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

Indenture : 2021C
Bond Series: 2021C
Closing Date: 08/19/2021 2021C Issue Amount $100,000,000.00

**General Information:**

| | |
|---|---|
| Bonds Outstanding: | 94,665,000 |
| Outstanding FNMA MBS Pool Balance | 14,311,031 |
| Outstanding GNMA MBS Pool Balance | 79,490,843 |
| Mortgage Rate: | 2.80% thru 3.13% |
| MBS Rate: | FNMA 2.30% thru 2.55% |
| | GNMA 2.50% thru 2.63% |
| Servicing & Guarantee Fee: | FNMA: 0.70 & 1.075% GNMA: .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: 2021 C
Bond Issue: 2021 C

**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 | BT7658 | 8/19/21 | 2.425% | $848,429.00 | $809,480.69 |
| FNMA | BT7659 | 8/19/21 | 2.550% | $196,517.00 | $163,171.17 |
| FNMA | BT7660 | 8/19/21 | 2.300% | $152,000.00 | $143,942.54 |
| FNMA | BT7661 | 8/19/21 | 2.425% | $3,805,748.00 | $3,403,439.88 |
| FNMA | BT7662 | 8/19/21 | 2.550% | $159,548.00 | $151,814.58 |
| FNMA | BT7700 | 9/14/21 | 2.425% | $2,280,373.09 | $2,164,623.92 |
| FNMA | BT7701 | 9/14/21 | 2.425% | $129,931.00 | $123,808.76 |
| FNMA | BT7702 | 9/14/21 | 2.425% | $497,214.00 | $474,690.67 |
| FNMA | BT7703 | 9/14/21 | 2.550% | $223,753.00 | $213,127.87 |
| FNMA | BT7710 | 9/28/21 | 2.300% | $208,550.00 | $198,565.04 |
| FNMA | BT7711 | 9/28/21 | 2.425% | $2,901,099.00 | $2,760,858.00 |
| FNMA | BT7712 | 9/28/21 | 2.425% | $1,947,446.00 | $1,855,561.33 |
| FNMA | BU2665 | 10/14/21 | 2.300% | $120,574.00 | $114,906.33 |
| FNMA | BU2666 | 10/14/21 | 2.425% | $1,310,951.00 | $990,689.83 |
| FNMA | BU2667 | 10/14/21 | 2.550% | $198,850.00 | $189,889.59 |
| FNMA | BU2668 | 10/14/21 | 2.425% | $477,619.00 | $456,766.79 |
| FNMA | BU2669 | 10/14/21 | 2.550% | $101,850.00 | $95,693.69 |
| GNMA | BR8617 | 8/1/21 | 2.625% | $200,352.68 | $189,783.88 |
| GNMA | CC5206 | 8/1/21 | 2.625% | $1,242,088.14 | $1,015,503.16 |
| GNMA | CC5214 | 8/1/21 | 2.625% | $2,389,640.57 | $2,215,921.08 |
| GNMA | CC5216 | 8/1/21 | 2.625% | $2,053,280.61 | $1,886,833.28 |
| GNMA | CC5217 | 8/1/21 | 2.500% | $3,618,261.01 | $3,320,691.28 |
| GNMA | CC5226 | 8/19/21 | 2.500% | $695,941.76 | $659,830.16 |
| GNMA | CC5228 | 8/1/21 | 2.500% | $32,845.91 | $31,195.43 |
| GNMA | CC5234 | 8/19/21 | 2.500% | $4,488,705.60 | $4,012,375.20 |
| GNMA | CC5235 | 8/19/21 | 2.500% | $11,106,392.00 | $10,258,849.67 |
| GNMA | CC5236 | 8/19/21 | 2.625% | $906,122.00 | $861,024.76 |
| GNMA | CC5239 | 9/14/21 | 2.500% | $19,981,082.00 | $18,844,013.57 |
| GNMA | CC5240 | 9/14/21 | 2.500% | $1,551,097.00 | $1,472,799.55 |
| GNMA | CC5241 | 9/14/21 | 2.625% | $408,541.00 | $259,353.67 |
| GNMA | CC5247 | 9/28/21 | 2.500% | $18,307,213.00 | $11,202,193.99 |
| GNMA | CC5248 | 9/28/21 | 2.625% | $86,406.00 | $54,836.93 |
| GNMA | CC5249 | 10/14/21 | 2.500% | $7,989,417.00 | $4,854,298.12 |
| GNMA | CC5250 | 10/14/21 | 2.625% | $1,476,706.00 | $1,306,182.91 |
| GNMA | CC5256 | 10/28/21 | 2.500% | $4,549,592.00 | $4,148,914.53 |
| GNMA | CC5257 | 10/28/21 | 2.500% | $85,277.00 | $54,222.79 |
| GNMA | CC5258 | 10/28/21 | 2.500% | $602,877.00 | $574,908.14 |
| GNMA | CC5259 | 10/28/21 | 2.625% | $4,036,760.00 | $2,455,437.66 |
| GNMA | CC5260 | 11/18/21 | 2.625% | $1,743,208.48 | $1,665,810.79 |
| GNMA | CC5261 | 11/18/21 | 2.500% | $4,495,768.11 | $4,291,994.69 |
| GNMA | CC5262 | 11/18/21 | 2.625% | $4,033,855.68 | $3,853,868.03 |
| Total | | | | **$111,641,882.64** | **$93,801,873.95** |

