



GOBIERNO DE PUERTO RICO

AUTORIDAD PARA EL FINANCIAMIENTO DE LA VIVIENDA DE PUERTO RICO

CARTERAS DE INVERSIONES AFV

Los informes presentados son utilizados para reconciliar el sistema de inversiones con libros, ya que el sistema tiene los parámetros y el historial en el cual realiza los cálculos diarios de amortizaciones, primas, pagos, acumulaciones, entre otros, de todas las inversiones y deudas de la Autoridad. Además, el sistema hace interfaz de todas las transacciones con libros.

POSITION BY SECURITY TYPE

ACCT : OF-A - OPERATING FUND - ASSETS

SECURITY ID	DESCRIPTION	COUPON	MATUR DT	SETTL DT	YIELD	FACE AMOUNT	PRINCIPAL BAL	ACCRUED INT
MMF1 - TREASURY OBLIGATION FUND								
B6321003	TIME DEPOSIT FEDERATED GOVT	4.9508	12/31/30	11/16/16	4.9508	11,388,739.22	11,388,739.22	47,861.71
SUBTOTALS --- >						11,388,739.22	11,388,739.22	47,861.71
AVERAGE WEIGHTED YIELD		: 4.9508						
AVERAGE WEIGHTED DAYS TO MATURITY		: 2,313.00						
TBO2 - TREASURY BILL 6 MONTHS								
C4235001	TREASURY BILL FROM KEEFE BRUYE	0.0000	09/12/24	08/22/24	5.3329	4,370,000.00	4,363,012.08	0.00
C4239001	TREASURY BILL FROM MORGAN STAN	0.0000	09/12/24	08/26/24	5.3482	9,656,800.00	9,641,309.49	0.00
C4142001	TREASURY BILL FROM FHN FINANCI	0.0000	09/17/24	05/21/24	5.2577	34,490,000.00	34,409,176.89	0.00
C4173001	TREASURY BILL FROM JP MORGAN S	0.0000	09/19/24	06/21/24	3.9643	10,471,700.00	10,444,151.51	0.00
C4241001	TREASURY BILL FROM WELLS FARGO	0.0000	09/24/24	08/28/24	5.3439	9,905,800.00	9,872,655.13	0.00
SUBTOTALS --- >						68,894,300.00	68,730,305.10	0.00
AVERAGE WEIGHTED YIELD		: 5.0910						
AVERAGE WEIGHTED DAYS TO MATURITY		: 17.29						
TDD2 - TIME DEPOSIT- TRUST								
C0073001	TIME DEP BPPR 72-0235-01-9	0.3500	03/13/40	03/13/20	0.3500	8,213.23	8,213.23	557.92
SUBTOTALS --- >						8,213.23	8,213.23	557.92
AVERAGE WEIGHTED YIELD		: 0.3500						
AVERAGE WEIGHTED DAYS TO MATURITY		: 5,673.00						
ACCOUNT SUBTOTALS --->						80,291,252.45	80,127,257.55	48,419.63
AVERAGE WEIGHTED YIELD		: 5.0706						
AVERAGE WEIGHTED DAYS TO MATURITY		: 344.16						