

New Mexico Mortgage Finance Authority  
Single Family Quarterly Disclosure Report  
As of 09/30/2024

Indenture : 2023B  
Bond Series: 2023B  
Closing Date: 05/25/2023

2023B Issue Amount \$80,000,000.00

**General Information:**

|                                    |  |
|------------------------------------|--|
| Bonds Outstanding:                 | 77,370,000                               |
| Outstanding FNMA MBS Pool Balance  | 15,109,654                               |
| Outstanding GNMA MBS Pool Balance  | 62,754,198                               |
| Outstanding FHLMC MBS Pool Balance |  |
| Mortgage Rate:                     | 3.63% thru 6.18%                         |
| MBS Rate:                          | FNMA 4.54% thru 5.68%                    |
|                                    | GNMA 3.13% thru 5.63%                    |
|                                    | FHLMC % thru %                           |
| Servicing & Guarantee Fee:         | FNMA: 0.70%   GNMA: 0.50%   FHLMC: 0.00% |

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

New Mexico Mortgage Finance Authority  
Single Family Mortgage Savers Program Quarterly Report  
As of 09/30/2024

Bond Indenture: 2023 B

Bond Issue: 2023 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 09/30/2024 |
|-----------|-------------|---------------|----------|------------------------|------------------------------|
| FNMA      | BY6672      | 7/13/23       | 5.300%   | \$174,650.00           | \$171,398.53                 |
| FNMA      | BY6673      | 7/13/23       | 5.425%   | \$3,628,380.00         | \$3,547,141.00               |
| FNMA      | BY6674      | 7/13/23       | 5.550%   | \$1,569,327.00         | \$1,546,778.28               |
| FNMA      | BY6675      | 7/13/23       | 5.675%   | \$483,601.00           | \$475,652.28                 |
| FNMA      | BY9372      | 8/17/23       | 4.540%   | \$157,319.00           | \$154,897.26                 |
| FNMA      | BY9373      | 8/17/23       | 5.415%   | \$8,511,427.00         | \$8,392,088.46               |
| FNMA      | BY9374      | 8/17/23       | 5.540%   | \$833,161.00           | \$821,698.54                 |
| GNMA      | CS7352      | 7/1/23        | 3.125%   | \$958,313.73           | \$935,523.51                 |
| GNMA      | CS7356      | 7/1/23        | 5.625%   | \$552,712.52           | \$544,464.55                 |
| GNMA      | CS7358      | 7/1/23        | 5.250%   | \$4,879,671.51         | \$4,583,264.27               |
| GNMA      | CS7360      | 7/1/23        | 5.500%   | \$500,306.88           | \$492,198.97                 |
| GNMA      | CS7362      | 6/22/23       | 3.375%   | \$595,603.00           | \$580,435.81                 |
| GNMA      | CS7363      | 6/22/23       | 3.625%   | \$331,398.00           | \$323,999.84                 |
| GNMA      | CS7364      | 6/22/23       | 5.250%   | \$1,796,206.00         | \$892,140.46                 |
| GNMA      | CS7365      | 6/22/23       | 5.375%   | \$4,132,266.00         | \$2,335,102.64               |
| GNMA      | CS7368      | 7/1/23        | 5.500%   | \$2,228,390.99         | \$2,194,421.54               |
| GNMA      | CS7369      | 6/22/23       | 5.500%   | \$1,193,705.00         | \$674,998.77                 |
| GNMA      | CS7370      | 7/1/23        | 5.625%   | \$2,321,559.16         | \$2,286,295.82               |
| GNMA      | CS7377      | 7/20/23       | 3.625%   | \$596,775.00           | \$584,399.57                 |
| GNMA      | CS7378      | 7/20/23       | 5.250%   | \$315,808.00           | \$310,878.12                 |
| GNMA      | CS7379      | 7/20/23       | 5.375%   | \$8,898,018.61         | \$8,623,402.78               |
| GNMA      | CS7380      | 7/20/23       | 5.500%   | \$2,471,665.74         | \$2,432,122.45               |
| GNMA      | CS7381      | 7/20/23       | 5.625%   | \$1,183,230.00         | \$1,163,969.12               |
| GNMA      | CS7385      | 8/17/23       | 3.625%   | \$252,470.00           | \$247,623.00                 |
| GNMA      | CW3701      | 8/17/23       | 4.375%   | \$181,191.00           | \$178,124.11                 |
| GNMA      | CW3702      | 8/17/23       | 5.375%   | \$18,336,865.00        | \$7,082,428.42               |
| GNMA      | CW3703      | 8/17/23       | 5.375%   | \$104,582.00           | \$103,104.44                 |
| GNMA      | CW3704      | 8/17/23       | 5.375%   | \$199,114.00           | \$196,317.08                 |
| GNMA      | CW3705      | 8/17/23       | 5.375%   | \$11,862,180.00        | \$11,231,241.91              |
| GNMA      | CW3706      | 8/17/23       | 5.500%   | \$3,537,371.00         | \$1,366,631.49               |
| GNMA      | CW3707      | 11/1/23       | 5.445%   | \$265,263.94           | \$262,290.77                 |
| GNMA      | CW3708      | 8/17/23       | 5.625%   | \$292,340.00           | \$113,044.90                 |
| GNMA      | CW3720      | 11/1/23       | 5.445%   | \$9,423,663.40         | \$9,317,707.47               |
| GNMA      | CW3730      | 11/1/23       | 5.445%   | \$3,739,019.39         | \$3,698,066.56               |
| Total     |             |               |          | <u>\$96,507,554.87</u> | <u>\$77,863,852.72</u>       |