Financial Statement balance incldues premium on some pools

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

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

New Mexico Mortgage Finance Authority
2021C Single Family Program
As of 12/31/2023

**Indenture: 2021C**
**Bond Series: 2021C**

List of bonds by Maturity:

| Maturity Date | Bond Type | Interest Rate | Original Amount | Principal Matured | Principal Redemptions | Principal Outstanding |
|---|---|---|---|---|---|---|
| 7/1/22 | 1 Serial C | .200% | 695,000.00 | 690,000.00 | 5,000.00 | 0.00 |
| 1/1/23 | 1 Serial C | .250% | 725,000.00 | 720,000.00 | 5,000.00 | 0.00 |
| 7/1/23 | 1 Serial C | .250% | 725,000.00 | 720,000.00 | 5,000.00 | 0.00 |
| 1/1/24 | 1 Serial C | .375% | 730,000.00 | 0.00 | 5,000.00 | 725,000.00 |
| 7/1/24 | 1 Serial C | .450% | 735,000.00 | 0.00 | 5,000.00 | 730,000.00 |
| 1/1/25 | 1 Serial C | .550% | 735,000.00 | 0.00 | 5,000.00 | 730,000.00 |
| 7/1/25 | 1 Serial C | .600% | 740,000.00 | 0.00 | 5,000.00 | 735,000.00 |
| 1/1/26 | 1 Serial C | .700% | 745,000.00 | 0.00 | 5,000.00 | 740,000.00 |
| 7/1/26 | 1 Serial C | .800% | 750,000.00 | 0.00 | 10,000.00 | 740,000.00 |
| 1/1/27 | 1 Serial C | .950% | 755,000.00 | 0.00 | 10,000.00 | 745,000.00 |
| 7/1/27 | 1 Serial C | 1.050% | 760,000.00 | 0.00 | 10,000.00 | 750,000.00 |
| 1/1/28 | 1 Serial C | 1.150% | 765,000.00 | 0.00 | 10,000.00 | 755,000.00 |
| 7/1/28 | 1 Serial C | 1.250% | 770,000.00 | 0.00 | 10,000.00 | 760,000.00 |
| 1/1/29 | 1 Serial C | 1.350% | 785,000.00 | 0.00 | 10,000.00 | 775,000.00 |
| 7/1/29 | 1 Serial C | 1.450% | 785,000.00 | 0.00 | 10,000.00 | 775,000.00 |
| 1/1/30 | 1 Serial C | 1.500% | 795,000.00 | 0.00 | 10,000.00 | 785,000.00 |
| 7/1/30 | 1 Serial C | 1.550% | 800,000.00 | 0.00 | 10,000.00 | 790,000.00 |
| 1/1/31 | 1 Serial C | 1.600% | 815,000.00 | 0.00 | 10,000.00 | 805,000.00 |
| 7/1/31 | 1 Serial C | 1.625% | 820,000.00 | 0.00 | 10,000.00 | 810,000.00 |
| 1/1/32 | 1 Serial C | 1.700% | 830,000.00 | 0.00 | 10,000.00 | 820,000.00 |
| 7/1/32 | 1 Serial C | 1.750% | 840,000.00 | 0.00 | 10,000.00 | 830,000.00 |
| 1/1/33 | 1 Serial C | 1.800% | 855,000.00 | 0.00 | 10,000.00 | 845,000.00 |
| 7/1/33 | 1 Serial C | 1.850% | 865,000.00 | 0.00 | 10,000.00 | 855,000.00 |
| 7/1/36 | Term C-1 | 1.875% | 5,420,000.00 | 0.00 | 60,000.00 | 5,360,000.00 |
| 7/1/41 | Term C-2 | 2.100% | 10,085,000.00 | 0.00 | 110,000.00 | 9,975,000.00 |
| 7/1/46 | Term C-3 | 2.250% | 11,650,000.00 | 0.00 | 125,000.00 | 11,525,000.00 |
| 7/1/51 | Term C-4 | 2.350% | 13,525,000.00 | 0.00 | 140,000.00 | 13,385,000.00 |
| 1/1/52 | Term C-5 | 3.000% | 41,500,000.00 | 1,165,000.00 | 1,415,000.00 | 38,920,000.00 |
| **Totals** | | | **100,000,000.00** | **3,295,000.00** | **2,040,000.00** | **94,665,000.00** |

*** 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: 2021C**
**Bond Series: 2021C**

List of Unscheduled Special Redemptions:

| Call Date | Called Amount | Source |
|---|---|---|
| 1/1/2022 | 895,000.00 | Excess Revenue After Debt Serv |
| 4/1/2022 | 20,000.00 | Excess Revenue After Debt Serv |
| 7/1/2022 | 195,000.00 | Excess Revenue After Debt Serv |
| 1/1/2023 | 300,000.00 | Excess Revenue After Debt Serv |
| 7/1/2023 | 630,000.00 | Excess Revenue After Debt Serv |
| Totals | **2,040,000.00** | |

*** 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 : 2021C
Bond Series: 2021C
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 | $2,402,665.12 | $2,402,665.12 | 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 | $1,395,000.00 | $1,395,000.00 | 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 | $3,797,665.12 | $3,797,665.12 | | |

Equity by Series (2)

| Bond Series: | | Total Assets | Total Liabilities | Fund Balance |
|---|---|---|---|---|
| 2021C | From consolidated financials | $99,443,570.23 | $99,540,111.61 | ($96,541.38) |

*** 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: 2021C**
**Bond Series: 2021C**

## 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.