

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

Indenture : 2024CD
Bond Series: 2024CD
Closing Date: 05/23/2024

2024CD Issue Amount \$125,000,000.00

General Information:

Bonds Outstanding:	125,000,000
Outstanding FNMA MBS Pool Balance	11,660,559
Outstanding GNMA MBS Pool Balance	85,507,653
Outstanding FHLMC MBS Pool Balance	27,536,664
Mortgage Rate:	5.70% thru 6.66%
MBS Rate:	FNMA 5.28% thru 6.16%
	GNMA 5.20% thru 6.07%
	FHLMC 5.43% thru 6.03%
Servicing & Guarantee Fee:	FNMA: 0.70% GNMA: 0.50% FHLMC: 0.72%

*** 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: 2024 CD

Bond Issue: 2024 CD

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
FHLMC	QI7761	6/13/24	5.530%	\$368,668.00	\$367,607.48
FHLMC	QI7762	6/13/24	5.780%	\$2,512,161.00	\$2,504,471.75
FHLMC	QI7763	6/13/24	6.030%	\$3,749,570.00	\$3,739,364.20
FHLMC	QI9723	7/11/24	5.530%	\$214,796.00	\$214,384.81
FHLMC	QI9726	7/11/24	5.780%	\$4,593,922.00	\$4,584,906.29
FHLMC	QI9727	7/11/24	5.905%	\$176,843.00	\$176,528.93
FHLMC	QI9730	7/11/24	6.030%	\$539,067.00	\$538,124.54
FHLMC	QJ1845	8/15/24	5.430%	\$280,233.00	\$279,966.32
FHLMC	QJ1846	8/15/24	5.780%	\$4,460,816.00	\$4,456,581.93
FHLMC	QJ1847	8/15/24	5.905%	\$1,775,081.00	\$1,749,632.30
FHLMC	QJ1848	8/15/24	6.030%	\$3,777,743.00	\$3,774,215.04
FHLMC	QJ4302	9/19/24	5.780%	\$498,826.00	\$498,826.00
FHLMC	QJ4303	9/19/24	5.905%	\$529,036.00	\$529,036.00
FHLMC	QJ4304	9/19/24	6.030%	\$4,123,018.00	\$4,123,018.00
FNMA	DB6167	6/12/24	5.280%	\$332,218.00	\$331,214.85
FNMA	DB6168	6/12/24	5.905%	\$1,566,248.00	\$1,558,723.30
FNMA	DB6169	6/12/24	6.155%	\$2,325,266.00	\$2,319,133.69
FNMA	DB6170	6/12/24	5.905%	\$475,055.00	\$473,782.55
FNMA	DB6282	6/12/24	5.405%	\$151,352.00	\$150,905.72
FNMA	DB8238	7/10/24	5.405%	\$64,936.00	\$64,808.67
FNMA	DB8239	7/10/24	5.655%	\$181,132.00	\$180,793.47
FNMA	DB8240	7/10/24	5.905%	\$807,786.00	\$806,046.56
FNMA	DB8241	7/10/24	6.030%	\$300,000.00	\$299,481.97
FNMA	DC1234	8/14/24	5.405%	\$171,750.00	\$171,583.07
FNMA	DC1235	8/14/24	5.905%	\$453,395.00	\$452,991.10
FNMA	DC1236	8/14/24	6.030%	\$1,668,579.00	\$1,667,034.85
FNMA	DC1237	8/14/24	6.155%	\$123,500.00	\$123,396.24
FNMA	DC3063	9/18/24	5.405%	\$169,834.00	\$169,834.00
FNMA	DC3064	9/18/24	5.905%	\$437,426.00	\$437,426.00
FNMA	DC3065	9/18/24	6.030%	\$2,324,132.00	\$2,324,132.00
FNMA	DC3066	9/18/24	6.155%	\$129,271.00	\$129,271.00
GNMA	CZ2494	8/1/24	6.070%	\$385,203.07	\$384,820.97
GNMA	CZ2496	8/1/24	5.570%	\$15,999,640.14	\$15,982,099.62
GNMA	CZ2500	8/1/24	6.070%	\$42,981.56	\$42,939.60
GNMA	CZ2506	8/1/24	5.195%	\$203,184.71	\$202,961.98
GNMA	CZ2509	8/1/24	5.695%	\$352,941.10	\$352,588.01
GNMA	DC3287	5/23/24	5.820%	\$7,032,454.00	\$4,532,480.21
GNMA	DC3288	5/23/24	5.945%	\$81,610.00	\$81,299.87
GNMA	DC3289	5/23/24	6.070%	\$8,221,799.00	\$5,299,565.41
GNMA	DC3290	6/18/24	5.320%	\$643,114.00	\$641,081.91
GNMA	DC3291	6/18/24	5.445%	\$203,316.00	\$202,661.59
GNMA	DC3292	6/18/24	5.570%	\$428,071.00	\$426,771.90
GNMA	DC3293	6/18/24	5.820%	\$7,208,154.00	\$4,649,710.12
GNMA	DC3294	6/18/24	6.070%	\$6,523,279.00	\$4,209,794.96
GNMA	DC3298	7/25/24	5.320%	\$287,319.00	\$286,691.05

