

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

Indenture : 2026AB
Bond Series: 2026AB
Closing Date: 02/25/2026

2026AB Issue Amount \$120,000,000.00

General Information:

Bonds Outstanding:	120,000,000
Outstanding FNMA MBS Pool Balance	30,676,769
Outstanding GNMA MBS Pool Balance	81,424,528
Outstanding FHLMC MBS Pool Balance	7,160,091
Mortgage Rate:	5.63% thru 6.32%
MBS Rate:	FNMA 5.13% thru 5.38%
	GNMA 5.20% thru 5.82%
	FHLMC 5.13% thru 5.38%
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: 2026 AB

Bond Issue: 2026 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	TA6231	2/26/26	5.250%	\$3,569,399.00	\$3,546,163.49
FHLMC	TA8936	3/19/26	5.250%	\$1,875,545.00	\$1,869,767.79
FHLMC	TA8937	3/19/26	5.375%	\$176,655.00	\$176,131.02
FHLMC	TB1427	4/23/26	5.125%	\$399,600.00	\$398,732.94
FHLMC	TB1428	4/23/26	5.250%	\$1,171,648.00	\$1,169,295.67
FNMA	DG2647	2/26/26	5.250%	\$2,502,886.00	\$2,484,442.51
FNMA	DG2648	2/26/26	5.375%	\$654,851.00	\$652,267.23
FNMA	DG5704	3/18/26	5.250%	\$2,843,875.00	\$2,834,857.38
FNMA	DG5705	3/18/26	5.250%	\$3,311,992.00	\$3,301,192.89
FNMA	DG5706	3/18/26	5.250%	\$2,945,609.00	\$2,924,969.30
FNMA	DG9165	4/22/26	5.125%	\$4,423,844.00	\$4,413,931.54
FNMA	DG9166	4/22/26	5.250%	\$5,250,730.00	\$5,240,166.06
FNMA	DH1523	5/20/26	5.125%	\$8,836,116.00	\$8,824,941.94
GNMA	DO3875	2/26/26	5.320%	\$16,963,331.00	\$16,890,357.46
GNMA	DO3876	2/26/26	5.320%	\$14,640,620.00	\$14,284,860.69
GNMA	DO3877	2/26/26	5.445%	\$2,290,768.00	\$2,280,188.88
GNMA	DO3878	2/26/26	5.695%	\$671,509.00	\$668,819.76
GNMA	DO3879	2/26/26	5.820%	\$606,182.00	\$603,829.74
GNMA	DO3883	3/25/26	5.195%	\$284,238.00	\$283,322.13
GNMA	DO3884	3/25/26	5.320%	\$4,527,896.00	\$4,513,471.03
GNMA	DO3885	3/25/26	5.320%	\$2,018,855.00	\$2,011,408.42
GNMA	DO3886	3/25/26	5.320%	\$4,699,317.00	\$4,682,855.34
GNMA	DO3887	3/25/26	5.320%	\$3,087,897.00	\$3,068,112.29
GNMA	DO3892	4/29/26	5.195%	\$276,251.00	\$275,658.95
GNMA	DO3893	4/29/26	5.195%	\$4,959,525.00	\$4,948,833.16
GNMA	DO3894	4/29/26	5.195%	\$1,278,851.00	\$1,274,926.14
GNMA	DO3895	4/29/26	5.195%	\$3,029,671.00	\$3,023,077.44
GNMA	DO3896	4/29/26	5.195%	\$7,674,222.00	\$7,656,850.24
GNMA	DO3897	4/29/26	5.320%	\$836,041.00	\$834,285.46
GNMA	DO3898	4/29/26	5.320%	\$467,668.00	\$466,662.41
GNMA	DO3899	4/29/26	5.320%	\$887,111.00	\$883,710.20
GNMA	DS1982	4/29/26	5.320%	\$12,801,156.00	\$12,773,298.64
Total				<u>\$119,963,859.00</u>	<u>\$119,261,388.14</u>

Financial Statement balance includes premium on some pools

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

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

Indenture: 2026 AB
Bond Series: 2026 AB

List of bonds by Maturity:

