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

Indenture : 2022B
Bond Series: 2022B
Closing Date: 02/23/2022 2022B Issue Amount $33,467,202.00

General Information:

Bonds Outstanding:	26,926,240
Outstanding FNMA MBS Pool Balance	3,083,156
Outstanding GNMA MBS Pool Balance	23,707,075
Mortgage Rate:	3.25% thru 6.30%
MBS Rate:	FNMA 2.78% thru 5.80%
	GNMA 2.75% thru 5.20%
Servicing & Guarantee Fee:	FNMA: 0.60% 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 B
Bond Issue: 2022 B

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	569804	2/1/22	5.360%	$50,205.90	$44,353.79
FNMA	684292	2/1/22	5.800%	$42,382.47	$37,048.83
FNMA	696516	2/1/22	5.200%	$41,241.23	$34,702.88
FNMA	696518	2/1/22	5.200%	$36,707.44	$30,308.69
FNMA	711020	2/1/22	4.850%	$65,941.59	$0.00
FNMA	711025	2/1/22	5.400%	$19,920.88	$16,012.22
FNMA	729873	2/1/22	4.850%	$169,793.19	$141,153.49
FNMA	741148	2/1/22	4.850%	$158,459.27	$101,366.21
FNMA	741149	2/1/22	4.800%	$124,970.25	$109,229.18
FNMA	742126	2/1/22	4.800%	$32,885.78	$23,295.35
FNMA	742129	2/1/22	4.340%	$96,719.01	$72,065.57
FNMA	742130	2/1/22	4.800%	$15,222.34	$8,503.46
FNMA	742131	2/1/22	4.940%	$21,404.72	$18,846.00
FNMA	742132	2/1/22	4.340%	$68,404.89	$56,282.47
FNMA	742134	2/3/22	4.340%	$100,038.75	$85,979.17
FNMA	742135	2/1/22	4.940%	$28,672.54	$0.00
FNMA	761075	2/1/22	4.340%	$77,812.51	$43,302.91
FNMA	789485	2/1/22	5.360%	$48,238.26	$0.00
FNMA	AH8228	2/1/22	3.750%	$112,515.01	$102,633.80
FNMA	AH8229	2/1/22	4.250%	$111,871.23	$104,953.61
FNMA	AI0077	2/1/22	3.750%	$207,195.40	$193,096.05
FNMA	AI0078	2/1/22	4.000%	$143,109.00	$132,928.48
FNMA	AI0080	2/1/22	4.500%	$89,009.91	$0.00
FNMA	AI2694	2/1/22	4.250%	$89,914.39	$84,401.49
FNMA	AI3822	2/1/22	4.500%	$280,882.91	$259,950.48
FNMA	AI5411	2/1/22	4.500%	$118,008.09	$111,046.78
FNMA	AP0114	2/1/22	3.900%	$102,492.45	$89,016.84
FNMA	AP8402	2/1/22	3.275%	$176,726.69	$165,776.89
FNMA	AP8403	2/1/22	3.525%	$320,148.10	$294,742.12
FNMA	AQ1933	2/1/22	3.525%	$86,427.91	$81,085.37
FNMA	AQ6030	2/1/22	3.275%	$100,241.54	$94,156.48
FNMA	AR4965	2/1/22	3.025%	$89,995.35	$76,988.45
FNMA	AR4966	2/1/22	3.150%	$102,227.06	$95,438.76
FNMA	AR4967	2/1/22	3.775%	$80,278.50	$75,803.98
FNMA	AT3851	2/1/22	2.775%	$43,577.96	$40,126.38
FNMA	AT7460	2/1/22	3.775%	$45,105.30	$42,666.77
FNMA	AU3214	2/1/22	3.275%	$161,524.32	$151,234.48
FNMA	AV6661	2/1/22	4.525%	$67,858.37	$64,658.20
GNMA	545739	2/1/22	5.200%	$17,007.87	$12,462.75
GNMA	556349	2/1/22	4.800%	$49,752.25	$43,345.22
GNMA	565993	2/1/22	4.850%	$55,937.34	$33,200.26
GNMA	566053	2/1/22	4.940%	$450,563.84	$386,091.82
GNMA	583409	2/1/22	4.850%	$73,102.32	$63,668.72
GNMA	583413	2/1/22	4.940%	$50,983.32	$43,990.53
GNMA	583441	2/1/22	4.800%	$33,039.81	$28,958.99