Pool Type	Pool Number	Purchase Date	MBS Rate	Original Amount	Outstanding As of 09/30/2024
GNMA	DC3299	7/25/24	5.570%	\$562,521.00	\$561,384.61
GNMA	DC3300	7/25/24	5.820%	\$19,249,944.00	\$12,434,203.53
GNMA	DC3301	7/25/24	5.945%	\$2,258,292.00	\$2,254,075.01
GNMA	DC3302	7/25/24	6.070%	\$2,455,850.00	\$2,450,891.39
GNMA	DC3308	8/22/24	5.320%	\$1,670,118.00	\$1,667,720.85
GNMA	DC3309	8/22/24	5.570%	\$98,598.00	\$98,500.00
GNMA	DC3310	8/22/24	5.820%	\$6,522,235.00	\$6,515,894.15
GNMA	DC3311	8/22/24	5.945%	\$16,716,676.00	\$16,700,172.46
GNMA	DC3312	8/22/24	6.070%	\$274,734.00	\$274,105.73
GNMA	DC3319	9/25/24	5.945%	\$2,146,722.00	\$2,146,722.00
GNMA	DC3320	9/25/24	5.945%	\$2,892,886.00	\$2,892,886.00
GNMA	DC3321	9/25/24	5.945%	\$84,882.00	\$84,882.00
GNMA	DC3322	9/25/24	5.945%	\$130,748.00	\$130,748.00
Total				<u><u>\$141,958,932.58</u></u>	<u><u>\$124,704,875.56</u></u>

Financial Statement balance includes premium on some pools

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

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

Indenture: 2024 CD
Bond Series: 2024 CD

List of bonds by Maturity:

