New Mexico Mortgage Finance Authority
Single Family Quarterly Disclosure Report
As of 12/31/2023

Indenture : 2022D
Bond Series: 2022D
Closing Date: 08/18/2022 2022D Issue Amount $99,900,000.00

General Information:

Bonds Outstanding:	98,115,000
Outstanding FNMA MBS Pool Balance	22,001,594
Outstanding GNMA MBS Pool Balance	75,442,143
Mortgage Rate:	2.93% thru 6.50%
MBS Rate:	FNMA 2.43% thru 5.80%
	GNMA 2.63% thru 6.00%
Servicing & Guarantee Fee:	FNMA: 0.70 & 1.075% GNMA: 0.50%

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

New Mexico Mortgage Finance Authority
Single Family Mortgage $avers Program Quarterly Report
As of 12/31/2023

Bond Indenture: 2022 D
Bond Issue: 2022 D

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 12/31/2023
FNMA	BW6709	8/25/22	2.425%	$114,000.00	$110,875.83
FNMA	BW6710	8/25/22	4.800%	$347,100.00	$339,958.50
FNMA	BW6711	8/25/22	4.550%	$228,435.00	$224,387.20
FNMA	BW6712	8/25/22	5.050%	$225,150.00	$221,249.23
FNMA	BW6713	8/25/22	4.800%	$1,077,500.00	$1,056,989.32
FNMA	BW6714	8/25/22	4.925%	$391,970.00	$384,735.26
FNMA	BW6715	8/25/22	5.050%	$84,000.00	$82,107.78
FNMA	BW6716	8/25/22	5.175%	$446,550.00	$431,065.89
FNMA	BW6717	8/25/22	5.300%	$519,000.00	$510,983.16
FNMA	BW9208	9/15/22	4.550%	$184,824.00	$181,403.04
FNMA	BW9209	9/15/22	4.800%	$111,550.00	$109,610.91
FNMA	BW9210	9/15/22	5.050%	$247,350.00	$243,343.55
FNMA	BW9211	9/15/22	5.175%	$218,250.00	$214,795.46
FNMA	BW9212	9/15/22	5.300%	$203,796.00	$200,625.04
FNMA	BW9213	9/15/22	5.050%	$532,189.00	$524,041.87
FNMA	BW9214	9/15/22	5.175%	$680,490.00	$669,949.42
FNMA	BW9215	9/15/22	5.300%	$1,027,958.00	$1,013,048.53
FNMA	BW9254	10/6/22	4.800%	$122,500.00	$120,565.90
FNMA	BW9255	10/6/22	4.925%	$2,124,236.00	$2,089,582.28
FNMA	BW9256	10/6/22	5.050%	$506,920.00	$479,101.05
FNMA	BW9257	10/6/22	5.300%	$139,510.00	$137,489.14
FNMA	BW9258	10/6/22	4.925%	$891,314.00	$871,229.14
FNMA	BW9259	10/6/22	5.050%	$982,204.00	$968,261.40
FNMA	BW9260	10/6/22	5.175%	$199,310.00	$194,901.40
FNMA	BW9261	10/6/22	5.300%	$68,336.00	$67,412.87
FNMA	BW9278	10/27/22	4.925%	$247,000.00	$243,188.42
FNMA	BW9279	10/27/22	4.925%	$1,311,217.00	$1,290,341.56
FNMA	BW9280	10/27/22	5.050%	$674,985.00	$651,665.83
FNMA	BW9281	10/27/22	4.800%	$229,430.00	$226,007.74
FNMA	BW9282	10/27/22	4.925%	$1,074,808.00	$832,893.07
FNMA	BX1877	10/27/22	2.425%	$247,350.00	$241,571.11
FNMA	BX2619	11/10/22	4.800%	$120,850.00	$119,051.98
FNMA	BX2620	11/10/22	4.925%	$512,701.00	$505,069.71
FNMA	BX2621	11/10/22	5.175%	$478,288.00	$471,730.00
FNMA	BX2622	11/10/22	4.925%	$721,051.00	$710,219.44
FNMA	BX2623	11/10/22	5.300%	$171,380.00	$169,094.31
FNMA	BX2624	11/10/22	5.050%	$276,450.00	$272,783.28
FNMA	BX2625	11/10/22	5.300%	$202,000.00	$199,488.70
FNMA	BX2651	11/23/22	4.925%	$238,762.00	$235,558.44
FNMA	BX2652	11/23/22	5.175%	$286,150.00	$282,507.99
FNMA	BX3086	11/10/22	5.300%	$213,400.00	$210,644.99
FNMA	BX3088	11/10/22	5.550%	$160,050.00	$158,152.22
FNMA	BX3095	11/10/22	5.800%	$150,350.00	$148,517.56
FNMA	BX3542	11/23/22	4.550%	$174,400.00	$171,881.38
FNMA	BX3543	11/23/22	4.925%	$160,050.00	$157,761.36

