

New Mexico Mortgage Finance Authority
Single Family Quarterly Disclosure Report
As of 06/30/2026

Indenture : 2025AB
Bond Series: 2025AB
Closing Date: 02/26/2025

2025AB Issue Amount \$120,000,000.00

General Information:

Bonds Outstanding:	117,675,000
Outstanding FNMA MBS Pool Balance	12,732,229
Outstanding GNMA MBS Pool Balance	87,877,943
Outstanding FHLMC MBS Pool Balance	17,569,936
Mortgage Rate:	5.82% thru 6.45%
MBS Rate:	FNMA 5.38% thru 5.88%
	GNMA 5.32% thru 5.95%
	FHLMC 5.41% thru 5.91%
Servicing & Guarantee Fee:	FNMA: 0.00% GNMA: 0.00% FHLMC: 0.00%

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

New Mexico Mortgage Finance Authority
Single Family Mortgage Savers Program Quarterly Report
As of 06/30/2026

Bond Indenture: 2025 AB

Bond Issue: 2025 AB

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 06/30/2026
FHLMC	QY0837	4/17/25	5.655%	\$298,300.00	\$290,162.28
FHLMC	QY0838	4/17/25	5.905%	\$4,196,754.00	\$4,136,125.83
FHLMC	QY3719	5/15/25	5.405%	\$397,613.00	\$392,327.57
FHLMC	QY3722	5/15/25	5.655%	\$4,518,003.00	\$4,452,906.03
FHLMC	QY3724	5/15/25	5.905%	\$2,809,370.00	\$2,773,160.28
FHLMC	QY6155	6/18/25	5.405%	\$689,479.00	\$681,157.75
FHLMC	QY6156	6/18/25	5.655%	\$4,377,907.00	\$4,326,366.78
FHLMC	QY6162	6/18/25	5.905%	\$525,600.00	\$517,729.08
FNMA	DD7180	4/16/25	5.375%	\$389,121.00	\$383,474.66
FNMA	DD7181	4/16/25	5.875%	\$2,937,138.00	\$2,859,851.07
FNMA	DE0062	5/14/25	5.375%	\$203,303.00	\$200,621.77
FNMA	DE0063	5/14/25	5.625%	\$1,848,386.00	\$1,821,150.83
FNMA	DE0064	5/14/25	5.875%	\$2,313,639.00	\$2,284,858.21
FNMA	DE2841	6/17/25	5.625%	\$1,870,868.00	\$1,844,356.98
FNMA	DE2842	6/17/25	5.875%	\$260,000.00	\$257,162.13
FNMA	DE5605	7/16/25	5.375%	\$189,815.00	\$187,204.05
FNMA	DE5606	7/16/25	5.625%	\$1,243,874.00	\$1,229,383.56
FNMA	DE5607	7/16/25	5.875%	\$1,684,220.00	\$1,664,165.73
GNMA	DC3328	6/11/25	5.945%	\$8,754,690.25	\$8,606,602.73
GNMA	DG1260	3/26/25	5.320%	\$788,512.00	\$774,638.51
GNMA	DG1261	3/26/25	5.570%	\$5,168,339.00	\$5,082,358.21
GNMA	DG1262	3/26/25	5.570%	\$2,095,736.00	\$2,061,933.88
GNMA	DG1263	3/26/25	5.820%	\$7,668,317.00	\$7,546,400.57
GNMA	DG1266	4/24/25	5.320%	\$2,970,916.00	\$2,920,967.48
GNMA	DG1267	4/24/25	5.570%	\$3,440,980.00	\$3,389,597.96
GNMA	DG1268	4/24/25	5.820%	\$17,502,108.00	\$8,596,478.50
GNMA	DK4478	5/22/25	5.320%	\$1,767,797.00	\$1,742,098.56
GNMA	DK4479	5/22/25	5.570%	\$19,380,451.00	\$19,108,589.20
GNMA	DK4480	5/22/25	5.820%	\$3,509,365.00	\$3,461,786.65
GNMA	DK4483	6/25/25	5.320%	\$2,068,209.00	\$2,041,244.45
GNMA	DK4484	6/25/25	5.570%	\$18,404,872.00	\$18,167,261.79
GNMA	DK4485	6/25/25	5.820%	\$4,437,253.00	\$4,377,984.97
Total				<u>\$128,710,935.25</u>	<u>\$118,180,108.05</u>