Financial Statement balance includes premium on some pools

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

New Mexico Mortgage Finance Authority  
2023 B Single Family Program  
As of 09/30/2024

**Indenture: 2023 B**  
**Bond Series: 2023 B**

List of bonds by Maturity:

| Maturity Date | Bond Type  | Interest Rate | Original Amount      | Principal Matured   | Principal Redemptions | Principal Outstanding |
|---------------|------------|---------------|----------------------|---------------------|-----------------------|-----------------------|
| 3/1/24        | 1 Serial B | 2.800%        | 375,000.00           | 375,000.00          | 0.00                  | 0.00                  |
| 9/1/24        | 1 Serial B | 2.800%        | 385,000.00           | 380,000.00          | 5,000.00              | 0.00                  |
| 3/1/25        | 1 Serial B | 2.850%        | 390,000.00           | 0.00                | 5,000.00              | 385,000.00            |
| 9/1/25        | 1 Serial B | 2.850%        | 400,000.00           | 0.00                | 5,000.00              | 395,000.00            |
| 3/1/26        | 1 Serial B | 2.900%        | 405,000.00           | 0.00                | 5,000.00              | 400,000.00            |
| 9/1/26        | 1 Serial B | 2.950%        | 410,000.00           | 0.00                | 5,000.00              | 405,000.00            |
| 3/1/27        | 1 Serial B | 3.000%        | 420,000.00           | 0.00                | 5,000.00              | 415,000.00            |
| 9/1/27        | 1 Serial B | 3.050%        | 430,000.00           | 0.00                | 5,000.00              | 425,000.00            |
| 3/1/28        | 1 Serial B | 3.100%        | 435,000.00           | 0.00                | 5,000.00              | 430,000.00            |
| 9/1/28        | 1 Serial B | 3.150%        | 450,000.00           | 0.00                | 5,000.00              | 445,000.00            |
| 3/1/29        | 1 Serial B | 3.250%        | 455,000.00           | 0.00                | 5,000.00              | 450,000.00            |
| 9/1/29        | 1 Serial B | 3.300%        | 465,000.00           | 0.00                | 5,000.00              | 460,000.00            |
| 3/1/30        | 1 Serial B | 3.350%        | 475,000.00           | 0.00                | 5,000.00              | 470,000.00            |
| 9/1/30        | 1 Serial B | 3.400%        | 485,000.00           | 0.00                | 5,000.00              | 480,000.00            |
| 3/1/31        | 1 Serial B | 3.450%        | 495,000.00           | 0.00                | 5,000.00              | 490,000.00            |
| 9/1/31        | 1 Serial B | 3.500%        | 505,000.00           | 0.00                | 5,000.00              | 500,000.00            |
| 3/1/32        | 1 Serial B | 3.550%        | 515,000.00           | 0.00                | 5,000.00              | 510,000.00            |
| 9/1/32        | 1 Serial B | 3.600%        | 525,000.00           | 0.00                | 5,000.00              | 520,000.00            |
| 3/1/33        | 1 Serial B | 3.650%        | 540,000.00           | 0.00                | 5,000.00              | 535,000.00            |
| 9/1/33        | 1 Serial B | 3.700%        | 550,000.00           | 0.00                | 5,000.00              | 545,000.00            |
