New Mexico Mortgage Finance Authority
Single Family Quarterly Disclosure Report
As of 09/30/2023

Indenture : 2021D
Bond Series: 2021D
Closing Date: 11/18/2021 2021D Issue Amount $99,990,000.00

General Information:

Bonds Outstanding:	95,055,000
Outstanding FNMA MBS Pool Balance	15,425,048
Outstanding GNMA MBS Pool Balance	79,594,798
Mortgage Rate:	2.68% thru 3.38%
MBS Rate:	FNMA 2.18% thru 2.80%
	GNMA 2.50% thru 2.88%
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 09/30/2023

Bond Indenture: 2021 D
Bond Issue: 2021 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 09/30/2023
FNMA	BU2681	11/30/21	2.425%	$1,041,230.28	$999,980.84
FNMA	BU2682	11/18/21	2.550%	$438,175.58	$421,501.48
FNMA	BU2683	11/18/21	2.550%	$434,230.39	$418,976.23
FNMA	BU2701	11/18/21	2.425%	$213,400.00	$204,535.19
FNMA	BU2702	11/18/21	2.550%	$930,965.00	$896,610.50
FNMA	BU2703	11/18/21	2.425%	$145,997.00	$139,987.82
FNMA	BU2704	11/18/21	2.550%	$481,357.00	$463,366.75
FNMA	BU2724	11/23/21	2.300%	$176,237.00	$169,377.08
FNMA	BU2725	11/23/21	2.425%	$865,878.00	$831,976.00
FNMA	BU2726	11/23/21	2.550%	$716,225.00	$448,746.76
FNMA	BU2727	11/23/21	2.175%	$186,240.00	$179,310.12
FNMA	BU2728	11/23/21	2.425%	$477,108.00	$459,403.58
FNMA	BU2729	11/23/21	2.550%	$228,083.00	$0.00
FNMA	BU8453	12/16/21	2.425%	$1,091,248.00	$1,050,280.32
FNMA	BU8454	12/16/21	2.550%	$941,404.00	$853,378.23
FNMA	BU8455	12/16/21	2.675%	$96,515.00	$92,925.36
FNMA	BU8456	12/16/21	2.425%	$445,826.00	$430,572.17
FNMA	BU8457	12/16/21	2.550%	$899,208.00	$868,311.15
FNMA	BU8458	12/16/21	2.675%	$584,559.00	$565,445.41
FNMA	BU8468	12/30/21	2.300%	$287,800.00	$276,887.62
FNMA	BU8469	12/30/21	2.675%	$1,147,025.00	$1,106,597.59
FNMA	BU8470	12/30/21	2.425%	$132,680.00	$128,039.81
FNMA	BU8471	12/30/21	2.550%	$165,385.00	$159,872.89
FNMA	BU8472	12/30/21	2.675%	$210,490.00	$202,745.84
FNMA	BU8512	1/13/22	2.300%	$77,600.00	$74,668.41
FNMA	BU8513	1/13/22	2.425%	$301,826.00	$291,254.11
FNMA	BU8514	1/13/22	2.550%	$175,281.00	$169,342.24
FNMA	BU8515	1/13/22	2.675%	$964,998.00	$929,957.35
FNMA	BU8516	1/13/22	2.675%	$402,453.00	$388,844.23
FNMA	BU8524	1/27/22	2.425%	$390,279.00	$374,998.41
FNMA	BU8525	1/27/22	2.550%	$84,860.00	$81,803.38
FNMA	BU8526	1/27/22	2.675%	$830,040.00	$802,247.66
FNMA	BU8527	1/27/22	2.800%	$208,550.00	$201,800.70
FNMA	BU8528	1/27/22	2.425%	$175,943.00	$170,197.59
FNMA	BU8529	1/27/22	2.675%	$192,700.00	$186,719.73
FNMA	BU8530	1/27/22	2.800%	$231,733.00	$220,952.55
FNMA	BV0264	12/30/21	2.550%	$169,470.00	$163,432.81
GNMA	CC5241	11/1/21	2.625%	$135,703.60	$130,428.94
GNMA	CC5247	11/1/21	2.500%	$6,080,200.03	$5,697,900.68
GNMA	CC5248	11/1/21	2.625%	$28,686.07	$27,569.47
GNMA	CC5249	11/1/21	2.500%	$2,658,188.51	$2,441,132.17
GNMA	CC5257	11/1/21	2.500%	$28,373.98	$27,263.38
GNMA	CC5259	11/1/21	2.625%	$1,341,647.95	$1,289,369.75
GNMA	CC5260	11/18/21	2.625%	$871,473.50	$837,469.82
GNMA	CC5261	11/18/21	2.500%	$2,247,546.89	$2,158,053.42

