

New Mexico Mortgage Finance Authority
Single Family Quarterly Disclosure Report
As of 03/31/2024

Indenture : 2023C
Bond Series: 2023C
Closing Date: 08/17/2023

2023C Issue Amount \$100,000,000.00

General Information:

Bonds Outstanding:	98,940,000
Outstanding FNMA MBS Pool Balance	21,937,265
Outstanding GNMA MBS Pool Balance	77,780,593
Mortgage Rate:	3.91% thru 6.57%
MBS Rate:	FNMA 3.41% thru 5.66%
	GNMA 3.57% thru 6.07%
Servicing & Guarantee Fee:	FNMA: 0.70% 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 03/31/2024

Bond Indenture: 2023 C

Bond Issue: 2023 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 03/31/2024
FNMA	DA0620	9/14/23	3.405%	\$81,436.00	\$80,727.98
FNMA	DA0621	9/14/23	4.780%	\$232,495.00	\$230,941.73
FNMA	DA0622	9/14/23	5.405%	\$676,081.00	\$671,307.01
FNMA	DA0623	9/14/23	5.530%	\$3,647,111.00	\$3,624,084.77
FNMA	DA3250	10/12/23	4.780%	\$241,718.00	\$239,820.62
FNMA	DA3251	10/12/23	5.405%	\$3,884,199.00	\$3,863,779.95
FNMA	DA3252	10/12/23	5.530%	\$5,090,335.00	\$5,051,511.57
FNMA	DA4570	11/9/23	5.405%	\$4,040,637.00	\$4,024,589.36
FNMA	DA4571	11/9/23	5.530%	\$2,540,426.00	\$2,524,144.13
FNMA	DA4572	11/9/23	5.655%	\$1,638,206.00	\$1,626,357.38
GNMA	CW3702	11/1/23	5.375%	\$11,107,841.51	\$11,059,275.00
GNMA	CW3706	11/1/23	5.500%	\$2,143,077.98	\$2,133,600.60
GNMA	CW3707	8/17/23	5.445%	\$678,771.00	\$409,525.02
GNMA	CW3708	11/1/23	5.625%	\$177,112.53	\$176,383.15
GNMA	CW3709	8/17/23	5.570%	\$74,128.00	\$73,598.05
GNMA	CW3714	9/21/23	3.570%	\$158,501.00	\$156,678.47
GNMA	CW3715	9/21/23	4.570%	\$177,238.00	\$175,333.99
GNMA	CW3716	9/21/23	4.945%	\$588,470.00	\$583,824.19
GNMA	CW3717	9/21/23	5.070%	\$206,196.00	\$204,826.22
GNMA	CW3718	9/21/23	5.195%	\$453,146.00	\$450,188.13
GNMA	CW3719	9/21/23	5.320%	\$3,808,198.00	\$3,782,381.54
GNMA	CW3720	9/21/23	5.445%	\$24,088,099.00	\$14,542,706.56
GNMA	CW3726	10/26/23	4.820%	\$601,482.00	\$597,952.01
GNMA	CW3727	10/26/23	4.945%	\$680,664.00	\$672,387.88
GNMA	CW3728	10/26/23	5.320%	\$18,693,814.00	\$7,380,501.54
GNMA	CW3729	10/26/23	5.445%	\$7,463,232.00	\$2,947,072.22
GNMA	CW3730	10/26/23	5.445%	\$9,546,010.00	\$5,771,982.68
GNMA	CW3731	10/26/23	5.570%	\$219,780.00	\$216,147.45
GNMA	CW3738	11/22/23	5.320%	\$1,237,336.00	\$1,232,093.91
GNMA	CW3740	11/22/23	5.445%	\$7,570,467.00	\$7,537,923.53
GNMA	CW3741	11/22/23	5.570%	\$1,265,085.00	\$1,259,998.02
GNMA	CW3742	11/22/23	5.570%	\$399,229.00	\$157,854.30
GNMA	CW3749	1/31/24	5.320%	\$454,977.46	\$453,911.89
GNMA	CW3750	12/21/23	5.445%	\$333,849.00	\$132,127.39
GNMA	CZ2461	1/31/24	5.445%	\$926,474.67	\$924,148.93
GNMA	CZ2462	1/31/24	5.570%	\$8,721,671.55	\$8,702,422.11
GNMA	CZ2475	1/31/24	6.070%	\$6,060,017.22	\$6,045,748.67
Total				<u>\$129,907,511.92</u>	<u>\$99,717,857.95</u>

Financial Statement balance includes premium on some pools

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New Mexico Mortgage Finance Authority
2023 C Single Family Program
As of 03/31/2024

Indenture: 2023 C
Bond Series: 2023 C

List of bonds by Maturity:

Maturity Date	Bond Type	Interest Rate	Original Amount	Principal Matured	Principal Redemptions	Principal Outstanding
9/1/24	1 Serial C	3.300%	490,000.00	0.00	5,000.00	485,000.00
3/1/25	1 Serial C	3.300%	500,000.00	0.00	5,000.00	495,000.00
9/1/25	1 Serial C	3.300%	505,000.00	0.00	5,000.00	500,000.00
3/1/26	1 Serial C	3.300%	515,000.00	0.00	5,000.00	510,000.00
9/1/26	1 Serial C	3.300%	525,000.00	0.00	5,000.00	520,000.00
3/1/27	1 Serial C	3.350%	535,000.00	0.00	5,000.00	530,000.00
9/1/27	1 Serial C	3.350%	545,000.00	0.00	5,000.00	540,000.00
3/1/28	1 Serial C	3.350%	560,000.00	0.00	5,000.00	555,000.00
9/1/28	1 Serial C	3.400%	570,000.00	0.00	5,000.00	565,000.00
3/1/29	1 Serial C	3.450%	580,000.00	0.00	5,000.00	575,000.00
9/1/29	1 Serial C	3.500%	590,000.00	0.00	5,000.00	585,000.00
3/1/30	1 Serial C	3.650%	605,000.00	0.00	5,000.00	600,000.00
9/1/30	1 Serial C	3.700%	615,000.00	0.00	5,000.00	610,000.00
3/1/31	1 Serial C	3.750%	625,000.00	0.00	10,000.00	615,000.00
9/1/31	1 Serial C	3.800%	635,000.00	0.00	10,000.00	625,000.00
3/1/32	1 Serial C	3.850%	655,000.00	0.00	10,000.00	645,000.00
9/1/32	1 Serial C	3.850%	665,000.00	0.00	10,000.00	655,000.00
3/1/33	1 Serial C	3.900%	685,000.00	0.00	10,000.00	675,000.00
9/1/33	1 Serial C	3.950%	695,000.00	0.00	10,000.00	685,000.00
3/1/34	1 Serial C	3.950%	715,000.00	0.00	10,000.00	705,000.00
9/1/34	1 Serial C	4.000%	730,000.00	0.00	10,000.00	720,000.00
3/1/35	1 Serial C	4.050%	750,000.00	0.00	10,000.00	740,000.00
9/1/35	1 Serial C	4.050%	765,000.00	0.00	10,000.00	755,000.00
9/1/38	Term C-1	4.200%	4,995,000.00	0.00	60,000.00	4,935,000.00
9/1/43	Term C-2	4.550%	10,230,000.00	0.00	120,000.00	10,110,000.00
9/1/48	Term C-3	4.650%	13,360,000.00	0.00	155,000.00	13,205,000.00
9/1/53	Term C-4	4.700%	17,360,000.00	0.00	205,000.00	17,155,000.00
3/1/54	Term C-5	5.750%	40,000,000.00	0.00	355,000.00	39,645,000.00
Totals			100,000,000.00	0.00	1,060,000.00	98,940,000.00

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New Mexico Mortgage Finance Authority
Single Family Quarterly Disclosure Report
As of 03/31/2024

Indenture: 2023C
Bond Series: 2023C

List of Unscheduled Special Redemptions:

Call Date	Called Amount	Source
3/1/2024	1,060,000.00	Excess Revenue After Debt Serv
Totals	<u>1,060,000.00</u>	

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NEW MEXICO MORTGAGE FINANCE AUTHORITY
Single Family Program Quarterly Report
As of 03/31/2024

Indenture : 2023C

Bond Series: 2023C

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	\$567,174.92	\$567,174.92	0.000%	Liquid
Negative Arbitrage	Federated Govt. Obligations Fund	\$1,300,000.00	\$1,300,000.00	0.000%	Liquid
Rebate Fund	Federated Govt. Obligations Fund	\$0.00	\$0.00	0.000%	Liquid
Special Redemption Fund	Federated Govt. Obligations Fund	\$0.00	\$0.00	0.000%	Liquid
Cost Of Issuance Fund	Federated Govt. Obligations Fund	\$14,750.00	\$14,750.00	0.000%	Liquid
Acquisition Fund	Federated Govt. Obligations Fund	\$27,734.09	\$27,734.09	0.000%	Liquid
	GRAND TOTAL	<u>\$1,909,659.01</u>	<u>\$1,909,659.01</u>		

Equity by Series (2)

Bond Series:		Total Assets	Total Liabilities	Fund Balance
<u>2023C</u>	From consolidated financials	<u>\$104,033,771.64</u>	<u>\$102,483,611.76</u>	<u>\$1,550,159.88</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: 2023C

Bond Series: 2023C

DISCLAIMER

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