Pool Type	Pool Number	Purchase Date	MBS Rate	Original Amount	Outstanding As of 12/31/2023
GNMA	583449	2/1/22	4.940%	$32,500.31	$27,619.11
GNMA	583481	2/1/22	4.340%	$57,461.58	$24,991.03
GNMA	583485	2/1/22	4.800%	$135,610.33	$98,265.52
GNMA	583493	2/1/22	4.940%	$443,292.68	$383,473.26
GNMA	583509	2/1/22	4.340%	$80,899.46	$58,384.87
GNMA	583513	2/1/22	4.800%	$102,541.79	$0.00
GNMA	583521	2/1/22	4.940%	$530,366.81	$403,801.27
GNMA	593040	2/1/22	4.340%	$81,617.27	$70,195.76
GNMA	593044	2/1/22	4.340%	$95,181.65	$83,640.08
GNMA	593047	2/1/22	4.940%	$37,160.50	$18,206.03
GNMA	593049	2/1/22	4.940%	$28,851.72	$22,558.01
GNMA	593053	2/1/22	4.940%	$39,761.13	$35,081.51
GNMA	593058	2/1/22	4.340%	$23,906.65	$17,065.06
GNMA	593059	2/1/22	4.940%	$22,458.88	$20,002.62
GNMA	593060	2/1/22	4.800%	$70,474.03	$62,784.47
GNMA	593062	2/1/22	4.340%	$23,912.09	$20,148.59
GNMA	747542	2/1/22	4.375%	$327,977.36	$212,292.26
GNMA	747751	2/1/22	4.375%	$385,845.07	$358,439.10
GNMA	759579	2/1/22	2.750%	$55,227.71	$51,816.90
GNMA	759584	2/1/22	3.750%	$496,649.69	$395,461.04
GNMA	759585	2/1/22	2.750%	$291,628.62	$208,710.17
GNMA	759586	2/1/22	3.250%	$271,383.78	$254,597.80
GNMA	759592	2/1/22	3.250%	$367,653.46	$338,252.46
GNMA	759593	2/1/22	3.250%	$492,798.39	$388,056.28
GNMA	760772	2/1/22	3.500%	$269,997.49	$248,902.80
GNMA	760778	2/1/22	3.625%	$118,709.47	$110,750.52
GNMA	760779	2/1/22	3.875%	$136,757.40	$120,393.50
GNMA	760780	2/1/22	4.375%	$123,854.40	$115,570.77
GNMA	760782	2/1/22	4.500%	$96,763.74	$90,811.04
GNMA	760783	2/1/22	4.625%	$86,046.94	$80,471.79
GNMA	760784	2/1/22	4.750%	$16,445.83	$14,511.81
GNMA	760785	2/1/22	4.750%	$82,621.83	$77,392.07
GNMA	761065	2/1/22	3.500%	$47,000.64	$0.00
GNMA	761066	2/1/22	3.625%	$93,944.31	$87,623.50
GNMA	761067	2/1/22	3.750%	$284,357.67	$265,760.21
GNMA	761068	2/1/22	3.875%	$94,067.07	$0.00
GNMA	761069	2/1/22	4.125%	$75,612.26	$70,576.01
GNMA	761070	2/1/22	4.250%	$502,311.77	$367,477.83
GNMA	761071	2/1/22	4.375%	$70,284.02	$65,081.31
GNMA	761072	2/1/22	4.500%	$122,405.57	$114,304.73
GNMA	761074	2/1/22	4.750%	$140,455.74	$108,036.31
GNMA	761362	2/1/22	3.625%	$118,773.07	$110,924.46
GNMA	761363	2/1/22	3.750%	$211,554.12	$197,254.92
GNMA	761364	2/1/22	4.000%	$74,275.79	$69,336.12
GNMA	761365	2/1/22	4.250%	$387,706.55	$362,423.05
GNMA	761367	2/1/22	4.500%	$51,982.93	$48,645.40
GNMA	761368	2/1/22	4.500%	$398,826.28	$280,982.72
GNMA	761369	2/1/22	4.750%	$101,071.42	$95,087.49
GNMA	761370	2/1/22	4.875%	$82,073.45	$75,173.13
GNMA	761698	2/1/22	3.750%	$99,180.45	$92,748.53
GNMA	761699	2/1/22	4.000%	$103,339.01	$96,842.21
GNMA	761700	2/1/22	4.250%	$91,461.11	$84,847.21
GNMA	761701	2/1/22	4.250%	$233,003.48	$217,147.64
GNMA	761702	2/1/22	4.500%	$434,366.58	$324,588.20
GNMA	761705	2/1/22	4.875%	$236,497.12	$170,229.65
GNMA	761709	2/1/22	5.000%	$105,159.75	$96,539.87
GNMA	764074	2/1/22	3.250%	$888,824.71	$745,954.85

