

**West Virginia Board of Treasury Investments**  
**West Virginia Government Money Market Pool**  
**Funds Holdings as of July 31, 2021**

**Weighted Average Maturity:** 41.34  
**Weighted Average Life:** 81.47

**Holdings are unaudited and subject to change. Please refer to the WVBTI's annual report for audited holdings information**

| ISSUER                         | CATEGORY OF INVESTMENT | CUSIP     | PRINCIPAL AMOUNT (\$) | MATURITY DATE | FINAL LEGAL MATURITY DATE | COUPON OR YIELD (%) | AMORTIZED COST VALUE (\$) |
|--------------------------------|------------------------|-----------|-----------------------|---------------|---------------------------|---------------------|---------------------------|
| Federal Home Loan Bank         | Government Agency Debt | 3130AKK47 | 1,000,000             | 8/2/2021      | 12/15/2022                | 0.11 F              | 1,000,000                 |
| Federal Home Loan Bank         | Government Agency Debt | 3130AKLC8 | 2,000,000             | 8/2/2021      | 8/23/2021                 | 0.07 F              | 2,000,000                 |
| Federal Home Loan Bank         | Government Agency Debt | 3130AKW77 | 1,500,000             | 8/2/2021      | 8/27/2021                 | 0.07 F              | 1,500,000                 |
| Federal Home Loan Bank         | Government Agency Debt | 3130ALCT9 | 2,000,000             | 8/2/2021      | 11/17/2021                | 0.06 F              | 2,000,000                 |
| Federal Home Loan Bank         | Government Agency Debt | 3130AM3K6 | 2,000,000             | 8/2/2021      | 1/14/2022                 | 0.06 F              | 2,000,000                 |
| Federal Home Loan Bank         | Government Agency Debt | 3130AM4V1 | 1,500,000             | 8/2/2021      | 3/16/2022                 | 0.06 F              | 1,500,000                 |
| Federal Home Loan Bank         | Government Agency Debt | 3130AMEN8 | 2,500,000             | 2/1/2022      | 2/1/2022                  | 0.05                | 2,499,987                 |
| Federal Home Loan Bank         | Government Agency Debt | 3130AMGX4 | 3,000,000             | 11/12/2021    | 11/12/2021                | 0.04                | 2,999,993                 |
| Federal Home Loan Bank         | Government Agency Debt | 3130AMMH2 | 3,000,000             | 9/21/2021     | 9/21/2021                 | 0.02                | 3,000,008                 |
| Federal Home Loan Bank         | Government Agency Debt | 3130AN6G0 | 3,000,000             | 1/5/2022      | 1/5/2022                  | 0.05                | 2,999,933                 |
| Federal Farm Credit Bank       | Government Agency Debt | 3133EMCG5 | 500,000               | 10/8/2021     | 10/8/2021                 | 0.10                | 499,976                   |
| Federal Farm Credit Bank       | Government Agency Debt | 3133EMK76 | 1,000,000             | 8/2/2021      | 6/16/2023                 | 0.09 F              | 1,000,000                 |
| Federal Farm Credit Bank       | Government Agency Debt | 3133EMNQ1 | 625,000               | 8/2/2021      | 11/21/2022                | 0.10 F              | 625,000                   |
| Federal Farm Credit Bank       | Government Agency Debt | 3133EMY55 | 1,000,000             | 8/2/2021      | 8/4/2023                  | 0.08 F              | 1,000,000                 |
| Federal Farm Credit Bank       | Government Agency Debt | 3133EMZA3 | 1,000,000             | 8/2/2021      | 5/12/2023                 | 0.09 F              | 1,000,000                 |
| Federal Home Loan Mort Corp    | Government Agency Debt | 3134GVTC2 | 2,000,000             | 8/2/2021      | 5/11/2022                 | 0.24 F              | 2,000,000                 |
| Federal Home Loan Mort Corp    | Government Agency Debt | 3134GWJR8 | 3,000,000             | 8/2/2021      | 7/29/2022                 | 0.15 F              | 3,000,000                 |
| Federal National Mortgage Assn | Government Agency Debt | 3135G04N0 | 2,000,000             | 8/2/2021      | 5/13/2022                 | 0.23 F              | 2,000,000                 |
| Federal National Mortgage Assn | Government Agency Debt | 3135G04X8 | 2,000,000             | 8/2/2021      | 6/15/2022                 | 0.25 F              | 2,000,000                 |
| Federal Home Loan Bank         | Government Agency Debt | 3130AKA30 | 2,500,000             | 8/16/2021     | 8/16/2021                 | 0.13                | 2,499,989                 |