Financial Statement balance includes premium on some pools

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

New Mexico Mortgage Finance Authority
2025 AB Single Family Program
As of 06/30/2026

Indenture: 2025 AB
Bond Series: 2025 AB

List of bonds by Maturity:

Maturity Date	Bond Type	Interest Rate	Original Amount	Principal Matured	Principal Redemptions	Principal Outstanding
9/1/26	1 Serial AB	3.050%	395,000.00	0.00	5,000.00	390,000.00
3/1/27	1 Serial AB	3.125%	400,000.00	0.00	5,000.00	395,000.00
9/1/27	1 Serial AB	3.125%	410,000.00	0.00	5,000.00	405,000.00
3/1/28	1 Serial AB	3.200%	415,000.00	0.00	5,000.00	410,000.00
9/1/28	1 Serial AB	3.250%	425,000.00	0.00	5,000.00	420,000.00
3/1/29	1 Serial AB	3.300%	435,000.00	0.00	5,000.00	430,000.00
9/1/29	1 Serial AB	3.350%	440,000.00	0.00	5,000.00	435,000.00
3/1/30	1 Serial AB	3.400%	450,000.00	0.00	5,000.00	445,000.00
9/1/30	1 Serial AB	3.450%	460,000.00	0.00	5,000.00	455,000.00
3/1/31	1 Serial AB	3.500%	465,000.00	0.00	10,000.00	455,000.00
9/1/31	1 Serial AB	3.550%	475,000.00	0.00	10,000.00	465,000.00
3/1/32	1 Serial AB	3.625%	485,000.00	0.00	10,000.00	475,000.00
9/1/32	1 Serial AB	3.700%	500,000.00	0.00	10,000.00	490,000.00
3/1/33	1 Serial AB	3.750%	505,000.00	0.00	10,000.00	495,000.00
9/1/33	1 Serial AB	3.800%	515,000.00	0.00	10,000.00	505,000.00
3/1/34	1 Serial AB	3.850%	530,000.00	0.00	10,000.00	520,000.00
9/1/34	1 Serial AB	3.900%	540,000.00	0.00	10,000.00	530,000.00
3/1/35	1 Serial AB	3.950%	550,000.00	0.00	15,000.00	535,000.00
9/1/35	1 Serial AB	3.950%	565,000.00	0.00	15,000.00	550,000.00
3/1/36	1 Serial AB	4.000%	575,000.00	0.00	15,000.00	560,000.00
9/1/36	1 Serial AB	4.000%	585,000.00	0.00	15,000.00	570,000.00
3/1/37	1 Serial AB	4.050%	600,000.00	0.00	15,000.00	585,000.00
9/1/37	1 Serial AB	4.050%	615,000.00	0.00	15,000.00	600,000.00
9/1/26	2 Serial AB	4.587%	195,000.00	0.00	0.00	195,000.00
3/1/27	2 Serial AB	4.637%	200,000.00	0.00	0.00	200,000.00
9/1/27	2 Serial AB	4.687%	205,000.00	0.00	0.00	205,000.00
3/1/28	2 Serial AB	4.749%	215,000.00	0.00	0.00	215,000.00
9/1/28	2 Serial AB	4.749%	220,000.00	0.00	0.00	220,000.00
3/1/29	2 Serial AB	4.797%	225,000.00	0.00	0.00	225,000.00
9/1/29	2 Serial AB	4.797%	230,000.00	0.00	0.00	230,000.00
3/1/30	2 Serial AB	4.897%	235,000.00	0.00	0.00	235,000.00
9/1/30	2 Serial AB	4.897%	240,000.00	0.00	0.00	240,000.00
3/1/31	2 Serial AB	5.027%	250,000.00	0.00	0.00	250,000.00
9/1/31	2 Serial AB	5.047%	260,000.00	0.00	5,000.00	255,000.00
3/1/32	2 Serial AB	5.097%	265,000.00	0.00	5,000.00	260,000.00
9/1/32	2 Serial AB	5.147%	270,000.00	0.00	5,000.00	265,000.00
3/1/33	2 Serial AB	5.292%	280,000.00	0.00	5,000.00	275,000.00
9/1/33	2 Serial AB	5.342%	290,000.00	0.00	10,000.00	280,000.00
3/1/34	2 Serial AB	5.392%	295,000.00	0.00	10,000.00	285,000.00
9/1/34	2 Serial AB	5.442%	305,000.00	0.00	10,000.00	295,000.00
3/1/35	2 Serial AB	5.492%	310,000.00	0.00	10,000.00	300,000.00
9/1/35	2 Serial AB	5.542%	320,000.00	0.00	15,000.00	305,000.00
3/1/36	2 Serial AB	5.582%	335,000.00	0.00	15,000.00	320,000.00
9/1/36	2 Serial AB	5.622%	345,000.00	0.00	15,000.00	330,000.00
9/1/40	Term AB-1	4.200%	4,000,000.00	0.00	75,000.00	3,925,000.00
9/1/45	Term AB-2	4.550%	8,050,000.00	0.00	150,000.00	7,900,000.00
9/1/50	Term AB-3	4.700%	10,350,000.00	0.00	185,000.00	10,165,000.00
9/1/55	Term AB-4	4.750%	13,425,000.00	0.00	250,000.00	13,175,000.00
3/1/56	Term AB-5	5.750%	24,840,000.00	0.00	525,000.00	24,315,000.00
9/1/40	Term AB-6	5.742%	3,160,000.00	0.00	55,000.00	3,105,000.00
9/1/45	Term AB-7	5.976%	5,275,000.00	0.00	95,000.00	5,180,000.00

