

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

Indenture : 2026CD
Bond Series: 2026CD
Closing Date: 05/28/2026

2026CD Issue Amount \$150,000,000.00

General Information:

Bonds Outstanding:	150,000,000
Outstanding FNMA MBS Pool Balance	13,953,001
Outstanding GNMA MBS Pool Balance	64,682,781
Outstanding FHLMC MBS Pool Balance	3,775,123
Mortgage Rate:	3.25% thru 5.95%
MBS Rate:	FNMA 2.78% thru 5.38%
	GNMA 2.75% thru 5.45%
	FHLMC 5.13% thru 5.25%
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 CD

Bond Issue: 2026 CD

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	TB3947	5/29/26	5.125%	\$2,053,645.00	\$2,051,541.86
FHLMC	TB6482	6/18/26	5.125%	\$1,007,271.00	\$1,007,271.00
FHLMC	TB6483	6/18/26	5.250%	\$716,310.00	\$716,310.00
FNMA	AQ1933	5/1/26	3.525%	\$28,789.98	\$28,681.88
FNMA	AQ6030	5/1/26	3.275%	\$33,524.16	\$33,400.53
FNMA	AR4965	5/1/26	3.025%	\$20,973.91	\$20,897.39
FNMA	AR4966	5/1/26	3.150%	\$33,610.91	\$33,462.33
FNMA	AU3210	5/1/26	2.775%	\$70,757.18	\$70,504.03
FNMA	AU3214	5/1/26	3.275%	\$25,996.35	\$25,801.82
FNMA	AU6754	5/1/26	3.525%	\$116,388.72	\$116,004.04
FNMA	AU6755	5/1/26	3.775%	\$107,345.80	\$107,001.78
FNMA	AU6756	5/1/26	3.025%	\$478,948.63	\$477,120.67
FNMA	AU6758	5/1/26	4.025%	\$106,944.95	\$106,565.59
FNMA	AU9499	5/1/26	3.025%	\$49,854.34	\$49,681.32
FNMA	AU9500	5/1/26	3.275%	\$55,420.53	\$54,939.96
FNMA	AV1925	5/1/26	4.275%	\$41,330.77	\$41,097.33
FNMA	AV1927	5/1/26	3.275%	\$43,160.11	\$42,981.95
FNMA	AV1929	5/1/26	4.025%	\$32,341.39	\$32,240.83
FNMA	AV6661	5/1/26	4.525%	\$21,104.41	\$21,043.31
FNMA	AV9134	5/1/26	5.025%	\$36,744.50	\$36,643.39
FNMA	AV9135	5/1/26	4.025%	\$57,119.98	\$56,874.74
FNMA	AV9136	5/1/26	4.525%	\$88,166.58	\$87,853.30
FNMA	AW0647	5/1/26	4.525%	\$84,346.48	\$84,077.38
FNMA	AW0648	5/1/26	4.525%	\$49,517.34	\$49,375.10
FNMA	AW0649	5/1/26	4.025%	\$70,774.52	\$70,528.26
FNMA	AY1933	5/1/26	3.650%	\$114,266.50	\$113,934.17
FNMA	DH1524	5/29/26	5.125%	\$1,638,109.00	\$1,636,430.87
FNMA	DH1525	5/29/26	5.250%	\$1,508,375.00	\$1,506,870.49
FNMA	DH4689	6/17/26	5.125%	\$3,183,765.00	\$3,183,765.00
FNMA	DH4690	6/17/26	5.250%	\$5,723,224.00	\$5,723,224.00
FNMA	DH4691	6/17/26	5.375%	\$142,000.00	\$142,000.00
GNMA	759579	5/1/26	2.750%	\$16,547.62	\$16,486.73
GNMA	759584	5/1/26	3.750%	\$111,148.34	\$110,771.13
GNMA	759585	5/1/26	2.750%	\$66,573.36	\$66,325.29
GNMA	759586	5/1/26	3.250%	\$90,217.47	\$89,891.73
GNMA	759588	5/1/26	3.500%	\$386,174.10	\$384,221.36
GNMA	759590	5/1/26	3.750%	\$731,625.53	\$729,124.90
GNMA	759591	5/1/26	3.000%	\$46,202.23	\$45,950.37
GNMA	759592	5/1/26	3.250%	\$103,991.57	\$103,546.66
GNMA	759593	5/1/26	3.250%	\$135,245.42	\$111,430.91
GNMA	764073	5/1/26	3.000%	\$1,161,260.37	\$1,155,337.74
GNMA	764074	5/1/26	3.250%	\$137,623.21	\$136,392.58
GNMA	764075	5/1/26	3.500%	\$1,304,975.24	\$1,300,301.97
GNMA	764076	5/1/26	3.750%	\$820,356.67	\$817,441.86
GNMA	764077	5/1/26	4.000%	\$138,329.16	\$137,881.88

