

New Mexico Mortgage Finance Authority
Single Family Quarterly Disclosure Report
As of 06/30/2024

Indenture : 2021C
Bond Series: 2021C
Closing Date: 08/19/2021

2021C Issue Amount \$100,000,000.00

General Information:

Bonds Outstanding:	91,610,000
Outstanding FNMA MBS Pool Balance	13,717,375
Outstanding GNMA MBS Pool Balance	76,696,650
Outstanding FHLMC MBS Pool Balance	
Mortgage Rate:	2.80% thru 3.13%
MBS Rate:	FNMA 2.30% thru 2.55%
	GNMA 2.50% thru 2.63%
	FHLMC % thru %
Servicing & Guarantee Fee:	FNMA: 0.70 & 1.075% GNMA: .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 06/30/2024

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 06/30/2024
FNMA	BT7658	8/19/21	2.425%	\$848,429.00	\$800,715.34
FNMA	BT7659	8/19/21	2.550%	\$196,517.00	\$160,716.23
FNMA	BT7660	8/19/21	2.300%	\$152,000.00	\$142,245.18
FNMA	BT7661	8/19/21	2.425%	\$3,805,748.00	\$3,364,058.64
FNMA	BT7662	8/19/21	2.550%	\$159,548.00	\$150,089.97
FNMA	BT7700	9/14/21	2.425%	\$2,280,373.09	\$1,993,949.52
FNMA	BT7701	9/14/21	2.425%	\$129,931.00	\$122,388.88
FNMA	BT7702	9/14/21	2.425%	\$497,214.00	\$469,468.69
FNMA	BT7703	9/14/21	2.550%	\$223,753.00	\$0.00
FNMA	BT7710	9/28/21	2.300%	\$208,550.00	\$196,253.55
FNMA	BT7711	9/28/21	2.425%	\$2,901,099.00	\$2,657,082.76
FNMA	BT7712	9/28/21	2.425%	\$1,947,446.00	\$1,834,195.82
FNMA	BU2665	10/14/21	2.300%	\$120,574.00	\$113,555.64
FNMA	BU2666	10/14/21	2.425%	\$1,310,951.00	\$978,884.09
FNMA	BU2667	10/14/21	2.550%	\$198,850.00	\$187,732.32
FNMA	BU2668	10/14/21	2.425%	\$477,619.00	\$451,718.90
FNMA	BU2669	10/14/21	2.550%	\$101,850.00	\$94,319.55
GNMA	BR8617	8/1/21	2.625%	\$200,352.68	\$187,523.25
GNMA	CC5206	8/1/21	2.625%	\$1,242,088.14	\$1,003,270.87
GNMA	CC5214	8/1/21	2.625%	\$2,389,640.57	\$2,066,319.28
GNMA	CC5216	8/1/21	2.625%	\$2,053,280.61	\$1,864,791.57
GNMA	CC5217	8/1/21	2.500%	\$3,618,261.01	\$3,281,081.59
GNMA	CC5226	8/19/21	2.500%	\$695,941.76	\$651,993.63
GNMA	CC5228	8/1/21	2.500%	\$32,845.91	\$30,826.50
GNMA	CC5234	8/19/21	2.500%	\$4,488,705.60	\$3,962,797.40
GNMA	CC5235	8/19/21	2.500%	\$11,106,392.00	\$10,135,568.72
GNMA	CC5236	8/19/21	2.625%	\$906,122.00	\$850,946.15
GNMA	CC5239	9/14/21	2.500%	\$19,981,082.00	\$18,044,453.39
GNMA	CC5240	9/14/21	2.500%	\$1,551,097.00	\$1,453,394.37
GNMA	CC5241	9/14/21	2.625%	\$408,541.00	\$256,353.07
GNMA	CC5247	9/28/21	2.500%	\$18,307,213.00	\$10,760,813.83
GNMA	CC5248	9/28/21	2.625%	\$86,406.00	\$54,209.04
GNMA	CC5249	10/14/21	2.500%	\$7,989,417.00	\$4,550,586.44
GNMA	CC5250	10/14/21	2.625%	\$1,476,706.00	\$1,291,189.51
GNMA	CC5256	10/28/21	2.500%	\$4,549,592.00	\$3,505,356.87
GNMA	CC5257	10/28/21	2.500%	\$85,277.00	\$53,492.08
GNMA	CC5258	10/28/21	2.500%	\$602,877.00	\$568,239.71
GNMA	CC5259	10/28/21	2.625%	\$4,036,760.00	\$2,426,886.98
GNMA	CC5260	11/18/21	2.625%	\$1,743,208.48	\$1,646,647.89
GNMA	CC5261	11/18/21	2.500%	\$4,495,768.11	\$4,241,743.73
GNMA	CC5262	11/18/21	2.625%	\$4,033,855.68	\$3,808,163.93
Total				<u>\$111,641,882.64</u>	<u>\$90,414,024.88</u>

Financial Statement balance includes premium on some pools

Pool Type	Pool Number	Purchase Date	MBS Rate	Original Amount	Outstanding As of 06/30/2024
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New Mexico Mortgage Finance Authority
2021 C Single Family Program
As of 06/30/2024

Indenture: 2021 C
Bond Series: 2021 C

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	725,000.00	5,000.00	0.00
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	1,570,000.00	3,340,000.00	36,590,000.00
Totals			100,000,000.00	4,425,000.00	3,965,000.00	91,610,000.00

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New Mexico Mortgage Finance Authority
Single Family Quarterly Disclosure Report
As of 06/30/2024

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
1/1/2024	1,395,000.00	Excess Revenue After Debt Serv
4/1/2024	530,000.00	Excess Revenue After Debt Serv
Totals	<u><u>3,965,000.00</u></u>	

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NEW MEXICO MORTGAGE FINANCE AUTHORITY
Single Family Program Quarterly Report
As of 06/30/2024

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	\$2,560,709.45	\$2,560,709.45	4.945%	Liquid
Negative Arbitrage	Federated Govt. Obligations Fund	\$0.00	\$0.00	4.945%	Liquid
Rebate Fund	Federated Govt. Obligations Fund	\$0.00	\$0.00	4.945%	Liquid
Special Redemption Fund	Federated Govt. Obligations Fund	\$1,545,000.00	\$1,545,000.00	4.945%	Liquid
Cost Of Issuance Fund	Federated Govt. Obligations Fund	\$0.00	\$0.00	4.945%	Liquid
Acquisition Fund	Federated Govt. Obligations Fund	\$0.00	\$0.00	4.945%	Liquid
GRAND TOTAL		<u>\$4,105,709.45</u>	<u>\$4,105,709.45</u>		

Equity by Series (2)

Bond Series:		Total Assets	Total Liabilities	Fund Balance
<u>2021C</u>	From consolidated financials	<u>\$96,266,566.16</u>	<u>\$96,309,103.44</u>	<u>(\$42,537.28)</u>

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(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

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