

**West Virginia Board of Treasury Investments  
West Virginia Money Market Pool  
Funds Holdings as of June 30, 2021**

**Weighted Average Maturity:** 51.84

**Weighted Average Life:** 61.76

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	91282CBY6	37,500,000	7/1/2021	4/30/2023	0.08 F	37,505,473
ANZ National LTD	Financial Company Commercial Paper	00182HHY1	5,000,000	8/10/2021	11/10/2021	0.17 F	5,000,000
ANZ National (INTL) LTD	Financial Company Commercial Paper	0018A2ZM1	10,000,000	12/21/2021	12/21/2021	0.20	9,990,388
ASB Finance LTD London	Financial Company Commercial Paper	0020P2UG9	17,000,000	7/16/2021	7/16/2021	0.24	16,998,298
ASB Finance LTD London	Financial Company Commercial Paper	0020P2XN1	13,000,000	10/22/2021	10/22/2021	0.18	12,992,652
ASB Finance LTD London	Financial Company Commercial Paper	0020P2Y34	13,000,000	11/3/2021	11/3/2021	0.20	12,991,194
ASB Finance LTD/London	Financial Company Commercial Paper	0020P3C77	13,000,000	3/7/2022	3/7/2022	0.18	12,983,815
Albion Capital Corporation	Asset Backed Commercial Paper	01329WVG3	24,068,000	8/16/2021	8/16/2021	0.16	24,063,078
Albion Capital Corporation	Asset Backed Commercial Paper	01329WWP2	35,000,000	9/23/2021	9/23/2021	0.14	34,988,566
Anglesea Funding LLC	Asset Backed Commercial Paper	0347M5VS5	10,000,000	10/15/2021	10/15/2021	0.20	10,000,000
Anglesea Funding LLC	Asset Backed Commercial Paper	0347M5VW6	15,000,000	7/1/2021	11/12/2021	0.24 F	15,000,000
Atlantic Asset Securities Corp	Asset Backed Commercial Paper	04821TU11	73,500,000	7/1/2021	7/1/2021	0.05	73,500,000
Atlantic Asset Securities Corp	Asset Backed Commercial Paper	04821TUL7	16,000,000	7/20/2021	7/20/2021	0.08	15,999,324
BNZ International Funding	Financial Company Commercial Paper	0556XOV68	10,000,000	8/6/2021	8/6/2021	0.22	9,997,798
BNZ International Funding	Financial Company Commercial Paper	0556XOYF5	14,000,000	11/15/2021	11/15/2021	0.17	13,990,941
Groupe BPCE	Financial Company Commercial Paper	05571BV34	25,000,000	8/3/2021	8/3/2021	0.14	24,996,791
Bank of Montreal	Certificate of Deposit	06367BRA9	13,000,000	8/13/2021	8/13/2021	0.20 F	13,000,074
Bank of Montreal	Certificate of Deposit	06367CBX4	25,000,000	3/3/2022	3/3/2022	0.21	25,000,000
Bank of Montreal	Certificate of Deposit	06367CCW5	10,000,000	3/15/2022	3/15/2022	0.24	10,000,000
Bank of Montreal	Certificate of Deposit	06367CDF1	9,500,000	3/23/2022	3/23/2022	0.24	9,500,000
Bank of Montreal	Certificate of Deposit	06367CDQ7	10,000,000	3/25/2022	3/25/2022	0.24	10,000,000
Bank of Montreal	Certificate of Deposit	06367CH42	22,000,000	6/23/2022	6/23/2022	0.20	22,000,000
Bank of Nova Scotia	Financial Company Commercial Paper	06417JZA3	5,000,000	12/10/2021	12/10/2021	0.30	4,993,469
Bank of Nova Scotia	Financial Company Commercial Paper	06417KE54	10,000,000	5/5/2022	5/5/2022	0.23	9,980,317
Bank of Nova Scotia	Financial Company Commercial Paper	06417KEC9	6,640,000	5/12/2022	5/12/2022	0.20	6,628,378
Bank of Nova Scotia	Financial Company Commercial Paper	06417KFN4	13,000,000	6/22/2022	6/22/2022	0.20	12,974,288
Bank of Nova Scotia	Financial Company Commercial Paper	06417LQN0	16,000,000	7/1/2021	6/2/2022	0.22 F	16,000,000
Bank of Nova Scotia	Certificate of Deposit	06417MLD5	25,000,000	10/7/2021	10/7/2021	0.25	25,000,000
Bank of Nova Scotia	Certificate of Deposit	06417MPJ8	12,500,000	7/1/2021	6/13/2022	0.25 F	12,500,000
Barton Capital Corp	Asset Backed Commercial Paper	06945LU14	35,000,000	7/1/2021	7/1/2021	0.07	35,000,000