Pool Type	Pool Number	Purchase Date	MBS Rate	Original Amount	Outstanding As of 06/30/2026
GNMA	764081	5/1/26	2.750%	\$586,412.89	\$584,023.00
GNMA	764082	5/1/26	3.000%	\$78,768.33	\$78,327.62
GNMA	764083	5/1/26	3.250%	\$116,220.88	\$115,324.48
GNMA	764084	5/1/26	3.000%	\$193,097.03	\$192,393.53
GNMA	764085	5/1/26	3.000%	\$117,272.78	\$116,842.72
GNMA	764086	5/1/26	3.250%	\$104,044.35	\$103,678.31
GNMA	764087	5/1/26	3.500%	\$123,316.37	\$122,438.65
GNMA	764095	5/1/26	4.000%	\$60,726.62	\$60,534.66
GNMA	764096	5/1/26	3.000%	\$36,276.41	\$36,140.97
GNMA	764097	5/1/26	3.250%	\$55,732.79	\$55,233.29
GNMA	772295	5/1/26	4.000%	\$66,008.64	\$65,801.45
GNMA	772296	5/1/26	5.000%	\$49,971.29	\$49,827.85
GNMA	772297	5/1/26	4.500%	\$38,688.50	\$38,567.70
GNMA	772309	5/1/26	4.000%	\$243,750.30	\$242,947.05
GNMA	772310	5/1/26	3.500%	\$24,404.38	\$24,316.35
GNMA	772311	5/1/26	4.500%	\$20,780.82	\$20,719.17
GNMA	772312	5/1/26	5.000%	\$102,336.85	\$101,971.86
GNMA	772314	5/1/26	4.500%	\$16,355.33	\$16,306.81
GNMA	772321	5/1/26	3.500%	\$157,511.75	\$156,935.00
GNMA	772322	5/1/26	4.000%	\$83,089.77	\$82,830.34
GNMA	772323	5/1/26	4.000%	\$77,840.87	\$77,501.89
GNMA	772326	5/1/26	5.000%	\$59,185.57	\$59,017.61
GNMA	AB1980	5/1/26	3.000%	\$80,486.42	\$80,179.26
GNMA	AB1981	5/1/26	3.250%	\$28,733.87	\$28,624.58
GNMA	AB1984	5/1/26	3.750%	\$23,337.69	\$23,254.94
GNMA	AC7720	5/1/26	3.250%	\$13,395.16	\$13,305.64
GNMA	AC8228	5/1/26	2.750%	\$24,866.72	\$24,772.72
GNMA	AC8239	5/1/26	3.000%	\$61,501.65	\$61,265.19
GNMA	AC8240	5/1/26	3.250%	\$146,445.94	\$145,855.75
GNMA	AC8241	5/1/26	3.750%	\$93,351.80	\$93,020.89
GNMA	AC8470	5/1/26	2.750%	\$21,951.18	\$21,868.87
GNMA	AC8472	5/1/26	3.250%	\$141,824.24	\$141,247.50
GNMA	AC8473	5/1/26	3.750%	\$50,944.19	\$50,751.77
GNMA	AI1152	5/1/26	4.500%	\$49,021.92	\$48,877.04
GNMA	AL8521	5/1/26	3.250%	\$196,475.77	\$195,867.43
GNMA	AL8522	5/1/26	3.375%	\$416,423.17	\$414,912.64
GNMA	DS1986	5/28/26	5.195%	\$2,465,319.00	\$2,462,683.43
GNMA	DS1987	5/28/26	5.195%	\$7,254,963.00	\$7,247,102.90
GNMA	DS1988	5/28/26	5.195%	\$6,069,640.00	\$6,060,631.62
GNMA	DS1989	5/28/26	5.195%	\$3,203,462.00	\$3,198,862.76
GNMA	DS1990	5/28/26	5.320%	\$5,032,343.00	\$5,027,080.78
GNMA	DS1991	5/28/26	5.445%	\$213,710.00	\$213,491.71
GNMA	DS1996	6/24/26	5.195%	\$7,297,981.00	\$7,297,981.00
GNMA	DS1997	6/24/26	5.320%	\$2,315,940.00	\$2,315,940.00
GNMA	DS1998	6/24/26	5.320%	\$6,810,879.00	\$6,810,879.00
GNMA	DS1999	6/24/26	5.320%	\$3,644,598.00	\$3,644,598.00
GNMA	DS2000	6/24/26	5.320%	\$1,714,146.00	\$1,714,146.00
GNMA	DS2001	6/24/26	5.320%	\$9,738,794.00	\$9,738,794.00
Total				<u>\$82,512,724.57</u>	<u>\$82,410,905.16</u>

Financial Statement balance includes premium on some pools

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

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

Indenture: 2026 CD
Bond Series: 2026 CD

List of bonds by Maturity:

Maturity Date	Bond Type	Interest Rate	Original Amount	Principal Matured	Principal Redemptions	Principal Outstanding
9/1/27	1 Serial CD	2.700%	730,000.00	0.00	0.00	730,000.00
3/1/28	1 Serial CD	2.750%	750,000.00	0.00	0.00	750,000.00
9/1/28	1 Serial CD	2.750%	765,000.00	0.00	0.00	765,000.00
3/1/29	1 Serial CD	2.850%	775,000.00	0.00	0.00	775,000.00
9/1/29	1 Serial CD	2.850%	795,000.00	0.00	0.00	795,000.00
3/1/30	1 Serial CD	2.950%	810,000.00	0.00	0.00	810,000.00
9/1/30	1 Serial CD	3.000%	825,000.00	0.00	0.00	825,000.00
3/1/31	1 Serial CD	3.100%	845,000.00	0.00	0.00	845,000.00
9/1/31	1 Serial CD	3.125%	860,000.00	0.00	0.00	860,000.00
3/1/32	1 Serial CD	3.250%	880,000.00	0.00	0.00	880,000.00
9/1/32	1 Serial CD	3.300%	905,000.00	0.00	0.00	905,000.00
3/1/33	1 Serial CD	3.350%	925,000.00	0.00	0.00	925,000.00
9/1/33	1 Serial CD	3.400%	940,000.00	0.00	0.00	940,000.00
3/1/35	1 Serial CD	3.600%	1,010,000.00	0.00	0.00	1,010,000.00
9/1/35	1 Serial CD	3.700%	1,035,000.00	0.00	0.00	1,035,000.00
3/1/37	1 Serial CD	3.850%	1,115,000.00	0.00	0.00	1,115,000.00
9/1/37	1 Serial CD	3.900%	1,135,000.00	0.00	0.00	1,135,000.00
3/1/38	1 Serial CD	3.950%	1,170,000.00	0.00	0.00	1,170,000.00
9/1/38	1 Serial CD	4.000%	1,195,000.00	0.00	0.00	1,195,000.00
9/1/27	2 Serial CD	3.949%	140,000.00	0.00	0.00	140,000.00
3/1/28	2 Serial CD	3.949%	140,000.00	0.00	0.00	140,000.00
9/1/28	2 Serial CD	3.949%	145,000.00	0.00	0.00	145,000.00
3/1/29	2 Serial CD	3.974%	150,000.00	0.00	0.00	150,000.00
9/1/29	2 Serial CD	4.024%	150,000.00	0.00	0.00	150,000.00
3/1/30	2 Serial CD	4.148%	155,000.00	0.00	0.00	155,000.00
9/1/30	2 Serial CD	4.198%	160,000.00	0.00	0.00	160,000.00
3/1/31	2 Serial CD	4.248%	160,000.00	0.00	0.00	160,000.00
9/1/31	2 Serial CD	4.298%	165,000.00	0.00	0.00	165,000.00
3/1/32	2 Serial CD	4.433%	170,000.00	0.00	0.00	170,000.00
9/1/32	2 Serial CD	4.483%	170,000.00	0.00	0.00	170,000.00
3/1/33	2 Serial CD	4.533%	175,000.00	0.00	0.00	175,000.00
9/1/33	2 Serial CD	4.583%	180,000.00	0.00	0.00	180,000.00
9/1/34	Term CD-1	3.500%	1,945,000.00	0.00	0.00	1,945,000.00
9/1/36	Term CD-2	3.750%	2,140,000.00	0.00	0.00	2,140,000.00
9/1/41	Term CD-3	4.250%	7,790,000.00	0.00	0.00	7,790,000.00
9/1/46	Term CD-4	4.650%	14,220,000.00	0.00	0.00	14,220,000.00
9/1/51	Term CD-5	4.700%	17,900,000.00	0.00	0.00	17,900,000.00
9/1/56	Term CD-6	4.750%	23,800,000.00	0.00	0.00	23,800,000.00
3/1/57	Term CD-7	5.500%	40,740,000.00	0.00	0.00	40,740,000.00
9/1/38	Term CD-8	5.018%	2,040,000.00	0.00	0.00	2,040,000.00
9/1/41	Term CD-9	5.488%	1,485,000.00	0.00	0.00	1,485,000.00
9/1/46	Term CD-0	5.850%	2,705,000.00	0.00	0.00	2,705,000.00
9/1/51	Term CD-1	5.870%	3,415,000.00	0.00	0.00	3,415,000.00
9/1/56	Term CD-2	5.920%	4,535,000.00	0.00	0.00	4,535,000.00
3/1/57	Term CD-3	5.500%	7,760,000.00	0.00	0.00	7,760,000.00
Totals			150,000,000.00	0.00	0.00	150,000,000.00

*** 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 : 2026C

Bond Series: 2026C

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	\$546,154.41	\$546,154.41	%	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	\$102,950.00	\$102,950.00	%	Liquid
Acquisition Fund	Federated Govt. Obligations Fund	\$69,325,837.74	\$69,325,837.74	%	Liquid
GRAND TOTAL		<u>\$69,974,942.15</u>	<u>\$69,974,942.15</u>		

Equity by Series (2)

Bond Series:		Total Assets	Total Liabilities	Fund Balance
<u>2026C</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: 2026CD
Bond Series: 2026CD

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.