Maturity Date	Bond Type	Interest Rate	Original Amount	Principal Matured	Principal Redemptions	Principal Outstanding
3/1/27	1 Serial AB	2.600%	560,000.00	0.00	0.00	560,000.00
9/1/27	1 Serial AB	2.600%	565,000.00	0.00	0.00	565,000.00
3/1/28	1 Serial AB	2.650%	580,000.00	0.00	0.00	580,000.00
9/1/28	1 Serial AB	2.700%	590,000.00	0.00	0.00	590,000.00
3/1/29	1 Serial AB	2.750%	595,000.00	0.00	0.00	595,000.00
9/1/29	1 Serial AB	2.750%	610,000.00	0.00	0.00	610,000.00
3/1/30	1 Serial AB	2.800%	620,000.00	0.00	0.00	620,000.00
9/1/30	1 Serial AB	2.850%	630,000.00	0.00	0.00	630,000.00
3/1/31	1 Serial AB	2.900%	640,000.00	0.00	0.00	640,000.00
9/1/31	1 Serial AB	2.950%	650,000.00	0.00	0.00	650,000.00
3/1/32	1 Serial AB	3.000%	665,000.00	0.00	0.00	665,000.00
9/1/32	1 Serial AB	3.050%	680,000.00	0.00	0.00	680,000.00
3/1/33	1 Serial AB	3.150%	690,000.00	0.00	0.00	690,000.00
9/1/33	1 Serial AB	3.200%	705,000.00	0.00	0.00	705,000.00
3/1/34	1 Serial AB	3.300%	720,000.00	0.00	0.00	720,000.00
9/1/34	1 Serial AB	3.350%	735,000.00	0.00	0.00	735,000.00
3/1/35	1 Serial AB	3.450%	750,000.00	0.00	0.00	750,000.00
9/1/35	1 Serial AB	3.500%	765,000.00	0.00	0.00	765,000.00
3/1/36	1 Serial AB	3.600%	785,000.00	0.00	0.00	785,000.00
9/1/36	1 Serial AB	3.600%	795,000.00	0.00	0.00	795,000.00
3/1/37	1 Serial AB	3.750%	815,000.00	0.00	0.00	815,000.00
9/1/37	1 Serial AB	3.800%	830,000.00	0.00	0.00	830,000.00
3/1/38	1 Serial AB	3.850%	850,000.00	0.00	0.00	850,000.00
9/1/38	1 Serial AB	3.900%	870,000.00	0.00	0.00	870,000.00
3/1/27	2 Serial AB	3.764%	115,000.00	0.00	0.00	115,000.00
9/1/27	2 Serial AB	3.764%	115,000.00	0.00	0.00	115,000.00
3/1/28	2 Serial AB	3.804%	115,000.00	0.00	0.00	115,000.00
9/1/28	2 Serial AB	3.804%	120,000.00	0.00	0.00	120,000.00
3/1/29	2 Serial AB	3.864%	125,000.00	0.00	0.00	125,000.00
9/1/29	2 Serial AB	3.914%	125,000.00	0.00	0.00	125,000.00
3/1/30	2 Serial AB	4.041%	125,000.00	0.00	0.00	125,000.00
9/1/30	2 Serial AB	4.091%	135,000.00	0.00	0.00	135,000.00
3/1/31	2 Serial AB	4.141%	135,000.00	0.00	0.00	135,000.00
9/1/31	2 Serial AB	4.191%	140,000.00	0.00	0.00	140,000.00
3/1/32	2 Serial AB	4.447%	145,000.00	0.00	0.00	145,000.00
9/1/32	2 Serial AB	4.497%	145,000.00	0.00	0.00	145,000.00
3/1/33	2 Serial AB	4.547%	150,000.00	0.00	0.00	150,000.00
9/1/33	2 Serial AB	4.597%	150,000.00	0.00	0.00	150,000.00
3/1/34	2 Serial AB	4.751%	155,000.00	0.00	0.00	155,000.00
9/1/34	2 Serial AB	4.801%	155,000.00	0.00	0.00	155,000.00
3/1/35	2 Serial AB	4.901%	165,000.00	0.00	0.00	165,000.00
9/1/35	2 Serial AB	4.951%	170,000.00	0.00	0.00	170,000.00
3/1/36	2 Serial AB	5.051%	170,000.00	0.00	0.00	170,000.00
9/1/36	2 Serial AB	5.101%	180,000.00	0.00	0.00	180,000.00
3/1/37	2 Serial AB	5.151%	185,000.00	0.00	0.00	185,000.00
9/1/37	2 Serial AB	5.201%	190,000.00	0.00	0.00	190,000.00
3/1/38	2 Serial AB	5.241%	195,000.00	0.00	0.00	195,000.00
9/1/38	2 Serial AB	5.281%	200,000.00	0.00	0.00	200,000.00
9/1/41	Term AB-1	4.150%	5,675,000.00	0.00	0.00	5,675,000.00
9/1/46	Term AB-2	4.600%	11,565,000.00	0.00	0.00	11,565,000.00
9/1/51	Term AB-3	4.750%	15,080,000.00	0.00	0.00	15,080,000.00

9/1/56	Term AB-4	4.800%	18,985,000.00	0.00	0.00	18,985,000.00
3/1/57	Term AB-5	5.750%	28,000,000.00	0.00	0.00	28,000,000.00
9/1/41	Term AB-6	5.581%	1,340,000.00	0.00	0.00	1,340,000.00
9/1/46	Term AB-7	5.765%	2,865,000.00	0.00	0.00	2,865,000.00
9/1/51	Term AB-8	5.815%	3,945,000.00	0.00	0.00	3,945,000.00
9/1/56	Term AB-9	5.835%	5,245,000.00	0.00	0.00	5,245,000.00
3/1/57	Term AB-0	5.750%	7,000,000.00	0.00	0.00	7,000,000.00
Totals			120,000,000.00	0.00	0.00	120,000,000.00

*** 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:
Bond Series:

List of Unscheduled Special Redemptions:

Call Date	Called Amount	Source
Totals		

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

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

Indenture : 2026A

Bond Series: 2026A

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	\$2,983,553.44	\$2,983,553.44	%	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	\$27,200.00	\$27,200.00	%	Liquid
Acquisition Fund	Federated Govt. Obligations Fund	\$36,845.65	\$36,845.65	%	Liquid
GRAND TOTAL		<u>\$3,047,599.09</u>	<u>\$3,047,599.09</u>		

Equity by Series (2)

Bond Series:		Total Assets	Total Liabilities	Fund Balance
<u>2026A</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: 2026AB
Bond Series: 2026AB

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.