Maturity Date	Bond Type	Interest Rate	Original Amount	Principal Matured	Principal Redemptions	Principal Outstanding
3/1/25	1 Serial CD	3.400%	80,000.00	0.00	0.00	80,000.00
9/1/25	1 Serial CD	3.400%	445,000.00	0.00	0.00	445,000.00
3/1/26	1 Serial CD	3.400%	455,000.00	0.00	0.00	455,000.00
9/1/26	1 Serial CD	3.400%	465,000.00	0.00	0.00	465,000.00
3/1/27	1 Serial CD	3.400%	475,000.00	0.00	0.00	475,000.00
9/1/27	1 Serial CD	3.400%	480,000.00	0.00	0.00	480,000.00
3/1/28	1 Serial CD	3.500%	490,000.00	0.00	0.00	490,000.00
9/1/28	1 Serial CD	3.550%	500,000.00	0.00	0.00	500,000.00
3/1/29	1 Serial CD	3.600%	510,000.00	0.00	0.00	510,000.00
9/1/29	1 Serial CD	3.650%	520,000.00	0.00	0.00	520,000.00
3/1/30	1 Serial CD	3.700%	530,000.00	0.00	0.00	530,000.00
9/1/30	1 Serial CD	3.750%	540,000.00	0.00	0.00	540,000.00
3/1/31	1 Serial CD	3.800%	555,000.00	0.00	0.00	555,000.00
9/1/31	1 Serial CD	3.800%	565,000.00	0.00	0.00	565,000.00
3/1/32	1 Serial CD	3.900%	580,000.00	0.00	0.00	580,000.00
9/1/32	1 Serial CD	3.900%	590,000.00	0.00	0.00	590,000.00
3/1/33	1 Serial CD	3.950%	600,000.00	0.00	0.00	600,000.00
9/1/33	1 Serial CD	3.950%	615,000.00	0.00	0.00	615,000.00
3/1/34	1 Serial CD	4.000%	630,000.00	0.00	0.00	630,000.00
9/1/34	1 Serial CD	4.000%	640,000.00	0.00	0.00	640,000.00
3/1/35	1 Serial CD	4.050%	660,000.00	0.00	0.00	660,000.00
9/1/35	1 Serial CD	4.050%	675,000.00	0.00	0.00	675,000.00
3/1/36	1 Serial CD	4.050%	685,000.00	0.00	0.00	685,000.00
9/1/36	1 Serial CD	4.050%	705,000.00	0.00	0.00	705,000.00
9/1/25	2 Serial CD	5.324%	145,000.00	0.00	0.00	145,000.00
3/1/26	2 Serial CD	5.274%	145,000.00	0.00	0.00	145,000.00
9/1/26	2 Serial CD	5.284%	150,000.00	0.00	0.00	150,000.00
3/1/27	2 Serial CD	5.070%	155,000.00	0.00	0.00	155,000.00
9/1/27	2 Serial CD	5.120%	160,000.00	0.00	0.00	160,000.00
3/1/28	2 Serial CD	5.082%	165,000.00	0.00	0.00	165,000.00
9/1/28	2 Serial CD	5.132%	170,000.00	0.00	0.00	170,000.00
3/1/29	2 Serial CD	5.192%	175,000.00	0.00	0.00	175,000.00
9/1/29	2 Serial CD	5.242%	180,000.00	0.00	0.00	180,000.00
3/1/30	2 Serial CD	5.320%	185,000.00	0.00	0.00	185,000.00
9/1/30	2 Serial CD	5.360%	190,000.00	0.00	0.00	190,000.00
3/1/31	2 Serial CD	5.430%	195,000.00	0.00	0.00	195,000.00
9/1/31	2 Serial CD	5.470%	200,000.00	0.00	0.00	200,000.00
3/1/32	2 Serial CD	5.557%	205,000.00	0.00	0.00	205,000.00
9/1/32	2 Serial CD	5.597%	215,000.00	0.00	0.00	215,000.00
3/1/33	2 Serial CD	5.637%	225,000.00	0.00	0.00	225,000.00
9/1/33	2 Serial CD	5.677%	225,000.00	0.00	0.00	225,000.00
3/1/34	2 Serial CD	5.697%	235,000.00	0.00	0.00	235,000.00
9/1/34	2 Serial CD	5.737%	245,000.00	0.00	0.00	245,000.00
9/1/39	Term CD-1	4.100%	4,600,000.00	0.00	0.00	4,600,000.00
9/1/44	Term CD-2	4.600%	9,400,000.00	0.00	0.00	9,400,000.00
9/1/49	Term CD-3	4.700%	12,300,000.00	0.00	0.00	12,300,000.00
9/1/54	Term CD-4	4.750%	15,945,000.00	0.00	0.00	15,945,000.00
3/1/55	Term CD-5	6.000%	32,265,000.00	0.00	0.00	32,265,000.00
9/1/39	Term CD-6	5.857%	2,910,000.00	0.00	0.00	2,910,000.00
9/1/44	Term CD-7	5.957%	4,010,000.00	0.00	0.00	4,010,000.00
9/1/49	Term CD-8	6.037%	5,575,000.00	0.00	0.00	5,575,000.00

9/1/54	Term CD-9	6.087%	7,615,000.00	0.00	0.00	7,615,000.00
3/1/55	Term CD-0	6.250%	13,825,000.00	0.00	0.00	13,825,000.00
Totals			125,000,000.00	0.00	0.00	125,000,000.00

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

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

Indenture:
Bond Series:

List of Unscheduled Special Redemptions:

Call Date	Called Amount	Source
Totals		

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

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

Indenture : 2024C

Bond Series: 2024C

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	\$1,088,631.55	\$1,088,631.55	0.000%	Liquid
Negative Arbitrage	Federated Govt. Obligations Fund	\$1,500,000.00	\$1,500,000.00	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	\$12,443.75	\$12,443.75	0.000%	Liquid
Acquisition Fund	Federated Govt. Obligations Fund	\$25,518.20	\$25,518.20	0.000%	Liquid
GRAND TOTAL		<u>\$2,626,593.50</u>	<u>\$2,626,593.50</u>		

Equity by Series (2)

Bond Series:		Total Assets	Total Liabilities	Fund Balance
<u>2024C</u>	From consolidated financials	<u>\$130,357,750.17</u>	<u>\$128,694,847.91</u>	<u>\$1,662,902.26</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: 2024C

Bond Series: 2024C

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.