Pool Type	Pool Number	Purchase Date	MBS Rate	Original Amount	Outstanding As of 12/31/2023
GNMA	768666	2/1/22	4.125%	$48,639.07	$41,471.61
GNMA	768668	2/1/22	4.250%	$557,769.99	$457,029.97
GNMA	768669	2/1/22	4.500%	$412,871.58	$387,586.92
GNMA	768670	2/1/22	4.625%	$84,965.48	$80,004.15
GNMA	768673	2/1/22	5.000%	$521,552.60	$399,046.91
GNMA	768906	2/1/22	4.000%	$52,735.51	$12,452.06
GNMA	768908	2/1/22	4.250%	$430,469.69	$326,368.58
GNMA	768909	2/1/22	4.500%	$92,838.15	$87,296.80
GNMA	768910	2/1/22	4.625%	$210,771.49	$197,901.13
GNMA	768911	2/1/22	4.875%	$55,383.80	$50,517.18
GNMA	768912	2/1/22	5.000%	$65,542.54	$0.00
GNMA	769236	2/1/22	4.000%	$455,508.54	$413,147.96
GNMA	769237	2/1/22	4.250%	$54,532.85	$51,075.16
GNMA	769239	2/1/22	4.375%	$629,637.52	$463,100.00
GNMA	769240	2/1/22	4.500%	$106,562.20	$99,530.55
GNMA	769241	2/1/22	4.625%	$836,440.24	$769,314.03
GNMA	769324	2/1/22	5.000%	$324,534.58	$302,623.94
GNMA	772310	2/1/22	3.500%	$82,137.49	$76,837.78
GNMA	772311	2/1/22	4.500%	$67,052.62	$63,796.38
GNMA	772312	2/1/22	5.000%	$448,335.38	$422,357.38
GNMA	772314	2/1/22	4.500%	$383,295.92	$152,777.99
GNMA	792969	2/1/22	3.500%	$135,918.57	$99,769.53
GNMA	792981	2/1/22	4.000%	$132,462.85	$103,662.32
GNMA	792983	2/1/22	5.000%	$7,922.66	$7,483.53
GNMA	793244	2/1/22	3.500%	$65,946.49	$61,288.20
GNMA	AA0323	2/1/22	3.250%	$95,334.70	$87,733.94
GNMA	AA0325	2/1/22	4.000%	$142,897.27	$119,358.03
GNMA	AA0511	2/1/22	3.250%	$138,356.14	$110,041.63
GNMA	AA0512	2/1/22	4.000%	$359,339.53	$313,523.78
GNMA	AA0513	2/1/22	4.500%	$541,712.92	$418,900.92
GNMA	AA0659	2/1/22	3.250%	$1,227,720.44	$760,638.72
GNMA	AA0661	2/1/22	3.500%	$131,818.77	$120,476.83
GNMA	AA0662	2/1/22	4.000%	$523,680.98	$489,833.00
GNMA	AA0664	2/1/22	4.500%	$26,144.16	$0.00
GNMA	AB1335	2/1/22	3.250%	$1,057,698.55	$964,904.66
GNMA	AB1336	2/1/22	3.500%	$269,337.17	$252,232.78
GNMA	AB1337	2/1/22	4.000%	$66,971.49	$62,989.75
GNMA	AB1338	2/1/22	4.000%	$126,921.30	$119,539.00
GNMA	AB1339	2/1/22	4.500%	$127,867.63	$119,862.32
GNMA	AB1523	2/1/22	3.250%	$462,488.85	$361,459.07
GNMA	AB1525	2/1/22	3.500%	$454,276.80	$424,691.20
GNMA	AB1526	2/1/22	4.000%	$98,573.43	$0.00
GNMA	AB1527	2/1/22	4.000%	$466,635.65	$360,798.11
GNMA	AB1528	2/1/22	4.500%	$71,698.17	$67,781.46
GNMA	AB1743	2/1/22	3.250%	$164,115.80	$151,921.75
GNMA	AB1744	2/1/22	3.250%	$239,949.40	$221,512.25
GNMA	AB1745	2/1/22	3.500%	$416,760.17	$372,408.36
GNMA	AB1746	2/1/22	3.750%	$91,127.89	$85,812.73
GNMA	AB1747	2/1/22	4.000%	$148,827.94	$140,251.33
GNMA	AB1980	2/1/22	3.000%	$320,640.61	$252,892.86
GNMA	AB1981	2/1/22	3.250%	$96,244.16	$90,204.32
GNMA	AB1982	2/1/22	3.250%	$378,020.36	$277,768.09
GNMA	AB1984	2/1/22	3.750%	$77,238.20	$72,756.82
GNMA	AB1986	2/1/22	4.000%	$163,943.02	$55,853.14
GNMA	AC7719	2/1/22	3.000%	$263,000.14	$242,120.38
GNMA	AC7720	2/1/22	3.250%	$97,654.94	$45,743.56
GNMA	AC7721	2/1/22	3.250%	$53,689.00	$50,018.21