Bedford Row Funding Corp	Asset Backed Commercial Paper	07644BA36	11,500,000	1/3/2022	1/3/2022	0.22	11,487,223
Bedford Row Funding Corp	Asset Backed Commercial Paper	07644CGX2	26,500,000	7/15/2021	7/15/2021	0.28 F	26,500,000

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Bedford Row Funding Corp	Asset Backed Commercial Paper	07644CHH6	13,000,000	7/26/2021	10/25/2021	0.19 <i>F</i>	13,000,000
Bedford Row Funding Corp	Asset Backed Commercial Paper	07644DKT4	10,000,000	7/1/2021	9/10/2021	0.32 <i>F</i>	10,000,000
Bedford Row Funding Corp	Asset Backed Commercial Paper	07645RCS3	14,000,000	9/20/2021	9/20/2021	0.18 <i>F</i>	14,000,000
BNP Paribas NY Branch	Financial Company Commercial Paper	09659BVJ6	50,000,000	8/18/2021	8/18/2021	0.12	49,991,999
CAFCO LLC	Asset Backed Commercial Paper	1247P2YF5	6,500,000	11/15/2021	11/15/2021	0.16	6,496,041
CRC Funding LLC	Asset Backed Commercial Paper	12619TUE2	15,000,000	7/14/2021	7/14/2021	0.20	14,998,916
Canadian Imperial Bank	Certificate of Deposit	13606CFN9	15,000,000	9/1/2021	9/1/2021	0.26	15,000,000
Canadian Imperial Bank	Certificate of Deposit	13606CLP7	15,000,000	1/4/2022	1/4/2022	0.27	15,000,000
Canadian Imperial Bank	Other Note	13606CT95	35,000,000	7/1/2021	6/16/2022	0.25 <i>F</i>	35,000,000
Canadian Imperial Bank	Financial Company Commercial Paper	13608AU79	10,000,000	7/7/2021	7/7/2021	0.20	9,999,666
Canadian Imperial Bank	Financial Company Commercial Paper	13608AXC5	10,000,000	10/12/2021	10/12/2021	0.20	9,994,275
Canadian Imperial Bank	Financial Company Commercial Paper	13608AXL5	13,000,000	10/20/2021	10/20/2021	0.18	12,992,782
Canadian Imperial	Financial Company Commercial Paper	13608BBB9	13,000,000	2/11/2022	2/11/2022	0.18	12,985,374
Canadian Imperial	Financial Company Commercial Paper	13608BD43	13,000,000	4/4/2022	4/4/2022	0.23	12,976,985
Canadian Imperial Bank	Financial Company Commercial Paper	13608CKU5	13,000,000	8/2/2021	8/20/2021	0.25 <i>F</i>	13,000,000
Canadian Imperial Bank	Financial Company Commercial Paper	13608CKV3	13,000,000	8/6/2021	8/6/2021	0.23 <i>F</i>	13,000,000
Cancara Asset Securitization	Asset Backed Commercial Paper	13738JW30	30,000,000	9/3/2021	9/3/2021	0.09	29,995,200
Chariot Funding LLC	Asset Backed Commercial Paper	15963TU98	13,000,000	7/9/2021	7/9/2021	0.22	12,999,364
Chariot Funding LLC	Asset Backed Commercial Paper	15963TVJ5	14,000,000	8/18/2021	8/18/2021	0.16	13,997,106
Chariot Funding LLC	Asset Backed Commercial Paper	15963TWA3	25,000,000	9/10/2021	9/10/2021	0.08	24,996,055
Chariot Funding LLC	Asset Backed Commercial Paper	15963TWD7	35,000,000	9/13/2021	9/13/2021	0.08	34,994,244
Charta LLC	Asset Backed Commercial Paper	16115VUL1	10,000,000	7/20/2021	7/20/2021	0.20	9,998,943
Ciesco LP	Asset Backed Commercial Paper	17177LU69	5,000,000	7/6/2021	7/6/2021	0.23	4,999,840
Ciesco LP	Asset Backed Commercial Paper	17177LUD4	10,000,000	7/13/2021	7/13/2021	0.20	9,999,333
Ciesco LP	Asset Backed Commercial Paper	17177LUK8	15,000,000	7/19/2021	7/19/2021	0.20	14,998,499
Collateralized Flex Co LLC	Asset Backed Commercial Paper	19423JU96	10,000,000	7/9/2021	7/9/2021	0.25	9,999,444
Collateralized Flex Co LLC	Asset Backed Commercial Paper	19423KAL8	9,000,000	1/20/2022	1/20/2022	0.16	8,991,880
Collateralized Flex Co LLC	Asset Backed Commercial Paper	19424HUE8	20,000,000	7/14/2021	7/14/2021	0.29	19,997,903