Pool Type	Pool Number	Purchase Date	MBS Rate	Original Amount	Outstanding As of 09/30/2023
GNMA	CC5262	11/18/21	2.625%	$2,016,625.32	$1,937,746.01
GNMA	CC5268	11/23/21	2.500%	$7,675,686.00	$6,979,181.21
GNMA	CC5269	11/23/21	2.625%	$5,240,246.00	$5,034,296.05
GNMA	CC5270	12/16/21	2.500%	$6,717,777.00	$6,286,799.00
GNMA	CC5271	12/16/21	2.625%	$6,567,014.00	$6,324,120.18
GNMA	CC5272	12/16/21	2.750%	$4,297,835.00	$4,055,090.73
GNMA	CC5277	12/30/21	2.500%	$2,014,035.00	$1,934,961.56
GNMA	CC5278	12/30/21	2.625%	$2,326,306.00	$2,240,825.87
GNMA	CC5279	12/30/21	2.750%	$5,655,381.00	$3,202,246.05
GNMA	CC5283	1/13/22	2.500%	$2,040,233.00	$1,220,227.57
GNMA	CC5284	1/13/22	2.625%	$1,849,395.00	$1,109,439.91
GNMA	CC5285	1/13/22	2.750%	$13,880,014.00	$8,335,314.64
GNMA	CC5287	1/27/22	2.500%	$671,493.00	$647,554.75
GNMA	CC5288	1/27/22	2.625%	$636,951.00	$614,799.70
GNMA	CC5289	1/27/22	2.750%	$7,577,856.00	$7,314,278.16
GNMA	CC5290	1/27/22	2.875%	$724,140.00	$700,193.32
GNMA	CC5293	2/9/22	2.750%	$542,112.00	$524,636.90
GNMA	CC5294	2/9/22	2.750%	$401,911.00	$241,078.03
GNMA	CC5295	3/1/22	2.750%	$2,910,903.89	$2,659,613.90
GNMA	CC5303	3/1/22	2.750%	$2,982,031.45	$2,736,800.07
GNMA	CC5304	3/1/22	2.875%	$3,083,724.20	$2,886,407.19
Total				**$109,746,489.64**	**$95,019,846.34**

Financial Statement balance incldues premium on some pools

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

New Mexico Mortgage Finance Authority
2021D Single Family Program
As of 09/30/2023

Indenture: 2021D
Bond Series: 2021D

List of bonds by Maturity:

Maturity Date	Bond Type	Interest Rate	Original Amount	Principal Matured	Principal Redemptions	Principal Outstanding
1/1/23	1 Serial D	.300%	755,000.00	745,000.00	10,000.00	0.00
7/1/23	1 Serial D	.350%	720,000.00	710,000.00	10,000.00	0.00
1/1/24	1 Serial D	.450%	725,000.00	0.00	15,000.00	710,000.00
7/1/24	1 Serial D	.500%	730,000.00	0.00	15,000.00	715,000.00
1/1/25	1 Serial D	.550%	730,000.00	0.00	15,000.00	715,000.00
7/1/25	1 Serial D	.650%	735,000.00	0.00	15,000.00	720,000.00
1/1/26	1 Serial D	.750%	740,000.00	0.00	15,000.00	725,000.00
7/1/26	1 Serial D	.800%	745,000.00	0.00	15,000.00	730,000.00
1/1/27	1 Serial D	1.000%	750,000.00	0.00	15,000.00	735,000.00
7/1/27	1 Serial D	1.100%	760,000.00	0.00	15,000.00	745,000.00
1/1/28	1 Serial D	1.250%	765,000.00	0.00	15,000.00	750,000.00
7/1/28	1 Serial D	1.350%	770,000.00	0.00	15,000.00	755,000.00
1/1/29	1 Serial D	1.500%	775,000.00	0.00	15,000.00	760,000.00
7/1/29	1 Serial D	1.600%	785,000.00	0.00	15,000.00	770,000.00
1/1/30	1 Serial D	1.750%	795,000.00	0.00	15,000.00	780,000.00
7/1/30	1 Serial D	1.850%	800,000.00	0.00	15,000.00	785,000.00
1/1/31	1 Serial D	1.900%	810,000.00	0.00	15,000.00	795,000.00
7/1/31	1 Serial D	1.950%	825,000.00	0.00	15,000.00	810,000.00
1/1/32	1 Serial D	2.000%	830,000.00	0.00	15,000.00	815,000.00
7/1/32	1 Serial D	2.050%	840,000.00	0.00	15,000.00	825,000.00
1/1/33	1 Serial D	2.100%	855,000.00	0.00	15,000.00	840,000.00
7/1/33	1 Serial D	2.100%	865,000.00	0.00	15,000.00	850,000.00
7/1/36	Term D-1	2.150%	5,450,000.00	0.00	100,000.00	5,350,000.00
7/1/41	Term D-2	2.350%	10,190,000.00	0.00	190,000.00	10,000,000.00
7/1/46	Term D-3	2.550%	11,860,000.00	0.00	220,000.00	11,640,000.00
7/1/51	Term D-4	2.625%	13,885,000.00	0.00	260,000.00	13,625,000.00
7/1/52	Term D-5	3.000%	41,500,000.00	750,000.00	1,640,000.00	39,110,000.00
Totals			**99,990,000.00**	**2,205,000.00**	**2,730,000.00**	**95,055,000.00**

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

New Mexico Mortgage Finance Authority
Single Family Quarterly Disclosure Report
As of 09/30/2023

Indenture: 2021D
Bond Series: 2021D

List of Unscheduled Special Redemptions:

Call Date	Called Amount	Source
7/1/2022	1,465,000.00	Excess Revenue After Debt Serv
10/1/2022	165,000.00	Excess Revenue After Debt Serv
1/1/2023	155,000.00	Excess Revenue After Debt Serv
4/1/2023	285,000.00	Excess Revenue After Debt Serv
7/1/2023	660,000.00	Excess Revenue After Debt Serv
Totals	**2,730,000.00**	

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

NEW MEXICO MORTGAGE FINANCE AUTHORITY
Single Family Program Quarterly Report
As of 09/30/2023

Indenture : 2021D
Bond Series: 2021D
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	$1,938,706.67	$1,938,706.67	0.000%	Liquid
Negative Arbitrage	Federated Govt. Obligations Fund	$0.00	$0.00	0.000%	Liquid
Rebate Fund	Federated Govt. Obligations Fund	$0.00	$0.00	0.000%	Liquid
Special Redemption Fund	Federated Govt. Obligations Fund	$0.00	$0.00	0.000%	Liquid
Cost Of Issuance Fund	Federated Govt. Obligations Fund	$0.00	$0.00	0.000%	Liquid
Acquisition Fund	Federated Govt. Obligations Fund	$0.00	$0.00	0.000%	Liquid
	GRAND TOTAL	$1,938,706.67	$1,938,706.67		

Equity by Series (2)

Bond Series:		Total Assets	Total Liabilities	Fund Balance
2021D	From consolidated financials	$98,910,577.83	$98,978,314.52	($67,736.69)

*** 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: 2021D
Bond Series: 2021D

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.