Pool Type	Pool Number	Purchase Date	MBS Rate	Original Amount	Outstanding As of 12/31/2023
GNMA	AC8071	2/1/22	3.000%	$347,041.79	$164,415.20
GNMA	AC8228	2/1/22	2.750%	$83,329.44	$78,064.33
GNMA	AC8239	2/1/22	3.000%	$285,976.38	$263,810.13
GNMA	AC8240	2/1/22	3.250%	$588,000.89	$474,925.75
GNMA	AC8241	2/1/22	3.750%	$368,740.58	$346,248.94
GNMA	AC8470	2/1/22	2.750%	$73,469.19	$68,858.77
GNMA	AC8471	2/1/22	3.000%	$91,512.13	$58,736.68
GNMA	AC8472	2/1/22	3.250%	$647,158.59	$462,666.12
GNMA	AC8473	2/1/22	3.750%	$342,630.51	$159,758.30
GNMA	AC8474	2/1/22	3.750%	$66,531.83	$62,787.88
GNMA	AD7376	2/1/22	2.750%	$91,519.35	$54,382.52
Total				**$33,083,834.26**	**$26,790,230.45**

Financial Statement balance incldues premium on some pools

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

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

Indenture: 2022B
Bond Series: 2022B

List of bonds by Maturity:

Maturity Date	Bond Type	Interest Rate	Original Amount	Principal Matured	Principal Redemptions	Principal Outstanding
1/1/44	Term B-1	2.200%	33,467,202.00	0.00	6,540,962.00	26,926,240.00
Totals			**33,467,202.00**	**0.00**	**6,540,962.00**	**26,926,240.00**

*** 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: 2022B
Bond Series: 2022B

List of Unscheduled Special Redemptions:

Call Date	Called Amount	Source
3/1/2022	375,350.00	Excess Revenue After Debt Serv
4/1/2022	634,141.00	Excess Revenue After Debt Serv
5/1/2022	495,139.00	Excess Revenue After Debt Serv
6/1/2022	294,662.00	Excess Revenue After Debt Serv
7/1/2022	624,680.00	Excess Revenue After Debt Serv
8/1/2022	355,020.00	Excess Revenue After Debt Serv
9/1/2022	488,521.00	Excess Revenue After Debt Serv
10/1/2022	212,204.00	Excess Revenue After Debt Serv
11/1/2022	190,992.00	Excess Revenue After Debt Serv
12/1/2022	189,830.00	Excess Revenue After Debt Serv
1/1/2023	155,395.00	Excess Revenue After Debt Serv
2/1/2023	127,263.00	Excess Revenue After Debt Serv
3/1/2023	120,012.00	Excess Revenue After Debt Serv
4/1/2023	119,846.00	Excess Revenue After Debt Serv
5/1/2023	324,343.00	Excess Revenue After Debt Serv
6/1/2023	245,368.00	Excess Revenue After Debt Serv
7/1/2023	221,907.00	Excess Revenue After Debt Serv
8/1/2023	257,715.00	Excess Revenue After Debt Serv
9/1/2023	155,129.00	Excess Revenue After Debt Serv
10/1/2023	353,597.00	Excess Revenue After Debt Serv
11/1/2023	333,462.00	Excess Revenue After Debt Serv
12/1/2023	266,386.00	Excess Revenue After Debt Serv
Totals	**6,540,962.00**	

*** 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 : 2022B
Bond Series: 2022B
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	$97,672.07	$97,672.07	5.193%	Liquid
Negative Arbitrage	Federated Govt. Obligations Fund	$0.00	$0.00	5.193%	Liquid
Rebate Fund	Federated Govt. Obligations Fund	$0.00	$0.00	5.193%	Liquid
Special Redemption Fund	Federated Govt. Obligations Fund	$115,330.67	$115,330.67	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	$213,002.74	$213,002.74		

Equity by Series (2)

Bond Series:		Total Assets	Total Liabilities	Fund Balance
2022B	From consolidated financials	$27,313,963.70	$27,045,882.50	$268,081.20

*** 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: 2022I
Bond Series: 2022I

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.