

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

Indenture : 2024AB
Bond Series: 2024AB
Closing Date: 02/22/2024

2024AB Issue Amount \$120,000,000.00

General Information:

Bonds Outstanding:	120,000,000
Outstanding FNMA MBS Pool Balance	11,819,835
Outstanding GNMA MBS Pool Balance	90,310,970
Outstanding FHLMC MBS Pool Balance	17,600,579
Mortgage Rate:	5.32% thru 7.16%
MBS Rate:	FNMA 5.41% thru 6.16%
	GNMA 4.82% thru 6.07%
	FHLMC 5.53% thru 6.66%
Servicing & Guarantee Fee:	FNMA: 0.70% GNMA: .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 06/30/2024

Bond Indenture: 2024 AB

Bond Issue: 2024 AB

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	QI1531	3/14/24	5.530%	\$542,200.00	\$540,648.57
FHLMC	QI1532	3/14/24	5.655%	\$1,505,349.00	\$1,499,374.94
FHLMC	QI1533	3/14/24	5.780%	\$505,882.00	\$504,042.04
FHLMC	QI1534	3/14/24	6.030%	\$192,696.00	\$192,189.61
FHLMC	QI1645	3/14/24	5.905%	\$1,528,979.00	\$1,525,042.38
FHLMC	QI3718	4/12/24	5.530%	\$4,517,180.00	\$4,508,288.97
FHLMC	QI3720	4/12/24	5.780%	\$714,250.00	\$712,855.14
FHLMC	QI5757	5/10/24	5.530%	\$1,787,021.00	\$1,785,043.14
FHLMC	QI5760	5/10/24	5.780%	\$4,791,027.00	\$4,786,178.58
FHLMC	QI5761	5/10/24	6.030%	\$1,262,071.00	\$1,260,983.81
FHLMC	QI5762	5/10/24	6.655%	\$286,150.00	\$285,932.26
FNMA	DB1127	3/13/24	5.405%	\$195,979.00	\$195,390.52
FNMA	DB1128	3/13/24	5.655%	\$1,217,511.00	\$1,212,948.57
FNMA	DB1129	3/13/24	5.780%	\$1,463,794.00	\$1,456,582.85
FNMA	DB1130	3/13/24	6.030%	\$113,806.00	\$113,508.45
FNMA	DB1131	3/13/24	6.155%	\$378,532.00	\$377,558.06
FNMA	DB2593	4/11/24	5.655%	\$3,220,867.00	\$3,214,524.34
FNMA	DB3962	5/9/24	5.655%	\$1,398,421.00	\$1,397,115.94
FNMA	DB3963	5/9/24	5.905%	\$3,476,928.00	\$3,471,638.90
FNMA	DB3964	5/9/24	6.155%	\$380,939.00	\$380,567.40
GNMA	CW3737	6/1/24	4.820%	\$204,363.03	\$204,363.03
GNMA	CZ2474	6/1/24	5.945%	\$5,603,162.46	\$5,603,162.46
GNMA	CZ2480	2/22/24	5.195%	\$1,555,336.00	\$993,358.52
GNMA	CZ2481	2/22/24	5.570%	\$1,136,327.00	\$724,954.20
GNMA	CZ2482	2/22/24	5.695%	\$3,206,551.00	\$2,047,999.95
GNMA	CZ2483	6/1/24	5.945%	\$1,786,881.06	\$1,786,881.06
GNMA	CZ2485	2/22/24	5.945%	\$8,413,829.00	\$5,376,000.33
GNMA	CZ2486	6/1/24	6.070%	\$5,888,454.89	\$5,888,454.89
GNMA	CZ2490	3/25/24	5.195%	\$922,430.00	\$919,172.94
GNMA	CZ2491	3/25/24	5.570%	\$8,706,930.00	\$5,566,814.49
GNMA	CZ2492	3/25/24	5.695%	\$8,935,790.00	\$5,712,514.53
GNMA	CZ2493	3/25/24	5.945%	\$3,627,922.00	\$3,617,222.90
GNMA	CZ2494	3/25/24	6.070%	\$598,103.00	\$596,380.22
GNMA	CZ2495	4/23/24	5.195%	\$1,190,907.00	\$1,188,044.23
GNMA	CZ2496	4/23/24	5.570%	\$24,828,604.00	\$24,777,164.60
GNMA	CZ2497	4/23/24	5.695%	\$202,071.00	\$201,674.31
GNMA	CZ2498	4/23/24	5.820%	\$5,781,577.00	\$3,700,878.70
GNMA	CZ2499	4/23/24	5.945%	\$413,519.00	\$412,740.86
GNMA	CZ2500	4/23/24	6.070%	\$67,110.00	\$66,540.19
GNMA	CZ2506	5/23/24	5.195%	\$314,967.00	\$314,627.72
GNMA	CZ2507	5/23/24	5.320%	\$888,647.00	\$887,717.89
GNMA	CZ2508	5/23/24	5.570%	\$7,371,667.00	\$7,361,418.76
GNMA	CZ2509	5/23/24	5.695%	\$546,955.00	\$546,418.28
GNMA	CZ2510	5/23/24	5.820%	\$11,830,113.00	\$11,816,465.43
Total				\$133,501,798.44	\$119,731,384.96

