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

Indenture : 2022E
Bond Series: 2022E
Closing Date: 12/15/2022 2022E Issue Amount $74,990,000.00

General Information:

Bonds Outstanding:	73,870,000
Outstanding FNMA MBS Pool Balance	13,671,999
Outstanding GNMA MBS Pool Balance	59,988,470
Mortgage Rate:	3.13% thru 6.93%
MBS Rate:	FNMA 2.68% thru 6.43%
	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 E
Bond Issue: 2022 E

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	BX4669	12/21/22	5.175%	$94,903.00	$90,038.89
FNMA	BX4727	1/12/23	5.300%	$85,243.00	$83,962.59
FNMA	BX5116	12/21/22	4.925%	$227,756.00	$223,504.37
FNMA	BX5117	12/21/22	5.175%	$343,199.00	$338,840.00
FNMA	BX5118	12/21/22	5.300%	$607,694.00	$596,344.60
FNMA	BX5119	12/21/22	5.550%	$237,650.00	$234,865.27
FNMA	BX5120	12/21/22	5.675%	$419,123.00	$413,290.33
FNMA	BX5121	12/21/22	5.800%	$320,890.00	$317,294.76
FNMA	BX5123	12/21/22	6.175%	$793,029.00	$783,983.03
FNMA	BX5796	1/12/23	2.675%	$348,965.00	$342,691.59
FNMA	BX5797	1/12/23	3.050%	$466,000.00	$458,126.60
FNMA	BX5798	1/12/23	5.550%	$84,309.00	$83,400.22
FNMA	BX5799	1/12/23	5.800%	$899,972.00	$890,743.47
FNMA	BX5800	1/12/23	6.050%	$434,105.00	$429,406.08
FNMA	BX5801	1/12/23	6.175%	$985,646.00	$975,766.52
FNMA	BX6377	1/26/23	2.675%	$825,430.00	$809,916.64
FNMA	BX6378	1/26/23	2.800%	$140,650.00	$138,179.33
FNMA	BX6379	1/26/23	5.550%	$187,642.00	$185,606.83
FNMA	BX6380	1/26/23	5.675%	$248,000.00	$245,405.09
FNMA	BX6381	1/26/23	5.800%	$690,220.00	$680,870.47
FNMA	BX6382	1/26/23	6.050%	$628,800.00	$622,457.23
FNMA	BX6383	1/26/23	6.425%	$212,000.00	$210,078.81
FNMA	BX7596	2/16/23	2.675%	$288,525.00	$283,804.23
FNMA	BX7597	2/16/23	3.050%	$81,000.00	$79,752.60
FNMA	BX7598	2/16/23	5.675%	$1,490,268.00	$1,475,263.47
FNMA	BX7599	2/16/23	5.800%	$618,767.00	$609,647.32
FNMA	BX7600	2/16/23	6.050%	$144,845.00	$143,557.59
FNMA	BX7601	2/16/23	6.425%	$188,846.00	$186,809.24
FNMA	BX9853	3/30/23	5.550%	$580,553.00	$574,703.13
FNMA	BX9854	3/30/23	5.675%	$667,693.00	$661,365.05
FNMA	BX9855	3/30/23	5.800%	$384,710.00	$379,453.49
FNMA	BY1030	4/13/23	5.675%	$124,384.00	$122,869.78
GNMA	CO3832	1/30/23	5.250%	$2,519,470.48	$2,488,272.77
GNMA	CP9494	1/30/23	2.625%	$295,282.81	$289,162.35
GNMA	CP9496	1/30/23	4.875%	$8,207,733.54	$7,981,776.11
GNMA	CP9504	1/30/23	5.250%	$139,977.04	$60,635.14
GNMA	CP9513	1/30/23	5.750%	$510,962.38	$504,674.87
GNMA	CP9514	12/21/22	2.625%	$162,993.00	$159,589.96
GNMA	CP9515	12/21/22	2.750%	$500,208.00	$489,949.41
GNMA	CP9516	12/21/22	4.875%	$1,627,913.00	$917,650.62
GNMA	CP9517	12/21/22	5.000%	$853,176.00	$840,205.73
GNMA	CP9518	12/21/22	5.125%	$1,886,620.00	$1,064,144.99
GNMA	CP9519	12/21/22	5.250%	$2,033,377.00	$1,122,996.12
GNMA	CP9520	12/21/22	5.500%	$453,777.00	$445,311.32
GNMA	CP9522	1/30/23	5.750%	$604,250.95	$597,109.39

