634 | 8/15/19 | 5.000% | \$250,059.66 | \$113,312.99 |
| GNMA | 747422 | 8/15/19 | 4.740% | \$192,698.63 | \$69,308.86 |
| GNMA | 747423 | 8/15/19 | 5.240% | \$81,524.41 | \$76,241.01 |
| GNMA | 747425 | 8/15/19 | 5.000% | \$63,163.74 | \$57,209.35 |
| GNMA | 747426 | 8/15/19 | 5.375% | \$426,228.27 | \$225,011.03 |
| GNMA | 747428 | 8/15/19 | 5.000% | \$87,607.73 | \$0.00 |
| Total | | | | <u><u>\$22,668,808.03</u></u> | <u><u>\$11,204,243.53</u></u> |

Financial Statement balance includes premium on some pools

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

New Mexico Mortgage Finance Authority
2019E Single Family Program
As of 12/31/2021

Indenture: 2019E

Bond Series: 2019E

List of bonds by Maturity:

| Maturity Date | Bond Type | Interest Rate | Original Amount | Principal Matured | Principal Redemptions | Principal Outstanding |
|---------------|-----------|---------------|----------------------|-------------------|-----------------------|-----------------------|
| 8/1/40 | Term E-1 | 2.900% | 22,725,504.00 | 0.00 | 11,394,555.00 | 11,330,949.00 |
| Totals | | | 22,725,504.00 | 0.00 | 11,394,555.00 | 11,330,949.00 |

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New Mexico Mortgage Finance Authority
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Indenture: 2019E

Bond Series: 2019E

List of Unscheduled Special Redemptions:

| Call Date | Called Amount | Source |
|-----------|-----------------------------|--------------------------------|
| 9/1/2019 | 152,864.00 | Excess Revenue After Debt Serv |
| 10/1/2019 | 778,268.00 | Excess Revenue After Debt Serv |
| 11/1/2019 | 173,439.00 | Excess Revenue After Debt Serv |
| 12/1/2019 | 188,595.00 | Excess Revenue After Debt Serv |
| 1/1/2020 | 423,733.00 | Excess Revenue After Debt Serv |
| 2/1/2020 | 141,585.00 | Excess Revenue After Debt Serv |
| 3/1/2020 | 274,878.00 | Excess Revenue After Debt Serv |
| 4/1/2020 | 126,235.00 | Excess Revenue After Debt Serv |
| 5/1/2020 | 166,958.00 | Excess Revenue After Debt Serv |
| 6/1/2020 | 491,482.00 | Excess Revenue After Debt Serv |
| 7/1/2020 | 547,257.00 | Excess Revenue After Debt Serv |
| 8/1/2020 | 833,514.00 | Excess Revenue After Debt Serv |
| 9/1/2020 | 744,188.00 | Excess Revenue After Debt Serv |
| 10/1/2020 | 980,367.00 | Excess Revenue After Debt Serv |
| 11/1/2020 | 428,788.00 | Excess Revenue After Debt Serv |
| 12/1/2020 | 859,533.00 | Excess Revenue After Debt Serv |
| 1/1/2021 | 408,708.00 | Excess Revenue After Debt Serv |
| 2/1/2021 | 331,415.00 | Excess Revenue After Debt Serv |
| 3/1/2021 | 768,651.00 | Excess Revenue After Debt Serv |
| 4/1/2021 | 329,368.00 | Excess Revenue After Debt Serv |
| 5/1/2021 | 359,059.00 | Excess Revenue After Debt Serv |
| 6/1/2021 | 436,593.00 | Excess Revenue After Debt Serv |
| 7/1/2021 | 494,744.00 | Excess Revenue After Debt Serv |
| 8/1/2021 | 236,485.00 | Excess Revenue After Debt Serv |
| 9/1/2021 | 155,196.00 | Excess Revenue After Debt Serv |
| 10/1/2021 | 389,564.00 | Excess Revenue After Debt Serv |
| 11/1/2021 | 40,933.00 | Excess Revenue After Debt Serv |
| 12/1/2021 | 132,155.00 | Excess Revenue After Debt Serv |
| Totals | <u><u>11,394,555.00</u></u> | |

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

NEW MEXICO MORTGAGE FINANCE AUTHORITY
Single Family Program Quarterly Report
As of 12/31/2021

Indenture : 2019E

Bond Series: 2019E

List of Outstanding Investments by Fund:

| Fund | Investment | Par Value | Carry Value Investment Amount (1) | Coupon Rate | Maturity Date |
|-------------------------|----------------------------------|---------------------|---|----------------|------------------|
| Revenue Fund | Federated Govt. Obligations Fund | \$57,627.02 | \$57,627.02 | 0.025% | Liquid |
| Negative Arbitrage | Federated Govt. Obligations Fund | \$0.00 | \$0.00 | 0.025% | Liquid |
| Rebate Fund | Federated Govt. Obligations Fund | \$0.00 | \$0.00 | 0.025% | Liquid |
| Special Redemption Fund | Federated Govt. Obligations Fund | \$227,578.43 | \$227,578.43 | 0.025% | Liquid |
| Cost Of Issuance Fund | Federated Govt. Obligations Fund | \$0.00 | \$0.00 | 0.025% | Liquid |
| Acquisition Fund | Federated Govt. Obligations Fund | \$0.00 | \$0.00 | 0.025% | Liquid |
| GRAND TOTAL | | <u>\$285,205.45</u> | <u>\$285,205.45</u> | | |

Equity by Series (2)

| Bond Series: | | Total Assets | Total Liabilities | Fund Balance |
|--------------|------------------------------|------------------------|------------------------|---------------------|
| <u>2019E</u> | From consolidated financials | <u>\$11,595,155.22</u> | <u>\$11,358,450.16</u> | <u>\$236,705.06</u> |

*** Please refer to the 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.

Indenture: 2019E

Bond Series: 2019E

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