Collateralized Flex Co LLC	Asset Backed Commercial Paper	19424HUT5	10,000,000	7/27/2021	7/27/2021	0.20	9,998,554
Collateralized Flex Co LLC	Asset Backed Commercial Paper	19424HV31	10,000,000	8/3/2021	8/3/2021	0.18	9,998,349
Collateralized Flex Co LLC	Asset Backed Commercial Paper	19424HVA5	7,500,000	8/10/2021	8/10/2021	0.18	7,498,499
Collateralized Flex Co LLC	Asset Backed Commercial Paper	19424HVB3	10,000,000	8/11/2021	8/11/2021	0.22	9,997,492

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Collateralized Flex Co LLC	Asset Backed Commercial Paper	19424HVT4	25,000,000	8/27/2021	8/27/2021	0.21	24,991,681
Collateralized Flex Co LLC	Asset Backed Commercial Paper	19424HWL0	10,000,000	9/20/2021	9/20/2021	0.19	9,995,723
Collateralized Flex Co LLC	Asset Backed Commercial Paper	19424HX88	19,000,000	10/8/2021	10/8/2021	0.25	18,986,927
Collateralized Flex Co LLC	Asset Backed Commercial Paper	19424HXV7	6,000,000	10/29/2021	10/29/2021	0.22	5,995,598
Collateralized Flex Co LLC	Asset Backed Commercial Paper	19424HZN3	38,000,000	12/22/2021	12/22/2021	0.16	37,970,612
Collateralized Flex Company	Asset Backed Commercial Paper	19424JA30	5,000,000	1/3/2022	1/3/2022	0.16	4,995,867
Collateralized Flex Company	Asset Backed Commercial Paper	19424JA55	7,000,000	1/5/2022	1/5/2022	0.16	6,994,151
Cooperative Rabobank	Certificate of Deposit	21684L7A4	9,000,000	8/6/2021	8/6/2021	0.23 F	9,000,000
Cooperative Rabobank	Certificate of Deposit	21684LB68	13,000,000	9/21/2021	12/21/2021	0.14 F	13,000,000
Cooperatieve Rabobank UA	Certificate of Deposit	21684XKV7	12,000,000	8/16/2021	8/16/2021	0.25	12,000,000
Crown Point Capital Co	Asset Backed Commercial Paper	22845AVV9	25,000,000	9/15/2021	9/15/2021	0.21	25,000,000
DBS Bank LTD	Financial Company Commercial Paper	23305DVP7	13,000,000	8/23/2021	8/23/2021	0.17	12,996,744
DBS Bank LTD	Financial Company Commercial Paper	23305DX18	13,000,000	10/1/2021	10/1/2021	0.18	12,994,017
DBS Bank LTD	Financial Company Commercial Paper	23305DXL4	16,000,000	10/20/2021	10/20/2021	0.14	15,993,092
DBS Bank LTD	Financial Company Commercial Paper	23305DXN0	13,000,000	10/22/2021	10/22/2021	0.17	12,993,061
DBS Bank LTD	Financial Company Commercial Paper	23305DYF6	13,000,000	11/15/2021	11/15/2021	0.16	12,992,083
DBS Bank LTD	Financial Company Commercial Paper	23305DZM0	17,000,000	12/21/2021	12/21/2021	0.14	16,988,562
DZ Bank NY	Certificate of Deposit	23328AV84	10,000,000	7/28/2021	7/28/2021	0.13	10,000,000
DNB Nor Bank ASA	Financial Company Commercial Paper	2332K0UC4	25,000,000	7/12/2021	7/12/2021	0.19	24,998,547
DNB Nor Bank ASA	Financial Company Commercial Paper	2332K0W16	30,000,000	9/1/2021	9/1/2021	0.08	29,995,866
DNB Nor Bank ASA	Financial Company Commercial Paper	2332K0W24	25,000,000	9/2/2021	9/2/2021	0.08	24,996,500
DZ Bank AG NY	Financial Company Commercial Paper	26821HU10	150,000,000	7/1/2021	7/1/2021	0.05	150,000,000
Fairway Finance Corp	Asset Backed Commercial Paper	30601VUG4	9,000,000	7/16/2021	7/16/2021	0.23	8,999,137
Fairway Finance Corp	Asset Backed Commercial Paper	30601VXK2	20,713,000	10/19/2021	10/19/2021	0.11	20,706,038
Fairway Finance Corp	Asset Backed Commercial Paper	30601VY54	13,000,000	11/5/2021	11/5/2021	0.18	12,991,743
Fairway Finance Corp	Asset Backed Commercial Paper	30601WA58	25,000,000	1/5/2022	1/5/2022	0.15	24,981,069
Fairway Finance Corp	Asset Backed Commercial Paper	30601WBQ1	10,000,000	2/24/2022	2/24/2022	0.14	9,990,744
