

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

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	4,850,139
Outstanding GNMA MBS Pool Balance	30,324,408
Outstanding FHLMC MBS Pool Balance	6,630,399
Mortgage Rate:	5.78% thru 6.66%
MBS Rate:	FNMA 5.28% thru 6.16%
	GNMA 5.32% thru 6.07%
	FHLMC 5.53% thru 6.03%
Servicing & Guarantee Fee:	FNMA: 0.70% GNMA: .50% FHLMC: .72%

*** 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: 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 06/30/2024
FHLMC	QI7761	6/13/24	5.530%	\$368,668.00	\$368,668.00
FHLMC	QI7762	6/13/24	5.780%	\$2,512,161.00	\$2,512,161.00
FHLMC	QI7763	6/13/24	6.030%	\$3,749,570.00	\$3,749,570.00
FNMA	DB6167	6/12/24	5.280%	\$332,218.00	\$332,218.00
FNMA	DB6168	6/12/24	5.905%	\$1,566,248.00	\$1,566,248.00
FNMA	DB6169	6/12/24	6.155%	\$2,325,266.00	\$2,325,266.00
FNMA	DB6170	6/12/24	5.905%	\$475,055.00	\$475,055.00
FNMA	DB6282	6/12/24	5.405%	\$151,352.00	\$151,352.00
GNMA	DC3287	5/23/24	5.820%	\$7,032,454.00	\$7,023,841.21
GNMA	DC3288	5/23/24	5.945%	\$81,610.00	\$81,533.37
GNMA	DC3289	5/23/24	6.070%	\$8,221,799.00	\$8,213,099.76
GNMA	DC3290	6/18/24	5.320%	\$643,114.00	\$643,114.00
GNMA	DC3291	6/18/24	5.445%	\$203,316.00	\$203,316.00
GNMA	DC3292	6/18/24	5.570%	\$428,071.00	\$428,071.00
GNMA	DC3293	6/18/24	5.820%	\$7,208,154.00	\$7,208,154.00
GNMA	DC3294	6/18/24	6.070%	\$6,523,279.00	\$6,523,279.00
Total				\$41,822,335.00	\$41,804,946.34

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 06/30/2024

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			<u>125,000,000.00</u>	<u>0.00</u>	<u>0.00</u>	<u>125,000,000.00</u>

*** 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:

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 06/30/2024

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	\$401,806.72	\$401,806.72	4.945%	Liquid
Negative Arbitrage	Federated Govt. Obligations Fund	\$1,500,000.00	\$1,500,000.00	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	\$12,443.75	\$12,443.75	4.945%	Liquid
Acquisition Fund	Federated Govt. Obligations Fund	\$84,841,218.25	\$84,841,218.25	4.945%	Liquid
GRAND TOTAL		<u>\$86,755,468.72</u>	<u>\$86,755,468.72</u>		

Equity by Series (2)

Bond Series:		Total Assets	Total Liabilities	Fund Balance
<u>2024C</u>	From consolidated financials	<u>\$129,537,548.73</u>	<u>\$128,878,392.68</u>	<u>\$659,156.05</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.