Pool Type	Pool Number	Purchase Date	MBS Rate	Original Amount	Outstanding As of 12/31/2023
FNMA	BX3544	11/23/22	5.175%	$276,395.00	$272,504.40
FNMA	BX3545	11/23/22	5.300%	$407,500.00	$401,088.87
FNMA	BX3546	11/23/22	5.300%	$560,660.00	$553,689.87
FNMA	BX3547	11/23/22	5.800%	$326,250.00	$322,447.89
FNMA	BX5122	12/21/22	5.800%	$1,726,945.00	$1,706,020.56
GNMA	CO3809	11/1/22	3.625%	$108,952.90	$106,820.46
GNMA	CO3813	11/1/22	4.875%	$4,841,397.06	$4,763,312.33
GNMA	CO3822	8/25/22	4.125%	$127,476.00	$124,700.10
GNMA	CO3823	8/25/22	4.625%	$186,558.00	$182,820.52
GNMA	CO3824	11/1/22	4.875%	$3,443,552.00	$3,388,622.89
GNMA	CO3825	8/25/22	5.000%	$147,283.00	$144,386.39
GNMA	CO3826	11/1/22	5.000%	$573,962.23	$558,899.13
GNMA	CO3827	11/1/22	5.250%	$174,832.10	$172,289.27
GNMA	CO3829	9/15/22	4.875%	$3,292,912.00	$1,867,683.23
GNMA	CO3830	9/15/22	5.000%	$4,179,059.00	$2,261,819.38
GNMA	CO3831	9/15/22	5.125%	$1,505,733.00	$1,477,935.97
GNMA	CO3832	9/15/22	5.250%	$4,426,980.00	$1,863,376.00
GNMA	CO3834	10/6/22	2.625%	$948,234.00	$924,982.18
GNMA	CO3835	10/6/22	4.625%	$233,376.00	$229,312.50
GNMA	CO3836	10/6/22	4.875%	$11,971,452.00	$6,733,821.34
GNMA	CO3837	10/6/22	5.000%	$2,261,002.00	$1,284,094.83
GNMA	CP9494	10/27/22	2.625%	$519,436.00	$216,543.06
GNMA	CP9495	10/27/22	4.125%	$195,651.00	$191,808.41
GNMA	CP9496	10/27/22	4.875%	$14,406,803.00	$5,977,258.72
GNMA	CP9497	10/27/22	5.000%	$3,470,418.00	$3,411,839.28
GNMA	CP9498	10/27/22	5.125%	$2,235,834.00	$2,196,617.23
GNMA	CP9499	10/27/22	5.250%	$1,733,411.00	$1,705,524.26
GNMA	CP9500	11/10/22	2.625%	$767,350.00	$749,899.70
GNMA	CP9501	11/10/22	4.875%	$5,364,799.00	$5,281,899.82
GNMA	CP9502	11/10/22	5.000%	$1,954,796.00	$1,923,248.01
GNMA	CP9503	11/10/22	5.125%	$1,513,643.00	$1,490,638.47
GNMA	CP9504	11/10/22	5.250%	$245,355.00	$45,407.44
GNMA	CP9505	11/10/22	5.500%	$573,589.00	$564,869.53
GNMA	CP9506	11/10/22	5.750%	$587,895.00	$580,214.30
GNMA	CP9507	11/23/22	2.625%	$220,924.00	$215,920.95
GNMA	CP9508	11/23/22	4.875%	$1,065,709.00	$1,049,089.95
GNMA	CP9509	11/23/22	5.000%	$1,077,129.00	$1,060,982.65
GNMA	CP9510	11/23/22	5.125%	$1,093,328.00	$1,076,724.49
GNMA	CP9511	11/23/22	5.250%	$1,169,231.00	$1,149,904.26
GNMA	CP9512	11/23/22	5.500%	$792,618.00	$781,798.41
GNMA	CP9513	11/23/22	5.750%	$895,479.00	$377,932.46
GNMA	CP9516	1/30/23	4.875%	$696,269.06	$687,194.83
GNMA	CP9518	1/30/23	5.125%	$806,962.15	$796,899.06
GNMA	CP9519	1/30/23	5.250%	$869,756.72	$840,970.51
GNMA	CP9521	12/21/22	5.750%	$6,327,799.00	$5,658,391.79
GNMA	CP9522	12/21/22	5.750%	$1,057,781.00	$447,153.27
GNMA	CP9523	1/30/23	5.750%	$482,821.20	$476,620.65
GNMA	CP9526	1/30/23	2.875%	$1,124,707.12	$1,103,632.88
GNMA	CP9530	1/30/23	5.500%	$463,941.43	$458,410.76
GNMA	CP9531	1/30/23	5.750%	$4,055,989.62	$4,007,246.39
GNMA	CP9532	1/30/23	6.000%	$962,835.10	$952,685.11
GNMA	CP9539	1/30/23	5.750%	$2,158,001.25	$2,132,803.91
GNMA	CP9540	1/30/23	6.000%	$655,076.63	$647,650.96
GNMA	CP9541	10/6/22	5.250%	$211,007.18	$205,675.87
GNMA	CP9542	10/6/22	5.125%	$1,016,119.00	$893,808.81
Total				**$121,818,089.75**	**$97,443,736.57**