Fed Caisses Desjardins	Financial Company Commercial Paper	31428FUD5	50,000,000	7/13/2021	7/13/2021	0.06	49,999,000
Fed Caisses Desjardins	Financial Company Commercial Paper	31428FV93	50,000,000	8/9/2021	8/9/2021	0.08	49,995,667
FMS Wertmanagement	Financial Company Commercial Paper	34411GUK0	48,000,000	7/19/2021	7/19/2021	0.14	47,996,639
Glencove Funding LLC	Asset Backed Commercial Paper	37829AGC6	10,000,000	7/21/2021	7/21/2021	0.23 F	10,000,000
Gotham Funding Corp	Asset Backed Commercial Paper	38346LUK0	15,000,000	7/19/2021	7/19/2021	0.21	14,998,424

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			(\$)	MATURITY DATE	MATURITY DATE	YIELD (%)	VALUE (\$)	
Jupiter Securitization Co LLC	Asset Backed Commercial Paper	4820P2UL7	50,000,000	7/20/2021	7/20/2021	0.10	49,997,361	
Jupiter Securitization Co LLC	Asset Backed Commercial Paper	4820P2X42	32,500,000	10/4/2021	10/4/2021	0.12	32,490,136	
KBC Bank	Certificate of Deposit	4823TCYW7	75,000,000	7/2/2021	7/2/2021	0.07	75,000,000	
KBC Bank	Certificate of Deposit	4823TCYX5	40,000,000	7/6/2021	7/6/2021	0.07	40,000,000	
LMA Americas LLC	Asset Backed Commercial Paper	53944QU65	50,000,000	7/6/2021	7/6/2021	0.16	49,998,888	
LMA Americas LLC	Asset Backed Commercial Paper	53944QUV0	20,000,000	7/29/2021	7/29/2021	0.06	19,999,067	
LMA Americas LLC	Asset Backed Commercial Paper	53944QVP2	13,000,000	8/23/2021	8/23/2021	0.19	12,996,362	
LMA Americas LLC	Asset Backed Commercial Paper	53944QXF2	13,000,000	10/15/2021	10/15/2021	0.10	12,996,363	
LMA Americas LLC	Asset Backed Commercial Paper	53944QY87	13,000,000	11/8/2021	11/8/2021	0.17	12,992,017	
LMA Americas LLC	Asset Backed Commercial Paper	53944QYA2	34,250,000	11/10/2021	11/10/2021	0.17	34,228,646	
LMA Americas LLC	Asset Backed Commercial Paper	53944QYW4	15,000,000	11/30/2021	11/30/2021	0.12	14,992,399	
MUFG Bank Ltd	Certificate of Deposit	55380TNC0	35,000,000	7/30/2021	7/30/2021	0.22	35,003,578	
Manhattan Asset Funding Co	Asset Backed Commercial Paper	56274LU85	15,050,000	7/8/2021	7/8/2021	0.15	15,049,561	
Manhattan Asset Funding Co	Asset Backed Commercial Paper	56274LUT9	71,282,000	7/27/2021	7/27/2021	0.06	71,278,911	
Matchpoint Finance PLC	Asset Backed Commercial Paper	57666AVG4	10,000,000	8/16/2021	8/16/2021	0.13	9,998,339	
Matchpoint Finance PLC	Asset Backed Commercial Paper	57666AW73	20,000,000	9/7/2021	9/7/2021	0.08	19,996,978	
Matchpoint Finance PLC	Asset Backed Commercial Paper	57666AWD0	25,000,000	9/13/2021	9/13/2021	0.08	24,995,889	
Matchpoint Finance PLC	Asset Backed Commercial Paper	57666AWF5	30,000,000	9/15/2021	9/15/2021	0.11	29,993,033	
Matchpoint Finance PLC	Asset Backed Commercial Paper	57666AWL2	13,000,000	9/20/2021	9/20/2021	0.11	12,996,782	
Mitsubishi UFJ Trust & Banking	Financial Company Commercial Paper	60682WV21	13,000,000	8/2/2021	8/2/2021	0.19	12,997,803	
Mitsubishi UFJ Trust & Banking	Financial Company Commercial Paper	60682WV54	13,000,000	8/5/2021	8/5/2021	0.20	12,997,470	
Mitsubishi UFJ Trust & Banking	Financial Company Commercial Paper	60682WVD7	13,000,000	8/13/2021	8/13/2021	0.16	12,997,515	
Mitsubishi UFJ Trust	Financial Company Commercial Paper	60682YUS1	13,000,000	7/26/2021	7/26/2021	0.16	12,998,555	
Mitsubishi UFJ Trust	Financial Company Commercial Paper	60682YW18	13,000,000	9/1/2021	9/1/2021	0.11	12,997,537	
Mitsubishi UFJ Trust	Financial Company Commercial Paper	60682YWN0	35,000,000	9/22/2021	9/22/2021	0.13	34,989,913	