Pool Type	Pool Number	Purchase Date	MBS Rate	Original Amount	Outstanding As of 06/30/2024
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Financial Statement balance incldues premium on some pools

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

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

Indenture: 2024 AB
Bond Series: 2024 AB

List of bonds by Maturity:

Maturity Date	Bond Type	Interest Rate	Original Amount	Principal Matured	Principal Redemptions	Principal Outstanding
3/1/25	1 Serial AB	3.200%	385,000.00	0.00	0.00	385,000.00
9/1/25	1 Serial AB	3.200%	385,000.00	0.00	0.00	385,000.00
3/1/26	1 Serial AB	3.250%	395,000.00	0.00	0.00	395,000.00
9/1/26	1 Serial AB	3.250%	405,000.00	0.00	0.00	405,000.00
3/1/27	1 Serial AB	3.350%	415,000.00	0.00	0.00	415,000.00
9/1/27	1 Serial AB	3.350%	420,000.00	0.00	0.00	420,000.00
3/1/28	1 Serial AB	3.400%	425,000.00	0.00	0.00	425,000.00
9/1/28	1 Serial AB	3.400%	435,000.00	0.00	0.00	435,000.00
3/1/29	1 Serial AB	3.500%	445,000.00	0.00	0.00	445,000.00
9/1/29	1 Serial AB	3.500%	455,000.00	0.00	0.00	455,000.00
3/1/30	1 Serial AB	3.550%	465,000.00	0.00	0.00	465,000.00
9/1/30	1 Serial AB	3.550%	475,000.00	0.00	0.00	475,000.00
3/1/31	1 Serial AB	3.600%	485,000.00	0.00	0.00	485,000.00
9/1/31	1 Serial AB	3.600%	495,000.00	0.00	0.00	495,000.00
3/1/32	1 Serial AB	3.650%	510,000.00	0.00	0.00	510,000.00
9/1/32	1 Serial AB	3.650%	520,000.00	0.00	0.00	520,000.00
3/1/33	1 Serial AB	3.650%	530,000.00	0.00	0.00	530,000.00
9/1/33	1 Serial AB	3.700%	540,000.00	0.00	0.00	540,000.00
3/1/34	1 Serial AB	3.700%	555,000.00	0.00	0.00	555,000.00
9/1/34	1 Serial AB	3.750%	565,000.00	0.00	0.00	565,000.00
3/1/35	1 Serial AB	3.800%	575,000.00	0.00	0.00	575,000.00
9/1/35	1 Serial AB	3.850%	590,000.00	0.00	0.00	590,000.00
3/1/36	1 Serial AB	3.900%	605,000.00	0.00	0.00	605,000.00
9/1/36	1 Serial AB	3.950%	615,000.00	0.00	0.00	615,000.00
3/1/25	2 Serial AB	4.913%	135,000.00	0.00	0.00	135,000.00
9/1/25	2 Serial AB	4.913%	145,000.00	0.00	0.00	145,000.00
3/1/26	2 Serial AB	4.963%	150,000.00	0.00	0.00	150,000.00
9/1/26	2 Serial AB	4.963%	150,000.00	0.00	0.00	150,000.00
3/1/27	2 Serial AB	4.839%	155,000.00	0.00	0.00	155,000.00
9/1/27	2 Serial AB	4.839%	160,000.00	0.00	0.00	160,000.00