| Federal Home Loan Bank         | Government Agency Debt | 3130AMF56 | 3,000,000             | 9/7/2021      | 9/7/2021                  | 0.02                | 2,999,984                 |
| Federal Home Loan Bank         | Government Agency Debt | 3130AMWA6 | 1,500,000             | 3/17/2022     | 3/17/2022                 | 0.05                | 1,499,891                 |
| Federal Home Loan Bank         | Government Agency Debt | 3130AMYR7 | 1,000,000             | 8/2/2021      | 6/23/2022                 | 0.06 F              | 1,000,000                 |
| Federal Home Loan Bank         | Government Agency Debt | 3130AN2J8 | 2,000,000             | 8/2/2021      | 7/25/2022                 | 0.06 F              | 2,000,000                 |
| Federal Home Loan Bank         | Government Agency Debt | 3130ANF62 | 3,000,000             | 8/2/2021      | 8/19/2022                 | 0.06 F              | 3,000,000                 |
| Federal Farm Credit Bank       | Government Agency Debt | 313313KP2 | 1,000,000             | 8/18/2021     | 8/18/2021                 | 0.09                | 999,960                   |
| Federal Home Loan Bank         | Government Agency Debt | 313385JZ0 | 8,162,000             | 8/4/2021      | 8/4/2021                  | 0.03                | 8,161,986                 |
| Federal Home Loan Bank         | Government Agency Debt | 313385KG0 | 11,537,000            | 8/11/2021     | 8/11/2021                 | 0.04                | 11,536,899                |
| Federal Home Loan Bank         | Government Agency Debt | 313385KM7 | 13,000,000            | 8/16/2021     | 8/16/2021                 | 0.04                | 12,999,827                |
| Federal Home Loan Bank         | Government Agency Debt | 313385KP0 | 5,000,000             | 8/18/2021     | 8/18/2021                 | 0.01                | 4,999,980                 |
| Federal Home Loan Bank         | Government Agency Debt | 313385KY1 | 4,500,000             | 8/27/2021     | 8/27/2021                 | 0.03                | 4,499,904                 |
| Federal Home Loan Bank         | Government Agency Debt | 313385LD6 | 5,000,000             | 9/1/2021      | 9/1/2021                  | 0.02                | 4,999,917                 |
| Federal Home Loan Bank         | Government Agency Debt | 313385LZ7 | 5,000,000             | 9/21/2021     | 9/21/2021                 | 0.04                | 4,999,722                 |
| Federal Home Loan Bank         | Government Agency Debt | 313385MA1 | 3,000,000             | 9/22/2021     | 9/22/2021                 | 0.03                | 2,999,883                 |
| Federal Home Loan Bank         | Government Agency Debt | 313385MN3 | 2,500,000             | 10/4/2021     | 10/4/2021                 | 0.04                | 2,499,816                 |
| Federal Home Loan Bank         | Government Agency Debt | 313385NM4 | 3,475,000             | 10/27/2021    | 10/27/2021                | 0.05                | 3,474,626                 |
| Federal Home Loan Bank         | Government Agency Debt | 313385ZJ8 | 1,500,000             | 7/15/2022     | 7/15/2022                 | 0.08                | 1,498,916                 |
| Federal Farm Credit Bank       | Government Agency Debt | 3133EMPY2 | 1,500,000             | 2/10/2022     | 2/10/2022                 | 0.06                | 1,499,935                 |
| Federal Home Loan Mort Corp    | Government Agency Debt | 3134GW2U9 | 1,000,000             | 8/2/2021      | 8/19/2022                 | 0.15 F              | 1,000,000                 |
| United States Treasury         | Treasury Debt          | 9127964B2 | 2,000,000             | 8/12/2021     | 8/12/2021                 | 0.02                | 1,999,992                 |
| United States Treasury         | Treasury Debt          | 9127964L0 | 2,000,000             | 9/9/2021      | 9/9/2021                  | 0.03                | 1,999,947                 |
| United States Treasury         | Treasury Debt          | 9127964W6 | 2,000,000             | 11/4/2021     | 11/4/2021                 | 0.04                | 1,999,817                 |
| United States Treasury         | Treasury Debt          | 912796C31 | 2,000,000             | 1/27/2022     | 1/27/2022                 | 0.05                | 1,999,506                 |