Mizuho Bank	Financial Company Commercial Paper	60689PU61	12,000,000	7/6/2021	7/6/2021	0.18	11,999,708	
Mizuho Bank LTD	Certificate of Deposit	6071ORDS1	35,000,000	8/5/2021	8/5/2021	0.15	35,000,000	
Mizuho Bank LTD	Certificate of Deposit	6071ORNW1	127,500,000	9/2/2021	9/2/2021	0.10	127,500,000	
Mizuho Bank LTD	Certificate of Deposit	6071ORSJ5	20,000,000	9/17/2021	9/17/2021	0.09	20,000,000	
NRW Bank	Financial Company Commercial Paper	62939LU64	50,000,000	7/6/2021	7/6/2021	0.04	49,999,722	
NRW Bank	Financial Company Commercial Paper	62939LUG2	40,000,000	7/16/2021	7/16/2021	0.08	39,998,667	
NRW Bank	Financial Company Commercial Paper	62939LWD7	28,000,000	9/13/2021	9/13/2021	0.08	27,995,683	

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NRW Bank	Financial Company Commercial Paper	62939LWG0	20,000,000	9/16/2021	9/16/2021	0.08	19,996,792
National Australia Bank LTD	Financial Company Commercial Paper	63254EW71	50,000,000	9/7/2021	9/7/2021	0.09	49,991,499
National Bank of Canada	Financial Company Commercial Paper	63307LU25	15,000,000	7/2/2021	7/2/2021	0.21	14,999,912
National Bank of Canada	Financial Company Commercial Paper	63307LU66	16,000,000	7/6/2021	7/6/2021	0.22	15,999,511
National Bank of Canada	Financial Company Commercial Paper	63307LV99	13,000,000	8/9/2021	8/9/2021	0.17	12,997,604
National Bank of Canada	Financial Company Commercial Paper	63307LXJ5	13,000,000	10/18/2021	10/18/2021	0.19	12,992,519
Nationwide Building Society	Financial Company Commercial Paper	6385E0U19	5,000,000	7/1/2021	7/1/2021	0.06	5,000,000
Nationwide Building Society	Financial Company Commercial Paper	6385E0U76	55,000,000	7/7/2021	7/7/2021	0.06	54,999,450
Nationwide Building Society	Financial Company Commercial Paper	6385E0UD3	45,000,000	7/13/2021	7/13/2021	0.06	44,999,142
Nationwide Building Society	Financial Company Commercial Paper	6385E0UP6	95,000,000	7/23/2021	7/23/2021	0.09	94,994,775
Natixis NY Branch	Financial Company Commercial Paper	63873JXE5	15,000,000	10/14/2021	10/14/2021	0.20	14,991,247
Nordea Bank ADP	Financial Company Commercial Paper	65558JUE5	17,500,000	7/14/2021	7/14/2021	0.19	17,498,798
Nordea Bank ADP	Financial Company Commercial Paper	65558JUF2	12,000,000	7/15/2021	7/15/2021	0.20	11,999,089
Nordea Bank ADP	Financial Company Commercial Paper	65558JWF0	30,000,000	9/15/2021	9/15/2021	0.11	29,993,032
The Norinchukin Bank	Certificate of Deposit	65602YJL5	30,000,000	11/22/2021	11/22/2021	0.15	30,000,000
The Norinchukin Bank	Certificate of Deposit	65602YKZ2	85,000,000	7/7/2021	7/7/2021	0.05	85,000,000
Old Line Funding Corp	Asset Backed Commercial Paper	67984WNX2	7,500,000	8/4/2021	8/4/2021	0.18	7,498,724
Old Line Funding Corp	Asset Backed Commercial Paper	67984WNY0	9,000,000	9/1/2021	9/1/2021	0.18	8,997,208
Old Line Funding Corp	Asset Backed Commercial Paper	67984WP93	12,000,000	11/1/2021	11/1/2021	0.20	11,991,797
Old Line Funding Corp	Asset Backed Commercial Paper	67984XHG4	10,000,000	9/27/2021	9/27/2021	0.20	9,995,109
Old Line Funding LLC	Asset Backed Commercial Paper	67985ADF9	15,000,000	10/15/2021	10/15/2021	0.24	14,989,392
Old Line Funding LLC	Asset Backed Commercial Paper	67985ADH5	15,000,000	9/10/2021	9/10/2021	0.19	14,994,376
Old Line Funding LLC	Asset Backed Commercial Paper	67985ADJ1	10,000,000	9/15/2021	9/15/2021	0.19	9,995,987
Old Line Funding LLC	Asset Backed Commercial Paper	67985EGG6	10,000,000	10/4/2021	10/4/2021	0.19	9,994,984
