

West Virginia Board of Treary Investments
West Virginia Government Money Market Pool
Funds Holdings as of September 30, 2021

Weighted Average Maturity: 48.93
Weighted Average Life: 95.85

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 (\$)
United States Treasury	Treasury Debt	91282CAG6	1,000,000	8/31/2022	8/31/2022	0.13	1,000,401
Federal Home Loan Bank	Government Agency Debt	3130AKK47	1,000,000	10/1/2021	12/15/2022	0.11 F	1,000,000
Federal Home Loan Bank	Government Agency Debt	3130ALCT9	2,000,000	10/1/2021	11/17/2021	0.06 F	2,000,000
Federal Home Loan Bank	Government Agency Debt	3130AM3K6	2,000,000	10/1/2021	1/14/2022	0.06 F	2,000,000
Federal Home Loan Bank	Government Agency Debt	3130AM4V1	1,500,000	10/1/2021	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	2,499,991
Federal Home Loan Bank	Government Agency Debt	3130AMGX4	3,000,000	11/12/2021	11/12/2021	0.04	2,999,997
Federal Home Loan Bank	Government Agency Debt	3130AN6G0	3,000,000	1/5/2022	1/5/2022	0.05	2,999,959
Federal Home Loan Bank	Government Agency Debt	3130ANL32	3,000,000	10/1/2021	9/6/2022	0.06 F	3,000,000
Federal Farm Credit Bank	Government Agency Debt	3133EM3V2	1,000,000	10/1/2021	8/28/2023	0.08 F	1,000,000
Federal Farm Credit Bank	Government Agency Debt	3133EM6F4	500,000	10/1/2021	9/27/2023	0.08 F	500,000
Federal Farm Credit Bank	Government Agency Debt	3133EMCG5	500,000	10/8/2021	10/8/2021	0.10	499,997
Federal Farm Credit Bank	Government Agency Debt	3133EMK76	1,000,000	10/1/2021	6/16/2023	0.09 F	1,000,000
Federal Farm Credit Bank	Government Agency Debt	3133EMNQ1	625,000	10/1/2021	11/21/2022	0.10 F	625,000
Federal Farm Credit Bank	Government Agency Debt	3133EMX72	2,000,000	10/1/2021	1/30/2023	0.06 F	2,000,000
Federal Farm Credit Bank	Government Agency Debt	3133EMY55	1,000,000	10/1/2021	8/4/2023	0.08 F	1,000,000
Federal Farm Credit Bank	Government Agency Debt	3133EMZ54	500,000	10/1/2021	8/10/2023	0.08 F	500,000
Federal Farm Credit Bank	Government Agency Debt	3133EMZA3	1,000,000	10/1/2021	5/12/2023	0.09 F	1,000,000
Federal Home Loan Mort Corp	Government Agency Debt	3134GVTC2	2,000,000	10/1/2021	5/11/2022	0.24 F	2,000,000
Federal Home Loan Mort Corp	Government Agency Debt	3134GWJR8	3,000,000	10/1/2021	7/29/2022	0.15 F	3,000,000
Federal National Mortgage Assn	Government Agency Debt	3135G04N0	2,000,000	10/1/2021	5/13/2022	0.23 F	2,000,000
Federal National Mortgage Assn	Government Agency Debt	3135G04X8	2,000,000	10/1/2021	6/15/2022	0.25 F	2,000,000
Federal Home Loan Bank	Government Agency Debt	3130AMWA6	1,500,000	3/17/2022	3/17/2022	0.05	1,499,919
Federal Home Loan Bank	Government Agency Debt	3130AMYR7	1,000,000	10/1/2021	6/23/2022	0.06 F	1,000,000
Federal Home Loan Bank	Government Agency Debt	3130AN2J8	2,000,000	10/1/2021	7/25/2022	0.06 F	2,000,000
Federal Home Loan Bank	Government Agency Debt	3130ANF62	3,000,000	10/1/2021	8/19/2022	0.06 F	3,000,000
Federal Farm Credit Bank	Government Agency Debt	313313XU7	2,000,000	6/7/2022	6/7/2022	0.06	1,999,170
Federal Home Loan Bank	Government Agency Debt	313385MN3	2,500,000	10/4/2021	10/4/2021	0.04	2,499,991
Federal Home Loan Bank	Government Agency Debt	313385MX1	25,000,000	10/13/2021	10/13/2021	0.04	24,999,690
Federal Home Loan Bank	Government Agency Debt	313385MZ6	3,000,000	10/15/2021	10/15/2021	0.03	2,999,966
Federal Home Loan Bank	Government Agency Debt	313385NF9	2,600,000	10/21/2021	10/21/2021	0.03	2,599,957
Federal Home Loan Bank	Government Agency Debt	313385NG7	8,200,000	10/22/2021	10/22/2021	0.03	8,199,844
Federal Home Loan Bank	Government Agency Debt	313385NM4	3,475,000	10/27/2021	10/27/2021	0.05	3,474,887
Federal Home Loan Bank	Government Agency Debt	313385PB6	24,500,000	11/10/2021	11/10/2021	0.04	24,498,933
Federal Home Loan Bank	Government Agency Debt	313385PW0	5,000,000	11/29/2021	11/29/2021	0.04	4,999,713
Federal Home Loan Bank	Government Agency Debt	313385QV1	7,500,000	12/22/2021	12/22/2021	0.03	7,499,544
Federal Home Loan Bank	Government Agency Debt	313385RA6	5,000,000	12/27/2021	12/27/2021	0.04	4,999,577
Federal Home Loan Bank	Government Agency Debt	313385RE8	2,500,000	12/31/2021	12/31/2021	0.05	2,499,722
Federal Home Loan Bank	Government Agency Debt	313385ZJ8	1,500,000	7/15/2022	7/15/2022	0.08	1,499,103
Federal Farm Credit Bank	Government Agency Debt	3133EM2F8	1,500,000	8/10/2022	8/10/2022	0.07	1,499,988
Federal Farm Credit Bank	Government Agency Debt	3133EMZ24	1,500,000	8/19/2022	8/19/2022	0.07	1,499,887
Federal Home Loan Mort Corp	Government Agency Debt	3134GW2U9	1,000,000	8/27/2021	8/19/2022	0.15 F	1,000,000
Federal National Mortgage Assn	Government Agency Debt	313589QN6	5,000,000	12/15/2021	12/15/2021	0.03	4,999,687

