

New Mexico Mortgage Finance Authority  
Single Family Quarterly Disclosure Report  
As of 12/31/2021

Indenture : 2021D  
Bond Series: 2021D  
Closing Date: 11/18/2021

2021D Issue Amount \$99,990,000.00

**General Information:**

Bonds Outstanding:	99,990,000
Outstanding FNMA MBS Pool Balance	12,496,256
Outstanding GNMA MBS Pool Balance	55,853,078
Mortgage Rate:	2.68% thru 3.25%
MBS Rate:	FNMA 2.18% thru 2.68%
	GNMA 2.50% thru 2.75%
Servicing & Guarantee Fee:	FNMA: 0.70 & 1.075%    GNMA: 0.50%

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

New Mexico Mortgage Finance Authority  
Single Family Mortgage Savers Program Quarterly Report  
As of 12/31/2021

Bond Indenture: 2021 D

Bond Issue: 2021 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 12/31/2021
FNMA	BU2681	11/30/21	2.425%	\$1,041,230.28	\$1,039,372.64
FNMA	BU2682	11/18/21	2.550%	\$438,175.58	\$437,452.20
FNMA	BU2683	11/18/21	2.550%	\$434,230.39	\$433,558.76
FNMA	BU2701	11/18/21	2.425%	\$213,400.00	\$213,064.16
FNMA	BU2702	11/18/21	2.550%	\$930,965.00	\$929,526.66
FNMA	BU2703	11/18/21	2.425%	\$145,997.00	\$145,739.58
FNMA	BU2704	11/18/21	2.550%	\$481,357.00	\$480,562.32
FNMA	BU2724	11/23/21	2.300%	\$176,237.00	\$175,933.29
FNMA	BU2725	11/23/21	2.425%	\$865,878.00	\$864,400.77
FNMA	BU2726	11/23/21	2.550%	\$716,225.00	\$715,033.47
FNMA	BU2727	11/23/21	2.175%	\$186,240.00	\$185,933.87
FNMA	BU2728	11/23/21	2.425%	\$477,108.00	\$476,338.17
FNMA	BU2729	11/23/21	2.550%	\$228,083.00	\$227,730.22
FNMA	BU8453	12/16/21	2.425%	\$1,091,248.00	\$1,091,248.00
FNMA	BU8454	12/16/21	2.550%	\$941,404.00	\$941,404.00
FNMA	BU8455	12/16/21	2.675%	\$96,515.00	\$96,515.00
FNMA	BU8456	12/16/21	2.425%	\$445,826.00	\$445,826.00
FNMA	BU8457	12/16/21	2.550%	\$899,208.00	\$899,208.00
FNMA	BU8458	12/16/21	2.675%	\$584,559.00	\$584,559.00
FNMA	BU8468	12/30/21	2.300%	\$287,800.00	\$287,800.00
FNMA	BU8469	12/30/21	2.675%	\$1,147,025.00	\$1,147,025.00
FNMA	BU8470	12/30/21	2.425%	\$132,680.00	\$132,680.00
FNMA	BU8471	12/30/21	2.550%	\$165,385.00	\$165,385.00
FNMA	BU8472	12/30/21	2.675%	\$210,490.00	\$210,490.00
FNMA	BV0264	12/30/21	2.550%	\$169,470.00	\$169,470.00
GNMA	CC5241	11/1/21	2.625%	\$135,703.60	\$135,470.99
GNMA	CC5247	11/1/21	2.500%	\$6,080,200.03	\$6,068,961.87
GNMA	CC5248	11/1/21	2.625%	\$28,686.07	\$28,632.25
GNMA	CC5249	11/1/21	2.500%	\$2,658,188.51	\$2,653,443.91
GNMA	CC5257	11/1/21	2.500%	\$28,373.98	\$28,324.88
GNMA	CC5259	11/1/21	2.625%	\$1,341,647.95	\$1,339,372.23
GNMA	CC5260	11/18/21	2.625%	\$871,473.50	\$869,969.63
GNMA	CC5261	11/18/21	2.500%	\$2,247,546.89	\$2,243,483.06
GNMA	CC5262	11/18/21	2.625%	\$2,016,625.32	\$2,013,225.19
GNMA	CC5268	11/23/21	2.500%	\$7,675,686.00	\$7,662,429.94
GNMA	CC5269	11/23/21	2.625%	\$5,240,246.00	\$5,231,416.19
GNMA	CC5270	12/16/21	2.500%	\$6,717,777.00	\$6,717,777.00
GNMA	CC5271	12/16/21	2.625%	\$6,567,014.00	\$6,567,014.00
GNMA	CC5272	12/16/21	2.750%	\$4,297,835.00	\$4,297,835.00
GNMA	CC5277	12/30/21	2.500%	\$2,014,035.00	\$2,014,035.00
GNMA	CC5278	12/30/21	2.625%	\$2,326,306.00	\$2,326,306.00
GNMA	CC5279	12/30/21	2.750%	\$5,655,381.00	\$5,655,381.00
Total				<u>\$68,409,462.10</u>	<u>\$68,349,334.25</u>

