

Weighted Average Maturity (days) : 43

SDIT Treasury II

Weighted Average Life (days) : 104

July 31, 2020

CUSIP/Other ID	Name of Issuer	Coupon	Category of Investment	Effective Maturity	Final Maturity	Principal Amount	Amortized Cost
9127962G3	TREASURY BILL	0.000%	Treasury Debt	09/17/2020	09/17/2020	7,920,000.00	\$ 7,916,898.00
9127962H1	TREASURY BILL	0.000%		09/24/2020	09/24/2020	20,000,000.00	\$ 19,995,349.95
9127962J7	TREASURY BILL	0.000%		10/01/2020	10/01/2020	7,320,000.00	\$ 7,318,139.49
9127962R9	TREASURY BILL	0.000%		10/15/2020	10/15/2020	3,850,000.00	\$ 3,848,636.46
9127962S7	TREASURY BILL	0.000%	Treasury Debt	10/22/2020	10/22/2020	20,185,000.00	\$ 20,179,096.74
9127962T5	TREASURY BILL	0.000%		10/29/2020	10/29/2020	18,000,000.00	\$ 17,995,327.44
9127963M9	TREASURY BILL	0.000%	Treasury Debt	08/04/2020	08/04/2020	47,535,000.00	\$ 47,534,516.33
9127963N7	TREASURY BILL	0.000%		08/11/2020	08/11/2020	53,150,000.00	\$ 53,148,406.83
9127963P2	TREASURY BILL	0.000%	Treasury Debt	08/18/2020	08/18/2020	5,650,000.00	\$ 5,649,687.84
9127963Q0	TREASURY BILL	0.000%		08/25/2020	08/25/2020	35,000,000.00	\$ 34,996,733.33
9127963R8	TREASURY BILL	0.000%	Treasury Debt	09/01/2020	09/01/2020	14,320,000.00	\$ 14,318,936.55
9127963Y3	TREASURY BILL	0.000%	Treasury Debt	09/15/2020	09/15/2020	7,000,000.00	\$ 6,999,063.75
9127963Z0	TREASURY BILL	0.000%	Treasury Debt	09/22/2020	09/22/2020	5,000,000.00	\$ 4,999,350.00
9127964A4	TREASURY BILL	0.000%		09/29/2020	09/29/2020	13,240,000.00	\$ 13,238,084.57
9127964R7	CASH MGMT BILL	0.000%		11/10/2020	11/10/2020	17,395,000.00	\$ 17,388,753.78
9127964S5	CASH MGMT BILL	0.000%	Treasury Debt	11/17/2020	11/17/2020	10,000,000.00	\$ 9,994,300.00
9127964T3	CASH MGMT BILL	0.000%		11/24/2020	11/24/2020	4,995,000.00	\$ 4,992,067.51
912796TD1	TREASURY BILL	0.000%		08/13/2020	08/13/2020	8,000,000.00	\$ 7,999,900.80
912796TJ8	TREASURY BILL	0.000%		09/10/2020	09/10/2020	1,335,000.00	\$ 1,332,419.00
912796UC1	TREASURY BILL	0.000%		01/28/2021	01/28/2021	12,000,000.00	\$ 11,990,100.00
912796WZ8	TREASURY BILL	0.000%		08/06/2020	08/06/2020	6,755,000.00	\$ 6,754,808.71
912796XE4	TREASURY BILL	0.000%		02/25/2021	02/25/2021	5,000,000.00	\$ 4,994,800.00
912796XF1	TREASURY BILL	0.000%	Treasury Debt	08/20/2020	08/20/2020	705,000.00	\$ 704,438.15
912796XG9	TREASURY BILL	0.000%		08/27/2020	08/27/2020	22,435,000.00	\$ 22,412,769.46
9128282V1	US TREASURY N/B	1.375%		09/15/2020	09/15/2020	3,185,000.00	\$ 3,186,550.39
9128283G3	US TREASURY N/B	1.750%		11/15/2020	11/15/2020	390,000.00	\$ 390,151.43
9128285H9	US TREASURY FRN	0.150%		08/01/2020	10/31/2020	9,000,000.00	\$ 8,997,663.62
9128285Q9	US TREASURY N/B	2.750%		11/30/2020	11/30/2020	170,000.00	\$ 170,632.21
9128285S5	US TREASURY N/B	2.500%		12/31/2020	12/31/2020	8,335,000.00	\$ 8,364,930.24
9128285Y2	US TREASURY FRN	0.220%		08/01/2020	01/31/2021	15,140,000.00	\$ 15,138,637.40
9128286Q8	US TREASURY FRN	0.244%		08/01/2020	04/30/2021	3,440,000.00	\$ 3,439,206.60
9128287G9	US TREASURY FRN	0.325%		08/01/2020	07/31/2021	12,000,000.00	\$ 11,994,435.87
912828A42	US TREASURY N/B	2.000%		11/30/2020	11/30/2020	290,000.00	\$ 290,321.33
912828A83	US TREASURY N/B	2.375%		12/31/2020	12/31/2020	320,000.00	\$ 320,943.88
912828L65	US TREASURY N/B	1.375%		09/30/2020	09/30/2020	1,270,000.00	\$ 1,269,490.11
912828M98	US TREASURY N/B	1.625%		11/30/2020	11/30/2020	495,000.00	\$ 494,934.19
912828PC8	US TREASURY N/B	2.625%		11/15/2020	11/15/2020	395,000.00	\$ 396,082.72
912828YN4	US TREASURY FRN	0.405%		08/01/2020	10/31/2021	7,000,000.00	\$ 7,010,918.44
912828Z45	US TREASURY FRN	0.259%		08/01/2020	01/31/2022	3,880,000.00	\$ 3,879,640.53
912828ZK9	US TREASURY FRN	0.219%		08/01/2020	04/30/2022	13,000,000.00	\$ 13,001,552.82
91282CAA9	US TREASURY FRN	0.160%		08/04/2020	07/31/2022	3,934,400.00	\$ 3,930,026.05