| 9/1/35        | Term B-1   | 3.750%        | 2,340,000.00         | 0.00                | 25,000.00             | 2,315,000.00          |
| 9/1/38        | Term B-2   | 4.200%        | 3,965,000.00         | 0.00                | 40,000.00             | 3,925,000.00          |
| 9/1/43        | Term B-3   | 4.550%        | 8,175,000.00         | 0.00                | 90,000.00             | 8,085,000.00          |
| 9/1/48        | Term B-4   | 4.750%        | 10,715,000.00        | 0.00                | 115,000.00            | 10,600,000.00         |
| 9/1/53        | Term B-5   | 4.850%        | 13,695,000.00        | 0.00                | 145,000.00            | 13,550,000.00         |
| 3/1/54        | Term B-6   | 5.500%        | 32,000,000.00        | 355,000.00          | 1,010,000.00          | 30,635,000.00         |
| <b>Totals</b> |            |               | <b>80,000,000.00</b> | <b>1,110,000.00</b> | <b>1,520,000.00</b>   | <b>77,370,000.00</b>  |

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New Mexico Mortgage Finance Authority  
Single Family Quarterly Disclosure Report  
As of 09/30/2024

**Indenture: 2023B**

**Bond Series: 2023B**

List of Unscheduled Special Redemptions:

| Call Date | Called Amount              | Source                         |
|-----------|----------------------------|--------------------------------|
| 3/1/2024  | 850,000.00                 | Excess Revenue After Debt Serv |
| 6/1/2024  | 220,000.00                 |                                |
| 9/1/2024  | 450,000.00                 | Excess Revenue After Debt Serv |
| Totals    | <u><u>1,520,000.00</u></u> |                                |

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NEW MEXICO MORTGAGE FINANCE AUTHORITY  
Single Family Program Quarterly Report  
As of 09/30/2024

Indenture : 2023B

Bond Series: 2023B

List of Outstanding Investments by Fund:

| Fund                    | Investment                       | Par Value             | Carry Value<br>Investment<br>Amount (1) | Coupon<br>Rate | Maturity<br>Date |
|-------------------------|----------------------------------|-----------------------|---|----------------|------------------|
| Revenue Fund            | Federated Govt. Obligations Fund | \$605,771.47          | \$605,771.47                            | 0.000%         | Liquid           |
| Negative Arbitrage      | Federated Govt. Obligations Fund | \$850,000.00          | \$850,000.00                            | 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             |                                  | <u>\$1,455,771.47</u> | <u>\$1,455,771.47</u>                   |                |                  |

Equity by Series (2)

| Bond Series: |                              | Total Assets           | Total Liabilities      | Fund Balance          |
|--------------|------------------------------|------------------------|------------------------|-----------------------|
| <u>2023B</u> | From consolidated financials | <u>\$81,151,710.16</u> | <u>\$79,964,036.27</u> | <u>\$1,187,673.89</u> |

\*\*\* Please refer 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: 2023B**  
**Bond Series: 2023B**

**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.