

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

Indenture : 2023D
Bond Series: 2023D
Closing Date: 11/21/2023

2023D Issue Amount \$125,000,000.00

General Information:

Bonds Outstanding:	124,105,000
Outstanding FNMA MBS Pool Balance	25,422,822
Outstanding GNMA MBS Pool Balance	88,879,316
Outstanding FHLMC MBS Pool Balance	9,915,428
Mortgage Rate:	3.07% thru 6.66%
MBS Rate:	FNMA 4.91% thru 6.16%
	GNMA 2.57% thru 6.07%
	FHLMC 5.68% thru 6.05%
Servicing & Guarantee Fee:	FNMA: 0.70% 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: 2023 D

Bond Issue: 2023 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 06/30/2024
FHLMC	QH9135	1/29/24	5.675%	\$213,202.00	\$212,081.64
FHLMC	QH9136	1/29/24	5.800%	\$215,608.00	\$214,610.69
FHLMC	QH9279	1/29/24	6.050%	\$878,839.00	\$874,983.19
FHLMC	QI0226	2/15/24	5.675%	\$398,824.00	\$397,331.12
FHLMC	QI0227	2/15/24	5.925%	\$5,503,872.00	\$5,477,724.48
FHLMC	QI0228	2/15/24	6.050%	\$2,749,675.00	\$2,738,696.75
FNMA	DA6729	12/14/23	4.905%	\$419,548.00	\$416,658.38
FNMA	DA6730	12/14/23	5.280%	\$158,841.00	\$157,713.15
FNMA	DA6731	12/14/23	5.405%	\$124,756.00	\$124,010.14
FNMA	DA6732	12/14/23	5.530%	\$1,284,122.00	\$1,273,526.24
FNMA	DA6733	12/14/23	5.655%	\$7,489,389.00	\$7,427,973.91
FNMA	DA6734	12/14/23	5.780%	\$1,989,280.00	\$1,976,473.28
FNMA	DA6735	12/14/23	6.030%	\$2,152,029.00	\$2,139,635.82
FNMA	DA8162	1/18/24	5.530%	\$61,874.00	\$61,575.55
FNMA	DA8163	1/18/24	5.655%	\$881,883.00	\$877,534.87
FNMA	DA8164	1/18/24	5.780%	\$519,939.00	\$517,545.64
FNMA	DA8165	1/18/24	6.030%	\$4,022,321.00	\$3,999,115.63
FNMA	DA8166	1/18/24	6.155%	\$1,499,880.00	\$1,493,465.06
FNMA	DA9768	2/15/24	5.530%	\$242,466.00	\$241,521.26
FNMA	DA9769	2/15/24	5.655%	\$300,421.00	\$299,292.08
FNMA	DA9770	2/15/24	5.780%	\$228,000.00	\$227,168.79
FNMA	DA9771	2/15/24	6.030%	\$1,684,571.00	\$1,672,869.47
FNMA	DA9772	2/15/24	6.155%	\$2,529,835.00	\$2,516,742.79
GNMA	CW3728	1/31/24	5.320%	\$11,234,392.67	\$11,171,769.24
GNMA	CW3729	1/31/24	5.445%	\$4,485,993.19	\$4,461,566.90
GNMA	CW3737	11/22/23	4.820%	\$321,198.00	\$114,207.55
GNMA	CW3739	11/22/23	5.320%	\$7,332,625.00	\$7,275,004.80
GNMA	CW3742	1/31/24	5.570%	\$240,251.82	\$239,022.07
GNMA	CW3743	11/22/23	5.570%	\$7,840,281.00	\$7,783,275.96
GNMA	CW3746	12/21/23	2.570%	\$126,213.00	\$124,819.61
GNMA	CW3747	12/21/23	4.820%	\$183,663.00	\$182,333.50
GNMA	CW3748	12/21/23	5.195%	\$402,632.00	\$399,990.89
GNMA	CW3749	12/21/23	5.320%	\$1,147,246.00	\$687,213.82
GNMA	CW3750	1/31/24	5.445%	\$201,104.17	\$200,054.08
GNMA	CZ2461	12/21/23	5.445%	\$2,336,176.00	\$1,398,583.00
GNMA	CZ2462	12/21/23	5.570%	\$21,992,780.00	\$13,174,777.52
GNMA	CZ2463	12/21/23	5.695%	\$781,409.00	\$776,145.67
GNMA	CZ2464	12/21/23	5.945%	\$4,536,587.00	\$4,508,825.81
GNMA	CZ2470	1/25/24	5.195%	\$665,766.00	\$662,147.46
GNMA	CZ2471	1/25/24	5.445%	\$1,145,349.00	\$1,139,384.45
GNMA	CZ2472	1/25/24	5.570%	\$1,997,106.00	\$1,985,584.10
GNMA	CZ2473	1/25/24	5.695%	\$984,789.00	\$978,711.68
GNMA	CZ2474	1/25/24	5.945%	\$8,778,407.00	\$3,131,307.47
GNMA	CZ2475	1/31/24	6.070%	\$9,204,509.78	\$9,155,282.13
GNMA	CZ2480	6/1/24	5.195%	\$555,134.89	\$555,134.89