Financial Statement balance includes premium on some pools

Pool Type	Pool Number	Purchase Date	MBS Rate	Original Amount	Outstanding As of 12/31/2021
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New Mexico Mortgage Finance Authority  
2021D Single Family Program  
As of 12/31/2021

**Indenture: 2021D**

**Bond Series: 2021D**

List of bonds by Maturity:

Maturity Date	Bond Type	Interest Rate	Original Amount	Principal Matured	Principal Redemptions	Principal Outstanding
1/1/23	1 Serial D	.300%	755,000.00	0.00	0.00	755,000.00
7/1/23	1 Serial D	.350%	720,000.00	0.00	0.00	720,000.00
1/1/24	1 Serial D	.450%	725,000.00	0.00	0.00	725,000.00
7/1/24	1 Serial D	.500%	730,000.00	0.00	0.00	730,000.00
1/1/25	1 Serial D	.550%	730,000.00	0.00	0.00	730,000.00
7/1/25	1 Serial D	.650%	735,000.00	0.00	0.00	735,000.00
1/1/26	1 Serial D	.750%	740,000.00	0.00	0.00	740,000.00
7/1/26	1 Serial D	.800%	745,000.00	0.00	0.00	745,000.00
1/1/27	1 Serial D	1.000%	750,000.00	0.00	0.00	750,000.00
7/1/27	1 Serial D	1.100%	760,000.00	0.00	0.00	760,000.00
1/1/28	1 Serial D	1.250%	765,000.00	0.00	0.00	765,000.00
7/1/28	1 Serial D	1.350%	770,000.00	0.00	0.00	770,000.00
1/1/29	1 Serial D	1.500%	775,000.00	0.00	0.00	775,000.00
7/1/29	1 Serial D	1.600%	785,000.00	0.00	0.00	785,000.00
1/1/30	1 Serial D	1.750%	795,000.00	0.00	0.00	795,000.00
7/1/30	1 Serial D	1.850%	800,000.00	0.00	0.00	800,000.00
1/1/31	1 Serial D	1.900%	810,000.00	0.00	0.00	810,000.00
7/1/31	1 Serial D	1.950%	825,000.00	0.00	0.00	825,000.00
1/1/32	1 Serial D	2.000%	830,000.00	0.00	0.00	830,000.00
7/1/32	1 Serial D	2.050%	840,000.00	0.00	0.00	840,000.00
1/1/33	1 Serial D	2.100%	855,000.00	0.00	0.00	855,000.00
7/1/33	1 Serial D	2.100%	865,000.00	0.00	0.00	865,000.00
7/1/36	Term D-1	2.150%	5,450,000.00	0.00	0.00	5,450,000.00
7/1/41	Term D-2	2.350%	10,190,000.00	0.00	0.00	10,190,000.00
7/1/46	Term D-3	2.550%	11,860,000.00	0.00	0.00	11,860,000.00
7/1/51	Term D-4	2.625%	13,885,000.00	0.00	0.00	13,885,000.00
7/1/52	Term D-5	3.000%	41,500,000.00	0.00	0.00	41,500,000.00
<b>Totals</b>			<b>99,990,000.00</b>	<b>0.00</b>	<b>0.00</b>	<b>99,990,000.00</b>

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

New Mexico Mortgage Finance Authority  
Single Family Quarterly Disclosure Report  
As of 12/31/2021

**Indenture:**  
**Bond Series:**

List of Unscheduled Special Redemptions:

Call Date	Called Amount	Source
Totals		

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NEW MEXICO MORTGAGE FINANCE AUTHORITY  
Single Family Program Quarterly Report  
As of 12/31/2021

Indenture : 2021D

Bond Series: 2021D

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	\$530,562.43	\$530,562.43	0.025%	Liquid
Negative Arbitrage	Federated Govt. Obligations Fund	\$1,000,000.00	\$1,000,000.00	0.025%	Liquid
Rebate Fund	Federated Govt. Obligations Fund	\$0.00	\$0.00	0.025%	Liquid
Special Redemption Fund	Federated Govt. Obligations Fund	\$0.00	\$0.00	0.025%	Liquid
Cost Of Issuance Fund	Federated Govt. Obligations Fund	\$61,492.93	\$61,492.93	0.025%	Liquid
Acquisition Fund	Federated Govt. Obligations Fund	\$33,010,422.86	\$33,010,422.86	0.025%	Liquid
GRAND TOTAL		<u>\$34,602,478.22</u>	<u>\$34,602,478.22</u>		

Equity by Series (2)

Bond Series:		Total Assets	Total Liabilities	Fund Balance
<u>2021D</u>	From consolidated financials	<u>\$104,412,844.32</u>	<u>\$103,958,777.79</u>	<u>\$454,066.53</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: 2021D**

**Bond Series: 2021D**

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