

Weighted Average Maturity (days) : 57

SDIT Treasury II

Weighted Average Life (days) : 81

March 31, 2022

| CUSIP/Other ID | Name of Issuer | Coupon | Category of Investment | Effective Maturity | Final Maturity | Principal Amount | Amortized Cost |
|----------------|-----------------|--------|------------------------|--------------------|----------------|------------------|------------------|
| 912796G45 | TREASURY BILL | 0.000% | | 04/21/2022 | 04/21/2022 | 5,165,000.00 | \$ 5,164,681.50 |
| 912796H44 | TREASURY BILL | 0.000% | | 05/19/2022 | 05/19/2022 | 3,465,000.00 | \$ 3,462,967.21 |
| 912796J42 | TREASURY BILL | 0.000% | | 06/16/2022 | 06/16/2022 | 43,720,000.00 | \$ 43,683,537.63 |
| 912796M71 | TREASURY BILL | 0.000% | | 09/08/2022 | 09/08/2022 | 1,362,000.00 | \$ 1,361,546.00 |
| 912796N47 | TREASURY BILL | 0.000% | | 04/07/2022 | 04/07/2022 | 3,525,000.00 | \$ 3,524,908.94 |
| 912796P37 | TREASURY BILL | 0.000% | | 04/28/2022 | 04/28/2022 | 10,575,000.00 | \$ 10,573,493.06 |
| 912796Q44 | TREASURY BILL | 0.000% | | 06/02/2022 | 06/02/2022 | 520,000.00 | \$ 519,676.70 |
| 912796R27 | TREASURY BILL | 0.000% | | 12/29/2022 | 12/29/2022 | 535,000.00 | \$ 533,423.54 |
| 912796R35 | TREASURY BILL | 0.000% | | 06/09/2022 | 06/09/2022 | 56,385,000.00 | \$ 56,344,012.64 |
| 912796R43 | TREASURY BILL | 0.000% | | 06/23/2022 | 06/23/2022 | 11,940,000.00 | \$ 11,935,921.06 |
| 912796S34 | TREASURY BILL | 0.000% | | 01/26/2023 | 01/26/2023 | 1,975,000.00 | \$ 1,964,631.25 |
| 912796S59 | TREASURY BILL | 0.000% | | 07/28/2022 | 07/28/2022 | 1,020,000.00 | \$ 1,018,729.54 |
| 912796T33 | TREASURY BILL | 0.000% | | 02/23/2023 | 02/23/2023 | 2,000,000.00 | \$ 1,979,135.56 |
| 912796T41 | TREASURY BILL | 0.000% | | 08/18/2022 | 08/18/2022 | 1,420,000.00 | \$ 1,415,778.26 |
| 912796T66 | TREASURY BILL | 0.000% | | 09/01/2022 | 09/01/2022 | 3,475,000.00 | \$ 3,465,104.94 |
| 912796T74 | TREASURY BILL | 0.000% | | 04/05/2022 | 04/05/2022 | 37,205,000.00 | \$ 37,204,442.79 |
| 912796T82 | TREASURY BILL | 0.000% | Treasury Debt | 04/12/2022 | 04/12/2022 | 12,000,000.00 | \$ 11,999,284.98 |
| 912796T90 | TREASURY BILL | 0.000% | | 04/19/2022 | 04/19/2022 | 30,000,000.00 | \$ 29,997,525.00 |
| 912796U23 | TREASURY BILL | 0.000% | | 04/26/2022 | 04/26/2022 | 48,255,000.00 | \$ 48,249,449.27 |
| 912796U56 | TREASURY BILL | 0.000% | | 09/22/2022 | 09/22/2022 | 4,960,000.00 | \$ 4,939,143.21 |
| 912796U64 | TREASURY BILL | 0.000% | | 09/29/2022 | 09/29/2022 | 2,425,000.00 | \$ 2,412,198.03 |
| 912796U72 | TREASURY BILL | 0.000% | | 05/03/2022 | 05/03/2022 | 8,185,000.00 | \$ 8,184,090.55 |
| 912796U80 | TREASURY BILL | 0.000% | | 05/10/2022 | 05/10/2022 | 28,610,000.00 | \$ 28,603,630.80 |
| 912796U98 | CASH MGMT BILL | 0.000% | | 05/17/2022 | 05/17/2022 | 10,000,000.00 | \$ 9,996,473.34 |
| 912796V30 | CASH MGMT BILL | 0.000% | | 05/31/2022 | 05/31/2022 | 2,375,000.00 | \$ 2,373,891.68 |
| 912796V89 | CASH MGMT BILL | 0.000% | | 06/07/2022 | 06/07/2022 | 6,340,000.00 | \$ 6,335,969.21 |
| 912796V97 | CASH MGMT BILL | 0.000% | | 06/14/2022 | 06/14/2022 | 820,000.00 | \$ 819,325.78 |
| 912796W39 | CASH MGMT BILL | 0.000% | | 06/28/2022 | 06/28/2022 | 9,210,000.00 | \$ 9,197,223.69 |
| 912796W88 | CASH MGMT BILL | 0.000% | | 07/05/2022 | 07/05/2022 | 43,015,000.00 | \$ 42,956,937.26 |
| 9128286U9 | US TREASURY N/B | 2.125% | | 05/15/2022 | 05/15/2022 | 480,000.00 | \$ 481,188.37 |
| 912828N30 | US TREASURY N/B | 2.125% | | 12/31/2022 | 12/31/2022 | 5,020,000.00 | \$ 5,059,159.03 |
| 912828XR6 | US TREASURY N/B | 1.750% | | 05/31/2022 | 05/31/2022 | 1,500,000.00 | \$ 1,504,113.73 |
| 912828YW4 | US TREASURY N/B | 1.625% | | 12/15/2022 | 12/15/2022 | 1,000,000.00 | \$ 1,001,914.06 |
| 912828ZK9 | US TREASURY FRN | 0.720% | | 04/01/2022 | 04/30/2022 | 13,000,000.00 | \$ 13,000,070.69 |
| 912828ZR4 | US TREASURY N/B | 0.125% | | 05/31/2022 | 05/31/2022 | 1,770,000.00 | \$ 1,770,127.75 |
| 912828ZX1 | US TREASURY N/B | 0.125% | | 06/30/2022 | 06/30/2022 | 265,000.00 | \$ 265,035.34 |
| 91282CAA9 | US TREASURY FRN | 0.661% | | 04/01/2022 | 07/31/2022 | 3,934,400.00 | \$ 3,934,400.00 |
| 91282CAS0 | US TREASURY FRN | 0.661% | | 04/01/2022 | 10/31/2022 | 7,500,000.00 | \$ 7,500,080.19 |
| 91282CBK6 | US TREASURY FRN | 0.655% | | 04/01/2022 | 01/31/2023 | 3,000,000.00 | \$ 3,000,076.14 |
| 91282CBU4 | US TREASURY N/B | 0.125% | | 03/31/2023 | 03/31/2023 | 3,375,000.00 | \$ 3,326,601.59 |
| 91282CBY6 | US TREASURY FRN | 0.640% | | 04/01/2022 | 04/30/2023 | 3,100,000.00 | \$ 3,100,135.60 |
| 91282CCQ2 | US TREASURY FRN | 0.635% | | 04/01/2022 | 07/31/2023 | 7,535,000.00 | \$ 7,535,268.00 |
| 91282CDE8 | US TREASURY FRN | 0.641% | | 04/01/2022 | 10/31/2023 | 4,655,000.00 | \$ 4,654,999.98 |