Old Line Funding LLC	Asset Backed Commercial Paper	67985EGL5	28,000,000	10/12/2021	10/12/2021	0.11	27,991,187
Oversea-Chinese Bk Co NY	Certificate of Deposit	69033MYQ4	30,000,000	10/6/2021	10/6/2021	0.12	30,000,000
Oversea - Chinese Banking	Financial Company Commercial Paper	69034AWG3	10,000,000	9/16/2021	9/16/2021	0.18	9,996,148
Oversea - Chinese Banking	Financial Company Commercial Paper	69034AZ88	15,000,000	12/8/2021	12/8/2021	0.21	14,985,996
Ridgefield Funding Co LLC	Asset Backed Commercial Paper	76582JW83	60,000,000	9/8/2021	9/8/2021	0.10	59,988,499
Royal Bank of Canada	Certificate of Deposit	78012UH65	10,000,000	3/9/2022	3/9/2022	0.21	10,000,000
Royal Bank of Canada	Certificate of Deposit	78014XGR2	13,000,000	9/13/2021	9/13/2021	0.14 F	13,000,000
Royal Bank of Canada	Financial Company Commercial Paper	78015DCJ7	10,000,000	3/18/2022	3/18/2022	0.24	9,982,659

**West Virginia Board of Treasury Investments  
West Virginia Money Market Pool  
Funds Holdings as of June 30, 2021**

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ISSUER	CATEGORY OF INVESTMENT	CUSIP	PRINCIPAL AMOUNT (\$)	MATURITY DATE	FINAL LEGAL MATURITY DATE	COUPON OR YIELD (%)	AMORTIZED COST VALUE (\$)
Royal Bank of Canada	Financial Company Commercial Paper	78015DDE7	10,000,000	4/14/2022	4/14/2022	0.24	9,980,861
Royal Bank of Canada	Financial Company Commercial Paper	78015DFM7	35,000,000	6/21/2022	6/21/2022	0.21	34,927,518
Royal Bank of Canada NY	Financial Company Commercial Paper	78015M2A7	14,000,000	7/1/2021	9/24/2021	0.29 F	14,000,000
Royal Bank of Canada NY	Certificate of Deposit	78015M2C3	15,000,000	7/1/2021	10/1/2021	0.25 F	15,000,000
Sheffield Receivables	Asset Backed Commercial Paper	82124LWD0	20,600,000	9/13/2021	9/13/2021	0.08	20,596,612
Skandinaviska Enskilda Bank	Financial Company Commercial Paper	83050TU66	13,000,000	7/6/2021	7/6/2021	0.21	12,999,620
Skandinaviska Enskilda Bank	Financial Company Commercial Paper	83050TVK4	10,930,000	8/19/2021	8/19/2021	0.19	10,927,171
Skandinaviska Enskilda Bank	Financial Company Commercial Paper	83050TW31	13,000,000	9/3/2021	9/3/2021	0.17	12,996,070
Skandinaviska Enskilda Bank	Financial Company Commercial Paper	83050TX55	13,000,000	10/5/2021	10/5/2021	0.18	12,993,757
Skandinaviska Enskilda Bank	Financial Company Commercial Paper	83050TXV8	12,000,000	10/29/2021	10/29/2021	0.19	11,992,397
Skandivaniska Enskilda Bank	Financial Company Commercial Paper	83050UA57	13,000,000	1/5/2022	1/5/2022	0.21	12,985,741
Skandivaniska Enskilda Bank	Financial Company Commercial Paper	83050UBB3	10,150,000	2/11/2022	2/11/2022	0.19	10,137,946
Societe Generale	Financial Company Commercial Paper	83369BU12	35,000,000	7/1/2021	7/1/2021	0.05	35,000,000
Societe Generale	Financial Company Commercial Paper	83369BUK0	75,000,000	7/19/2021	7/19/2021	0.10	74,996,250
Societe Generale	Financial Company Commercial Paper	83369BV29	50,000,000	8/2/2021	8/2/2021	0.08	49,996,444
Sumitomo Mitsui Banking Corp	Financial Company Commercial Paper	86562KV92	25,000,000	8/9/2021	8/9/2021	0.16	24,995,665
Sumitomo Mitsui Banking Corp	Financial Company Commercial Paper	86562KWE0	20,000,000	9/14/2021	9/14/2021	0.14	19,994,166
Sumitomo Mitsui Trust NY	Financial Company Commercial Paper	86563GU18	24,750,000	7/1/2021	7/1/2021	0.06	24,750,000
Sumitomo Mitsui Trust NY	Financial Company Commercial Paper	86563GUC4	13,000,000	7/12/2021	7/12/2021	0.20	12,999,205
Sumitomo Mitsui Trust NY	Financial Company Commercial Paper	86563GVA7	10,000,000	8/10/2021	8/10/2021	0.14	9,998,444