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| United States Treasury     | Treasury Debt                 | 912796C64  | 2,000,000             | 8/5/2021      | 8/5/2021                  | 0.02                | 1,999,998                 |
| United States Treasury     | Treasury Debt                 | 912796D48  | 7,000,000             | 8/19/2021     | 8/19/2021                 | 0.01                | 6,999,969                 |
| United States Treasury     | Treasury Debt                 | 912796D55  | 4,000,000             | 8/26/2021     | 8/26/2021                 | 0.03                | 3,999,919                 |
| United States Treasury     | Treasury Debt                 | 912796F46  | 2,000,000             | 9/16/2021     | 9/16/2021                 | 0.03                | 1,999,938                 |
| United States Treasury     | Treasury Debt                 | 912796G78  | 3,000,000             | 10/28/2021    | 10/28/2021                | 0.04                | 2,999,746                 |
| United States Treasury     | Treasury Debt                 | 912796H51  | 2,000,000             | 11/12/2021    | 11/12/2021                | 0.04                | 1,999,802                 |
| United States Treasury     | Treasury Debt                 | 912796H69  | 2,000,000             | 11/18/2021    | 11/18/2021                | 0.03                | 1,999,820                 |
| United States Treasury     | Treasury Debt                 | 912796J59  | 2,000,000             | 12/9/2021     | 12/9/2021                 | 0.04                | 1,999,713                 |
| United States Treasury     | Treasury Debt                 | 912796J67  | 2,000,000             | 12/16/2021    | 12/16/2021                | 0.04                | 1,999,698                 |
| United States Treasury     | Treasury Debt                 | 912796J83  | 5,000,000             | 8/3/2021      | 8/3/2021                  | 0.01                | 4,999,999                 |
| United States Treasury     | Treasury Debt                 | 912796J91  | 3,000,000             | 8/10/2021     | 8/10/2021                 | 0.02                | 2,999,987                 |
| United States Treasury     | Treasury Debt                 | 912796K24  | 4,000,000             | 8/17/2021     | 8/17/2021                 | 0.04                | 3,999,937                 |
| United States Treasury     | Treasury Debt                 | 912796K32  | 1,000,000             | 8/24/2021     | 8/24/2021                 | 0.05                | 999,973                   |
| United States Treasury     | Treasury Debt                 | 912796K73  | 1,000,000             | 1/13/2022     | 1/13/2022                 | 0.05                | 999,772                   |
| United States Treasury     | Treasury Debt                 | 912796K81  | 2,000,000             | 1/20/2022     | 1/20/2022                 | 0.05                | 1,999,525                 |
| United States Treasury     | Treasury Debt                 | 912796L23  | 17,000,000            | 9/7/2021      | 9/7/2021                  | 0.05                | 16,999,237                |
| United States Treasury     | Treasury Debt                 | 912796L31  | 5,000,000             | 9/14/2021     | 9/14/2021                 | 0.03                | 4,999,811                 |
| United States Treasury     | Treasury Debt                 | 912796L49  | 9,000,000             | 9/21/2021     | 9/21/2021                 | 0.02                | 8,999,747                 |
| United States Treasury     | Treasury Debt                 | 912796L56  | 3,000,000             | 9/28/2021     | 9/28/2021                 | 0.02                | 2,999,905                 |
| United States Treasury     | Treasury Debt                 | 912796M30  | 2,000,000             | 10/12/2021    | 10/12/2021                | 0.03                | 1,999,882                 |
| United States Treasury     | Treasury Debt                 | 912796M48  | 3,000,000             | 10/19/2021    | 10/19/2021                | 0.04                | 2,999,773                 |
| Bank of America Securities | Treasury Repurchase Agreement | REPOBA\$00 | 27,300,000            | 8/2/2021      | 8/2/2021                  | 0.05                | 27,300,000                |
| BlackRock Liquidity        | Other Instrument              | BLKRK\$GMM | 161,670               | 8/2/2021      | 8/2/2021                  | 0.01                | 161,670                   |

*F - Floating/adjustable rate security*

An investment in the money market fund is not insured or guaranteed by the Federal Deposit Insurance Corporation or any other government agency. Although the fund seeks to preserve the value of your investment at \$1.00 per share, it is possible to lose money by investing in the fund. There is no assurance the fund will be able to maintain a stable \$1.00 NAV per share or that the fund's objective will be achieved. The guarantee on U.S. Government Securities applies only to the underlying securities of the fund's portfolio and not to the value of the fund's shares.