Pool Type	Pool Number	Purchase Date	MBS Rate	Original Amount	Outstanding As of 06/30/2024
GNMA	CZ2481	6/1/24	5.570%	\$405,138.08	\$405,138.08
GNMA	CZ2482	6/1/24	5.695%	\$1,144,517.52	\$1,144,517.52
GNMA	CZ2483	2/22/24	5.945%	\$2,797,331.00	\$998,592.15
GNMA	CZ2484	2/22/24	5.945%	\$1,566,210.00	\$1,559,188.81
GNMA	CZ2485	6/1/24	5.945%	\$3,004,358.73	\$3,004,358.73
GNMA	CZ2486	2/22/24	6.070%	\$9,214,123.00	\$3,290,742.13
GNMA	CZ2491	6/1/24	5.570%	\$3,110,994.53	\$3,110,994.53
GNMA	CZ2492	6/1/24	5.695%	\$3,192,418.48	\$3,192,418.48
GNMA	CZ2498	6/1/24	5.820%	\$2,068,222.95	\$2,068,222.95
Total				<u>\$148,546,102.81</u>	<u>\$124,217,565.91</u>

Financial Statement balance includes premium on some pools

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

New Mexico Mortgage Finance Authority
2023 D Single Family Program
As of 06/30/2024

Indenture: 2023 D
Bond Series: 2023 D

List of bonds by Maturity:

Maturity Date	Bond Type	Interest Rate	Original Amount	Principal Matured	Principal Redemptions	Principal Outstanding
3/1/25	1 Serial D	3.900%	575,000.00	0.00	5,000.00	570,000.00
9/1/25	1 Serial D	3.900%	590,000.00	0.00	5,000.00	585,000.00
3/1/26	1 Serial D	4.000%	600,000.00	0.00	5,000.00	595,000.00
9/1/26	1 Serial D	4.050%	615,000.00	0.00	5,000.00	610,000.00
3/1/27	1 Serial D	4.100%	625,000.00	0.00	5,000.00	620,000.00
9/1/27	1 Serial D	4.150%	640,000.00	0.00	5,000.00	635,000.00
3/1/28	1 Serial D	4.200%	655,000.00	0.00	5,000.00	650,000.00
9/1/28	1 Serial D	4.250%	670,000.00	0.00	5,000.00	665,000.00
3/1/29	1 Serial D	4.300%	685,000.00	0.00	5,000.00	680,000.00
9/1/29	1 Serial D	4.350%	705,000.00	0.00	5,000.00	700,000.00
3/1/30	1 Serial D	4.400%	720,000.00	0.00	5,000.00	715,000.00
9/1/30	1 Serial D	4.450%	735,000.00	0.00	5,000.00	730,000.00
3/1/31	1 Serial D	4.500%	755,000.00	0.00	5,000.00	750,000.00
9/1/31	1 Serial D	4.550%	770,000.00	0.00	5,000.00	765,000.00
3/1/32	1 Serial D	4.650%	790,000.00	0.00	5,000.00	785,000.00
9/1/32	1 Serial D	4.650%	810,000.00	0.00	10,000.00	800,000.00
3/1/33	1 Serial D	4.750%	830,000.00	0.00	10,000.00	820,000.00
9/1/33	1 Serial D	4.800%	855,000.00	0.00	10,000.00	845,000.00
3/1/34	1 Serial D	4.800%	870,000.00	0.00	10,000.00	860,000.00
9/1/34	1 Serial D	4.800%	895,000.00	0.00	10,000.00	885,000.00
3/1/35	1 Serial D	4.850%	920,000.00	0.00	10,000.00	910,000.00
9/1/35	1 Serial D	4.850%	945,000.00	0.00	10,000.00	935,000.00
9/1/38	Term D-1	4.950%	6,215,000.00	0.00	55,000.00	6,160,000.00
9/1/43	Term D-2	5.150%	12,880,000.00	0.00	110,000.00	12,770,000.00
9/1/48	Term D-3	5.300%	17,015,000.00	0.00	150,000.00	16,865,000.00
9/1/53	Term D-4	5.400%	22,635,000.00	0.00	200,000.00	22,435,000.00
9/1/54	Term D-5	6.500%	50,000,000.00	0.00	235,000.00	49,765,000.00
Totals			125,000,000.00	0.00	895,000.00	124,105,000.00

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

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

Indenture: 2023D
Bond Series: 2023D

List of Unscheduled Special Redemptions:

Call Date	Called Amount	Source
6/1/2024	895,000.00	
Totals	<u>895,000.00</u>	

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

Indenture : 2023D

Bond Series: 2023D

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	\$2,749,664.21	\$2,749,664.21	4.945%	Liquid
Negative Arbitrage	Federated Govt. Obligations Fund	\$1,600,000.00	\$1,600,000.00	4.945%	Liquid
Rebate Fund	Federated Govt. Obligations Fund	\$0.00	\$0.00	4.945%	Liquid
Special Redemption Fund	Federated Govt. Obligations Fund	\$0.00	\$0.00	4.945%	Liquid
Cost Of Issuance Fund	Federated Govt. Obligations Fund	\$9,250.00	\$9,250.00	4.945%	Liquid
Acquisition Fund	Federated Govt. Obligations Fund	\$0.00	\$0.00	4.945%	Liquid
GRAND TOTAL		<u>\$4,358,914.21</u>	<u>\$4,358,914.21</u>		

Equity by Series (2)

Bond Series:		Total Assets	Total Liabilities	Fund Balance
<u>2023D</u>	From consolidated financials	<u>\$131,781,321.14</u>	<u>\$129,621,768.34</u>	<u>\$2,159,552.80</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: 2023D

Bond Series: 2023D

DISCLAIMER

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