Pool Type	Pool Number	Purchase Date	MBS Rate	Original Amount	Outstanding As of 12/31/2023
GNMA	CP9523	12/21/22	5.750%	$1,128,657.00	$636,458.87
GNMA	CP9524	12/21/22	6.000%	$409,446.00	$403,833.98
GNMA	CP9525	1/12/23	2.625%	$194,036.00	$190,311.97
GNMA	CP9526	1/30/23	2.875%	$1,501,885.88	$1,473,744.25
GNMA	CP9527	1/12/23	4.875%	$396,769.00	$391,503.75
GNMA	CP9528	1/12/23	4.875%	$258,927.00	$255,645.20
GNMA	CP9529	1/12/23	5.250%	$498,217.00	$492,106.29
GNMA	CP9530	1/30/23	5.500%	$619,527.57	$612,142.14
GNMA	CP9531	1/30/23	5.750%	$5,416,195.38	$5,351,105.76
GNMA	CP9532	1/30/23	6.000%	$1,285,728.90	$1,272,175.04
GNMA	CP9533	1/26/23	2.875%	$1,536,651.00	$1,507,830.59
GNMA	CP9534	1/26/23	4.875%	$118,885.00	$117,326.79
GNMA	CP9535	1/26/23	5.125%	$156,930.00	$154,985.67
GNMA	CP9536	1/26/23	5.250%	$206,461.00	$203,961.06
GNMA	CP9537	1/26/23	5.500%	$176,739.00	$174,707.62
GNMA	CP9538	1/26/23	5.625%	$182,895.00	$180,371.89
GNMA	CP9539	1/30/23	5.750%	$2,881,702.75	$2,848,055.30
GNMA	CP9540	1/30/23	6.000%	$874,761.37	$864,845.43
GNMA	CS7336	2/16/23	2.875%	$1,080,474.00	$1,062,412.13
GNMA	CS7337	2/16/23	3.000%	$672,581.00	$661,624.90
GNMA	CS7338	2/16/23	5.625%	$3,896,175.00	$1,543,315.36
GNMA	CS7339	2/16/23	5.750%	$2,831,707.00	$2,801,863.01
GNMA	CS7340	2/16/23	6.000%	$451,248.00	$446,941.07
GNMA	CS7343	3/16/23	2.875%	$237,715.00	$234,145.07
GNMA	CS7344	3/16/23	3.000%	$497,995.00	$490,265.11
GNMA	CS7345	3/16/23	5.250%	$220,924.00	$218,758.08
GNMA	CS7346	3/16/23	5.375%	$399,851.00	$158,646.00
GNMA	CS7347	3/16/23	5.375%	$791,891.00	$784,305.75
GNMA	CS7348	3/16/23	5.500%	$5,636,109.00	$5,568,901.66
GNMA	CS7349	3/16/23	5.625%	$7,721,498.00	$3,063,390.24
GNMA	CS7350	3/16/23	5.750%	$1,501,991.00	$551,562.26
GNMA	CS7351	3/16/23	6.000%	$382,580.00	$378,510.34
GNMA	CS7353	5/31/23	5.250%	$3,601,071.27	$3,572,686.03
GNMA	CS7354	5/31/23	5.375%	$965,379.03	$957,828.20
GNMA	CS7355	5/31/23	5.500%	$1,880,263.59	$1,778,578.91
GNMA	CS7359	5/31/23	5.375%	$1,635,007.24	$1,622,145.07
Total				**$85,895,433.18**	**$73,660,468.19**