3/1/28	2 Serial AB	4.870%	170,000.00	0.00	0.00	170,000.00
9/1/28	2 Serial AB	4.920%	175,000.00	0.00	0.00	175,000.00
3/1/29	2 Serial AB	4.960%	175,000.00	0.00	0.00	175,000.00
9/1/29	2 Serial AB	4.990%	180,000.00	0.00	0.00	180,000.00
3/1/30	2 Serial AB	5.147%	190,000.00	0.00	0.00	190,000.00
9/1/30	2 Serial AB	5.197%	190,000.00	0.00	0.00	190,000.00
3/1/31	2 Serial AB	5.247%	195,000.00	0.00	0.00	195,000.00
9/1/31	2 Serial AB	5.297%	205,000.00	0.00	0.00	205,000.00
3/1/32	2 Serial AB	5.352%	210,000.00	0.00	0.00	210,000.00
9/1/32	2 Serial AB	5.402%	215,000.00	0.00	0.00	215,000.00
3/1/33	2 Serial AB	5.432%	225,000.00	0.00	0.00	225,000.00
9/1/33	2 Serial AB	5.452%	230,000.00	0.00	0.00	230,000.00
9/1/39	Term AB-1	4.100%	4,050,000.00	0.00	0.00	4,050,000.00
9/1/44	Term AB-2	4.500%	8,285,000.00	0.00	0.00	8,285,000.00
9/1/49	Term AB-3	4.600%	10,820,000.00	0.00	0.00	10,820,000.00
9/1/54	Term AB-4	4.650%	13,155,000.00	0.00	0.00	13,155,000.00
3/1/55	Term AB-5	5.750%	48,000,000.00	0.00	0.00	48,000,000.00
9/1/39	Term AB-6	5.552%	3,455,000.00	0.00	0.00	3,455,000.00
9/1/44	Term AB-7	5.830%	4,120,000.00	0.00	0.00	4,120,000.00
9/1/49	Term AB-8	5.980%	5,750,000.00	0.00	0.00	5,750,000.00
9/1/54	Term AB-9	6.030%	7,420,000.00	0.00	0.00	7,420,000.00

Totals

<u>120,000,000.00</u>	<u>0.00</u>	<u>0.00</u>	<u>120,000,000.00</u>
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*** 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 : 2024A

Bond Series: 2024A

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	\$2,827,407.08	\$2,827,407.08	4.945%	Liquid
Negative Arbitrage	Federated Govt. Obligations Fund	\$1,450,000.00	\$1,450,000.00	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	\$6,200.00	\$6,200.00	4.945%	Liquid
Acquisition Fund	Federated Govt. Obligations Fund	\$27,959.03	\$27,959.03	4.945%	Liquid
GRAND TOTAL		<u>\$4,311,566.11</u>	<u>\$4,311,566.11</u>		

Equity by Series (2)

Bond Series:		Total Assets	Total Liabilities	Fund Balance
<u>2024A</u>	From consolidated financials	<u>\$126,945,898.75</u>	<u>\$125,646,748.34</u>	<u>\$1,299,150.41</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: 2024A
Bond Series: 2024A

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.