Sumitomo Mitsui Trust NY	Financial Company Commercial Paper	86563GVK5	50,000,000	8/19/2021	8/19/2021	0.14	49,990,811
Sumitomo Mitsui Trust NY	Financial Company Commercial Paper	86563GVL3	15,000,000	8/20/2021	8/20/2021	0.14	14,997,187
Sumitomo Mitsui Trust	Certificate of Deposit	86564GUM1	10,000,000	9/17/2021	9/17/2021	0.21	10,000,000
Sumitomo Mitsui Trust	Certificate of Deposit	86564GZP9	30,000,000	9/23/2021	9/23/2021	0.08	29,999,993
Sumitomo Mit/Singapore	Financial Company Commercial Paper	86564YVP4	13,000,000	8/23/2021	8/23/2021	0.19	12,996,361
Sumitomo Mit/Singapore	Financial Company Commercial Paper	86564YWE8	19,821,000	9/14/2021	9/14/2021	0.16	19,814,392
Sumitomo Mit/Singapore	Financial Company Commercial Paper	86564YWQ1	24,000,000	9/24/2021	9/24/2021	0.10	23,994,333
Sumitomo Mit/Singapore	Financial Company Commercial Paper	86564YX56	13,000,000	10/5/2021	10/5/2021	0.13	12,995,667
Sumitomo Mitsu Banking	Certificate of Deposit	86565CE96	13,000,000	7/1/2021	10/1/2021	0.21 F	13,000,000
Sumitomo Mitsu Banking	Certificate of Deposit	86565CXW4	13,000,000	7/26/2021	7/26/2021	0.18	13,000,000
Sumitomo Mitsu Banking	Certificate of Deposit	86565CZR3	13,000,000	8/24/2021	8/24/2021	0.17	13,000,000
Svenska Handelsbanken AB	Certificate of Deposit	86959RNK2	13,000,000	8/17/2021	11/17/2021	0.17 F	13,000,000

**West Virginia Board of Treasury Investments  
West Virginia Money Market Pool  
Funds Holdings as of June 30, 2021**

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Svenska Handelsbanken AB	Financial Company Commercial Paper	86960JVC6	12,000,000	8/12/2021	8/12/2021	0.25	11,996,496
Svenska Handelsbanken AB	Financial Company Commercial Paper	86960JW35	13,000,000	9/3/2021	9/3/2021	0.18	12,995,838
Svenska Handelsbanken AB	Financial Company Commercial Paper	86960JYG4	13,000,000	11/16/2021	11/16/2021	0.15	12,992,524
Svenska Handelsbanken AB	Financial Company Commercial Paper	86960JYH2	12,500,000	11/17/2021	11/17/2021	0.14	12,493,242
Svenska Handelsbanken AB	Financial Company Commercial Paper	86960JZG3	13,000,000	12/16/2021	12/16/2021	0.21	12,987,257
Swedbank AB	Certificate of Deposit	87019V2E6	50,000,000	7/7/2021	7/7/2021	0.06	50,000,000
Thunder Bay Funding Inc	Asset Backed Commercial Paper	88602TU76	15,000,000	7/7/2021	7/7/2021	0.27	14,999,324
Thunder Bay Funding Inc	Asset Backed Commercial Paper	88602TXF5	15,000,000	10/15/2021	10/15/2021	0.20	14,991,161
Thunder Bay Funding	Asset Backed Commercial Paper	88603GNL0	13,000,000	10/18/2021	10/18/2021	0.09	12,996,457
Thunder Bay Funding LLC	Asset Backed Commercial Paper	88604FDL2	15,000,000	10/4/2021	10/4/2021	0.19	14,992,476
Thunder Bay Funding LLC	Asset Backed Commercial Paper	88604FDN8	27,000,000	10/8/2021	10/8/2021	0.10	26,992,575
Toronto Dominion Bank	Certificate of Deposit	89114NPG4	15,000,000	8/20/2021	8/20/2021	0.22 F	15,000,000
Toronto Dominion Bank	Other Note	89114NTX3	10,000,000	10/8/2021	10/8/2021	0.27	10,000,000
Toronto Dominion Bank	Certificate of Deposit	89114NZV0	32,500,000	7/1/2021	2/16/2022	0.25 F	32,499,979
Toronto Dominion Bank	Financial Company Commercial Paper	89119AU63	65,000,000	7/6/2021	7/6/2021	0.08	64,999,278
Toronto Dominion	Financial Company Commercial Paper	89119BDL7	15,000,000	4/20/2022	4/20/2022	0.25	14,969,469
Toronto Dominion	Financial Company Commercial Paper	89119BDS2	17,500,000	4/26/2022	4/26/2022	0.24	17,465,106