Pool Type	Pool Number	Purchase Date	MBS Rate	Original Amount	Outstanding As of 12/31/2023

Financial Statement balance incldues premium on some pools

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

New Mexico Mortgage Finance Authority
2022D Single Family Program
As of 12/31/2023

Indenture: 2022D
Bond Series: 2022D

List of bonds by Maturity:

Maturity Date	Bond Type	Interest Rate	Original Amount	Principal Matured	Principal Redemptions	Principal Outstanding
9/1/23	1 Serial D	1.650%	825,000.00	825,000.00	0.00	0.00
3/1/24	1 Serial D	2.050%	835,000.00	0.00	5,000.00	830,000.00
9/1/24	1 Serial D	2.150%	850,000.00	0.00	5,000.00	845,000.00
3/1/25	1 Serial D	2.300%	860,000.00	0.00	5,000.00	855,000.00
9/1/25	1 Serial D	2.400%	875,000.00	0.00	5,000.00	870,000.00
3/1/26	1 Serial D	2.600%	890,000.00	0.00	5,000.00	885,000.00
9/1/26	1 Serial D	2.600%	905,000.00	0.00	0.00	905,000.00
3/1/27	1 Serial D	2.800%	920,000.00	0.00	0.00	920,000.00
9/1/27	1 Serial D	2.900%	940,000.00	0.00	0.00	940,000.00
3/1/28	1 Serial D	2.950%	955,000.00	0.00	0.00	955,000.00
9/1/28	1 Serial D	3.050%	975,000.00	0.00	0.00	975,000.00
3/1/29	1 Serial D	3.250%	995,000.00	0.00	0.00	995,000.00
9/1/29	1 Serial D	3.350%	1,015,000.00	0.00	0.00	1,015,000.00
3/1/30	1 Serial D	3.450%	1,035,000.00	0.00	0.00	1,035,000.00
9/1/30	1 Serial D	3.500%	1,055,000.00	0.00	0.00	1,055,000.00
3/1/31	1 Serial D	3.550%	1,080,000.00	0.00	0.00	1,080,000.00
9/1/31	1 Serial D	3.600%	1,100,000.00	0.00	0.00	1,100,000.00
3/1/32	1 Serial D	3.625%	1,125,000.00	0.00	0.00	1,125,000.00
9/1/32	1 Serial D	3.625%	1,150,000.00	0.00	0.00	1,150,000.00
3/1/33	1 Serial D	3.700%	1,175,000.00	0.00	0.00	1,175,000.00
9/1/33	1 Serial D	3.750%	1,200,000.00	0.00	0.00	1,200,000.00
3/1/34	1 Serial D	3.850%	705,000.00	0.00	0.00	705,000.00
9/1/34	1 Serial D	3.850%	715,000.00	0.00	0.00	715,000.00
9/1/37	Term D-1	4.000%	4,645,000.00	0.00	5,000.00	4,640,000.00
9/1/42	Term D-2	4.100%	9,330,000.00	0.00	10,000.00	9,320,000.00
9/1/47	Term D-3	4.250%	11,800,000.00	0.00	10,000.00	11,790,000.00
9/1/52	Term D-4	4.300%	14,945,000.00	0.00	15,000.00	14,930,000.00
3/1/53	Term D-5	5.250%	37,000,000.00	0.00	895,000.00	36,105,000.00
Totals			**99,900,000.00**	**825,000.00**	**960,000.00**	**98,115,000.00**

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

New Mexico Mortgage Finance Authority
Single Family Quarterly Disclosure Report
As of 12/31/2023

Indenture: 2022D
Bond Series: 2022D

List of Unscheduled Special Redemptions:

Call Date	Called Amount	Source
6/1/2023	485,000.00	Excess Revenue After Debt Serv
9/1/2023	475,000.00	Excess Revenue After Debt Serv
Totals	960,000.00	

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

NEW MEXICO MORTGAGE FINANCE AUTHORITY
Single Family Program Quarterly Report
As of 12/31/2023

Indenture : 2022D
Bond Series: 2022D
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	$3,065,131.28	$3,065,131.28	5.193%	Liquid
Negative Arbitrage	Federated Govt. Obligations Fund	$1,000,000.00	$1,000,000.00	5.193%	Liquid
Rebate Fund	Federated Govt. Obligations Fund	$0.00	$0.00	5.193%	Liquid
Special Redemption Fund	Federated Govt. Obligations Fund	$0.00	$0.00	5.193%	Liquid
Cost Of Issuance Fund	Federated Govt. Obligations Fund	$0.00	$0.00	5.193%	Liquid
Acquisition Fund	Federated Govt. Obligations Fund	$0.00	$0.00	5.193%	Liquid
	GRAND TOTAL	$4,065,131.28	$4,065,131.28		

Equity by Series (2)

Bond Series:		Total Assets	Total Liabilities	Fund Balance
2022D	From consolidated financials	$103,733,536.54	$102,732,532.84	$1,001,003.70

*** Please refere 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: 2022D
Bond Series: 2022D

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.