Financial Statement balance incldues premium on some pools

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

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

Indenture: 2022E
Bond Series: 2022E

List of bonds by Maturity:

Maturity Date	Bond Type	Interest Rate	Original Amount	Principal Matured	Principal Redemptions	Principal Outstanding
9/1/23	1 Serial E	3.150%	85,000.00	85,000.00	0.00	0.00
3/1/24	1 Serial E	3.250%	620,000.00	0.00	0.00	620,000.00
9/1/24	1 Serial E	3.300%	630,000.00	0.00	5,000.00	625,000.00
3/1/25	1 Serial E	3.450%	640,000.00	0.00	10,000.00	630,000.00
9/1/25	1 Serial E	3.550%	650,000.00	0.00	10,000.00	640,000.00
3/1/26	1 Serial E	3.650%	660,000.00	0.00	10,000.00	650,000.00
9/1/26	1 Serial E	3.700%	675,000.00	0.00	10,000.00	665,000.00
3/1/27	1 Serial E	3.750%	685,000.00	0.00	10,000.00	675,000.00
9/1/27	1 Serial E	3.800%	695,000.00	0.00	10,000.00	685,000.00
3/1/28	1 Serial E	3.950%	710,000.00	0.00	10,000.00	700,000.00
9/1/28	1 Serial E	4.000%	720,000.00	0.00	10,000.00	710,000.00
3/1/29	1 Serial E	4.100%	735,000.00	0.00	10,000.00	725,000.00
9/1/29	1 Serial E	4.150%	750,000.00	0.00	10,000.00	740,000.00
3/1/30	1 Serial E	4.200%	765,000.00	0.00	10,000.00	755,000.00
9/1/30	1 Serial E	4.250%	780,000.00	0.00	10,000.00	770,000.00
3/1/31	1 Serial E	4.300%	795,000.00	0.00	10,000.00	785,000.00
9/1/31	1 Serial E	4.350%	810,000.00	0.00	15,000.00	795,000.00
3/1/32	1 Serial E	4.450%	830,000.00	0.00	15,000.00	815,000.00
9/1/32	1 Serial E	4.500%	845,000.00	0.00	15,000.00	830,000.00
3/1/33	1 Serial E	4.550%	865,000.00	0.00	15,000.00	850,000.00
9/1/33	1 Serial E	4.650%	885,000.00	0.00	15,000.00	870,000.00
3/1/34	1 Serial E	4.750%	525,000.00	0.00	15,000.00	510,000.00
9/1/34	1 Serial E	4.800%	540,000.00	0.00	15,000.00	525,000.00
9/1/37	Term E-1	4.850%	3,510,000.00	0.00	40,000.00	3,470,000.00
9/1/42	Term E-2	5.100%	7,095,000.00	0.00	105,000.00	6,990,000.00
9/1/47	Term E-3	5.200%	9,070,000.00	0.00	140,000.00	8,930,000.00
9/1/52	Term E-4	5.300%	11,670,000.00	0.00	175,000.00	11,495,000.00
9/1/53	Term E-5	6.250%	27,750,000.00	0.00	335,000.00	27,415,000.00
Totals			**74,990,000.00**	**85,000.00**	**1,035,000.00**	**73,870,000.00**

*** 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: 2022E
Bond Series: 2022E

List of Unscheduled Special Redemptions:

Call Date	Called Amount	Source
6/1/2023	535,000.00	Excess Revenue After Debt Serv
9/1/2023	500,000.00	Excess Revenue After Debt Serv
Totals	**1,035,000.00**	

*** 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 : 2022E
Bond Series: 2022E
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	$1,942,325.29	$1,942,325.29	5.193%	Liquid
Negative Arbitrage	Federated Govt. Obligations Fund	$750,000.00	$750,000.00	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	$2,692,325.29	$2,692,325.29		

Equity by Series (2)

Bond Series:		Total Assets	Total Liabilities	Fund Balance
2022E	From consolidated financials	$78,051,261.88	$77,265,811.39	$785,450.49

*** 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: 2022E
Bond Series: 2022E

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.