

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

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 3,369,622

Outstanding GNMA MBS Pool Balance 37,086,524

Outstanding FHLMC MBS Pool Balance 4,275,106

Mortgage Rate: 5.70% thru 6.66%

MBS Rate: FNMA 5.41% thru 6.16%

GNMA 5.20% thru 6.07%

FHLMC 5.53% thru 6.03%

Servicing & Guarantee Fee: FNMA: .72% 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 03/31/2024

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 03/31/2024
FHLMC	QI1531	3/14/24	5.530%	\$542,200.00	\$542,200.00
FHLMC	QI1532	3/14/24	5.655%	\$1,505,349.00	\$1,505,349.00
FHLMC	QI1533	3/14/24	5.780%	\$505,882.00	\$505,882.00
FHLMC	QI1534	3/14/24	6.030%	\$192,696.00	\$192,696.00
FHLMC	QI1645	3/14/24	5.905%	\$1,528,979.00	\$1,528,979.00
FNMA	DB1127	3/13/24	5.405%	\$195,979.00	\$195,979.00
FNMA	DB1128	3/13/24	5.655%	\$1,217,511.00	\$1,217,511.00
FNMA	DB1129	3/13/24	5.780%	\$1,463,794.00	\$1,463,794.00
FNMA	DB1130	3/13/24	6.030%	\$113,806.00	\$113,806.00
FNMA	DB1131	3/13/24	6.155%	\$378,532.00	\$378,532.00
GNMA	CZ2480	2/22/24	5.195%	\$1,555,336.00	\$1,553,661.31
GNMA	CZ2481	2/22/24	5.570%	\$1,136,327.00	\$1,134,121.14
GNMA	CZ2482	2/22/24	5.695%	\$3,206,551.00	\$3,202,603.58
GNMA	CZ2485	2/22/24	5.945%	\$8,413,829.00	\$8,404,963.18
GNMA	CZ2490	3/25/24	5.195%	\$922,430.00	\$922,430.00
GNMA	CZ2491	3/25/24	5.570%	\$8,706,930.00	\$8,706,930.00
GNMA	CZ2492	3/25/24	5.695%	\$8,935,790.00	\$8,935,790.00
GNMA	CZ2493	3/25/24	5.945%	\$3,627,922.00	\$3,627,922.00
GNMA	CZ2494	3/25/24	6.070%	\$598,103.00	\$598,103.00
Total				<u><u>\$44,747,946.00</u></u>	<u><u>\$44,731,252.21</u></u>

Financial Statement balance includes premium on some pools

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

**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 03/31/2024

**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 03/31/2024

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	\$395,397.97	\$395,397.97	0.000%	Liquid
Negative Arbitrage	Federated Govt. Obligations Fund	\$1,450,000.00	\$1,450,000.00	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	\$6,200.00	\$6,200.00	0.000%	Liquid
Acquisition Fund	Federated Govt. Obligations Fund	\$76,804,370.00	\$76,804,370.00	0.000%	Liquid
GRAND TOTAL		<u>\$78,655,967.97</u>	<u>\$78,655,967.97</u>		

Equity by Series (2)

Bond Series:		Total Assets	Total Liabilities	Fund Balance
<u>2024A</u>	From consolidated financials	<u>\$124,385,281.50</u>	<u>\$124,136,650.71</u>	<u>\$248,630.79</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.