

**GUC Investments Portfolio
Portfolio Management
Portfolio Details - Investments
March 31, 2022**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	YTM 360	YTM 365	Days to Maturity	Maturity Date
Treasury Coupon Securities												
91282CCX7	1150	US Treasury Note		10/01/2021	4,400,000.00	4,181,056.00	4,378,515.59	0.375	0.534	0.542	898	09/15/2024
91282CCZ2	1159	US Treasury Note		12/17/2021	2,300,000.00	2,141,300.00	2,267,476.55	0.875	1.164	1.180	1,643	09/30/2026
912828YX2	1160	US Treasury Note		12/17/2021	2,300,000.00	2,225,848.00	2,363,699.21	1.750	1.166	1.182	1,735	12/31/2026
91282CAM3	1161	US Treasury Note		01/03/2022	2,150,000.00	1,986,449.50	2,083,316.41	0.250	1.084	1.099	1,278	09/30/2025
91282CBC4	1162	US Treasury Note		01/03/2022	2,150,000.00	1,985,697.00	2,085,332.04	0.375	1.132	1.148	1,370	12/31/2025
91282CBT7	1163	US Treasury Note		01/03/2022	2,150,000.00	2,005,348.00	2,110,695.31	0.750	1.177	1.193	1,460	03/31/2026
91282CCJ8	1164	US Treasury Note		01/03/2022	2,150,000.00	2,008,444.00	2,117,414.06	0.875	1.206	1.223	1,551	06/30/2026
91282CDA6	1165	US Treasury Note		01/03/2022	2,150,000.00	2,090,767.50	2,135,806.62	0.250	0.624	0.632	547	09/30/2023
912828V23	1166	US Treasury Note		01/03/2022	2,150,000.00	2,150,129.00	2,215,339.83	2.250	0.701	0.711	639	12/31/2023
912828YY0	1167	US Treasury Note		01/03/2022	2,150,000.00	2,107,258.00	2,200,306.64	1.750	0.942	0.955	1,005	12/31/2024
912828ZF0	1168	US Treasury Note		01/03/2022	2,150,000.00	2,025,880.50	2,115,818.36	0.500	0.986	1.000	1,095	03/31/2025
912828ZW3	1169	US Treasury Note		01/03/2022	2,150,000.00	1,997,780.00	2,090,371.09	0.250	1.047	1.061	1,186	06/30/2025
91282CDQ1	1172	US Treasury Note		01/18/2022	150,000.00	141,745.50	148,107.42	1.250	1.495	1.515	1,735	12/31/2026
Subtotal and Average			47,921,530.74		44,000,000.00	42,353,352.00	43,865,191.28		0.977	0.990	903	
Treasury Discounts -Amortizing												
912796M71	1174	US Treasury Bill		02/07/2022	5,000,000.00	4,979,920.00	4,984,616.67	0.520	0.529	0.536	160	09/08/2022
Subtotal and Average			4,984,616.67		5,000,000.00	4,979,920.00	4,984,616.67		0.529	0.536	160	
Commercial Paper Disc. -Amortizing												
05571CNR8	1177	BPCE Group		03/25/2022	3,000,000.00	2,952,600.00	2,951,040.00	1.920	1.976	2.003	299	01/25/2023
2284K1L84	1176	Crown Point Capital		02/08/2022	5,000,000.00	4,948,075.00	4,963,979.17	0.950	0.966	0.980	221	11/08/2022
2284K1QP1	1178	Crown Point Capital		03/25/2022	5,000,000.00	4,891,610.00	4,885,050.00	2.280	2.352	2.385	356	03/23/2023
4497W1K47	1170	ING Funding LLC		01/07/2022	5,000,000.00	4,962,855.00	4,982,000.00	0.480	0.487	0.494	186	10/04/2022
63873KJ24	1157	NATIXIS NY Branch		12/16/2021	5,000,000.00	4,971,860.00	4,984,472.22	0.430	0.437	0.443	154	09/02/2022
63873KK48	1171	NATIXIS NY Branch		01/07/2022	5,000,000.00	4,963,015.00	4,981,250.00	0.500	0.507	0.514	186	10/04/2022
78015DNP1	1173	Royal Bank of Canada		01/28/2022	5,000,000.00	4,922,185.00	4,953,000.00	0.940	0.960	0.973	297	01/23/2023
78015DL73	1175	Royal Bank of Canada		02/08/2022	5,000,000.00	4,951,500.00	4,967,133.33	0.870	0.884	0.897	220	11/07/2022
Subtotal and Average			31,601,274.40		38,000,000.00	37,563,700.00	37,667,924.72		1.019	1.033	236	
Total and Average			145,002,868.28		149,169,569.64	146,392,276.63	148,672,164.81		0.788	0.799	461	