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United States Treasury	Treasury Debt	912796A90	2,000,000	12/30/2021	12/30/2021	0.04	1,999,825
United States Treasury	Treasury Debt	912796D30	2,000,000	2/24/2022	2/24/2022	0.05	1,999,594
United States Treasury	Treasury Debt	912796F38	2,000,000	3/24/2022	3/24/2022	0.05	1,999,565
United States Treasury	Treasury Debt	912796H51	2,000,000	11/12/2021	11/12/2021	0.04	1,999,918
United States Treasury	Treasury Debt	912796H69	2,000,000	11/18/2021	11/18/2021	0.03	1,999,920
United States Treasury	Treasury Debt	912796J75	6,000,000	12/23/2021	12/23/2021	0.03	5,999,655
United States Treasury	Treasury Debt	912796K73	1,000,000	1/13/2022	1/13/2022	0.05	999,856
United States Treasury	Treasury Debt	912796K81	2,000,000	1/20/2022	1/20/2022	0.05	1,999,692
United States Treasury	Treasury Debt	912796K99	2,000,000	2/3/2022	2/3/2022	0.06	1,999,618
United States Treasury	Treasury Debt	912796L64	1,000,000	8/11/2022	8/11/2022	0.08	999,315
United States Treasury	Treasury Debt	912796L72	2,000,000	2/10/2022	2/10/2022	0.05	1,999,633
United States Treasury	Treasury Debt	912796L80	2,000,000	2/17/2022	2/17/2022	0.05	1,999,614
United States Treasury	Treasury Debt	912796L98	2,000,000	3/3/2022	3/3/2022	0.06	1,999,532
United States Treasury	Treasury Debt	912796M30	2,000,000	10/12/2021	10/12/2021	0.03	1,999,982
United States Treasury	Treasury Debt	912796P52	7,000,000	12/7/2021	12/7/2021	0.03	6,999,639
United States Treasury	Treasury Debt	912796P86	1,000,000	12/28/2021	12/28/2021	0.05	999,878
United States Treasury	Treasury Debt	912796Q77	2,000,000	1/18/2022	1/18/2022	0.05	1,999,728
United States Treasury	Treasury Debt	912796Q85	2,000,000	1/25/2022	1/25/2022	0.04	1,999,774
United States Treasury	Treasury Debt	912796Q93	2,000,000	2/1/2022	2/1/2022	0.05	1,999,669
Bank of America Securities	Treasury Repurchase Agreement	REPOBA\$00	45,400,000	10/1/2021	10/1/2021	0.05	45,400,000
BlackRock Liquidity	Other Instrument	BLKRK\$GMM	52,605	10/1/2021	10/1/2021	0.01	52,605

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.