9/1/50	Term AB-8	6.026%	7,325,000.00	0.00	135,000.00	7,190,000.00
9/1/55	Term AB-9	6.066%	10,190,000.00	0.00	185,000.00	10,005,000.00
3/1/56	Term AB-0	6.250%	16,560,000.00	0.00	350,000.00	16,210,000.00
Totals			120,000,000.00	0.00	2,325,000.00	117,675,000.00

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

New Mexico Mortgage Finance Authority
Single Family Quarterly Disclosure Report
As of 06/30/2026

Indenture: 2025A

Bond Series: 2025A

List of Unscheduled Special Redemptions:

Call Date	Called Amount	Source
9/1/2025	260,000.00	Excess Revenue After Debt Serv
12/1/2025	945,000.00	Excess Revenue After Debt Serv
3/1/2026	785,000.00	Excess Revenue After Debt Serv
6/1/2026	335,000.00	Excess Revenue After Debt Serv
Totals	<u>2,325,000.00</u>	

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NEW MEXICO MORTGAGE FINANCE AUTHORITY
Single Family Program Quarterly Report
As of 06/30/2026

Indenture : 2025A

Bond Series: 2025A

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	\$2,824,387.03	\$2,824,387.03	%	Liquid
Negative Arbitrage	Federated Govt. Obligations Fund	\$0.00	\$0.00	%	Liquid
Rebate Fund	Federated Govt. Obligations Fund	\$0.00	\$0.00	%	Liquid
Special Redemption Fund	Federated Govt. Obligations Fund	\$0.00	\$0.00	%	Liquid
Cost Of Issuance Fund	Federated Govt. Obligations Fund	\$0.00	\$0.00	%	Liquid
Acquisition Fund	Federated Govt. Obligations Fund	\$0.00	\$0.00	%	Liquid
GRAND TOTAL		<u>\$2,824,387.03</u>	<u>\$2,824,387.03</u>		

Equity by Series (2)

Bond Series:		Total Assets	Total Liabilities	Fund Balance
<u>2025A</u>	From consolidated financials			

*** 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: 2025AB
Bond Series: 2025AB

DISCLAIMER

All information contained herein is obtained from sources believed to be accurate and reliable. Refer to the Official Statement and operative documents of each series for complete information on that issue. Because of the possibility of human and mechanical error as well as other factors, such information is provided "as is" without warranty of any kind and, in particular, no representation or warranty, expressed or implied, is made nor to be inferred as to the accuracy, timeliness or completeness, of any such information. Under no circumstances shall New Mexico Mortgage Finance Authority have any liability to any person or entity for (a) any loss or damage in whole or part caused by, resulting from, or relating to any error (neglect or otherwise) or other circumstances involved in procuring, collecting, compiling, interpreting, analyzing, editing, transcribing, transmitting, communicating or delivering any such information, or (b) any direct, indirect, special, consequential or incidental damages whatsoever, even if New Mexico Mortgage Finance Authority is advised in advance of the possibility of such damages, resulting from the use of, or inability to use, any such information.