Toronto Dominion	Financial Company Commercial Paper	89119BDV5	5,000,000	4/29/2022	4/29/2022	0.24	4,989,930
Toronto Dominion	Financial Company Commercial Paper	89119BE44	7,500,000	5/4/2022	5/4/2022	0.24	7,484,646
Toronto Dominion	Financial Company Commercial Paper	89119BE69	10,000,000	5/6/2022	5/6/2022	0.24	9,979,395
Toronto Dominion	Financial Company Commercial Paper	89119BEH5	15,825,000	5/17/2022	5/17/2022	0.21	15,795,455
Toronto Dominion	Financial Company Commercial Paper	89119BEJ1	10,000,000	5/18/2022	5/18/2022	0.23	9,979,488
Toronto Dominion	Financial Company Commercial Paper	89119BEL6	10,000,000	5/20/2022	5/20/2022	0.23	9,979,360
Toronto Dominion	Financial Company Commercial Paper	89119BFP6	35,000,000	6/23/2022	6/23/2022	0.21	34,927,110
Toronto Dominion Bank	Financial Company Commercial Paper	89120DSX8	13,000,000	9/16/2021	12/16/2021	0.15 F	13,000,000
United Overseas Bk Sing	Financial Company Commercial Paper	91127PWT4	13,000,000	9/27/2021	9/27/2021	0.28	12,991,090
United Overseas Bank	Financial Company Commercial Paper	91127QBE8	15,000,000	2/14/2022	2/14/2022	0.19	14,981,948
United Overseas Bank	Financial Company Commercial Paper	91127QE39	13,000,000	5/3/2022	5/3/2022	0.22	12,975,684
United States Treasury	Treasury Debt	912796B40	80,000,000	7/1/2021	7/1/2021	0.03	80,000,000
United States Treasury	Treasury Debt	912796B57	90,000,000	7/8/2021	7/8/2021	0.02	89,999,598
United States Treasury	Treasury Debt	912796H85	60,000,000	7/6/2021	7/6/2021	0.04	59,999,679
United States Treasury	Treasury Debt	912796J26	50,000,000	7/20/2021	7/20/2021	0.04	49,998,905

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United States Treasury	Treasury Debt	912796J83	75,000,000	8/3/2021	8/3/2021	0.02	74,998,384
Versailles	Asset Backed Commercial Paper	92512LU25	50,000,000	7/2/2021	7/2/2021	0.16	49,999,778
Versailles	Asset Backed Commercial Paper	92513HCC1	11,000,000	7/9/2021	8/6/2021	0.19 F	11,000,000
Victory Receivables Corp	Asset Backed Commercial Paper	92646KU91	30,000,000	7/9/2021	7/9/2021	0.14	29,999,066
Westpac Securities NZ LTD	Financial Company Commercial Paper	96122GU86	10,000,000	7/8/2021	7/8/2021	0.20	9,999,611
Westpac Securities NZ LTD	Financial Company Commercial Paper	96122GYF6	13,000,000	11/15/2021	11/15/2021	0.20	12,990,102
Westpac Banking Corp	Financial Company Commercial Paper	9612C0YJ2	13,000,000	11/18/2021	11/18/2021	0.19	12,990,644
Westpac Banking Corp	Financial Company Commercial Paper	9612C1CR6	20,000,000	3/25/2022	3/25/2022	0.24	19,964,386
Westpac Banking Corp	Financial Company Commercial Paper	9612C4Q20	13,000,000	8/24/2021	11/24/2021	0.17 F	13,000,000
Bank of America Securities	Treasury Repurchase Agreement	REPOBA\$00	765,600,000	7/1/2021	7/1/2021	0.05	765,600,000
BNP Paribas SA	Treasury Repurchase Agreement	REPOBP\$00	450,000,000	7/1/2021	7/1/2021	0.05	450,000,000
Natixis Finacial	Treasury Repurchase Agreement	REPONT\$00	110,080,000	7/1/2021	7/1/2021	0.06	110,080,000
Natixis Finacial	Government Agency Repurchase Agreement	REPONT\$00	17,920,000	7/1/2021	7/1/2021	0.06	17,920,000
Federated	Other Instrument	60934N500	200,000	7/1/2021	7/1/2021	0.00	200,000
Federated	Other Instrument	60934N583	216,992,572	7/1/2021	7/1/2021	0.00	217,022,059
BlackRock Liquidity	Other Instrument	BLKRK\$FED	974,035	7/1/2021	7/1/2021	0.01	974,035
BlackRock Liquidity	Other Instrument	BLKRK\$SUBS	425,416	7/1/2021	7/1/2021	0.01	425,416

*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.