

## West Virginia Board of Treasury Investments

## Total Fund Allocation and Performance - Net of Fees

As of June 30, 2022

	Allocation		Performance (%)						
	Market Value (\$)	% of Portfolio	1 Month	Quarter	Year To Date	FYTD	1 Year	3 Years	5 Years
Total Composite	9,055,641,223	100.0							
Money Market Pool*	8,110,972,961	89.6	0.082	0.204	0.217	0.251	0.251	0.701	1.228
<i>Custom Money Market Pool Index**</i>			0.058	0.097	0.103	0.109	0.109	0.497	0.980
Federated Hermes - Money Market	4,052,605,548	44.8	0.074	0.199	0.219	0.253	0.253	0.712	1.245
UBS - Money Market	4,058,367,414	44.8	0.090	0.209	0.216	0.250	0.250	0.691	1.210
Government Money Market Pool	232,094,051	2.6	0.067	0.141	0.149	0.156	0.156	0.561	1.046
<i>Custom Government Money Market Pool Index***</i>			0.067	0.114	0.121	0.129	0.129	0.432	0.854
UBS - Government	232,094,051	2.6	0.067	0.141	0.149	0.156	0.156	0.561	1.046
Short-Term Bond Pool****	692,815,154	7.7	-0.657	-0.835	-2.986	-3.388	-3.388	0.808	1.626
<i>Short-Term Bond Pool Index*****</i>			-0.630	-0.599	-3.138	-3.522	-3.522	0.413	1.167
Sterling - Short-Term Bond	692,815,154	7.7	-0.657	-0.835	-2.986	-3.388	-3.388	0.808	
Bank Pool	19,759,056	0.2	0.029	0.078	0.137	0.239	0.239	0.854	1.286
<i>Custom Bank Pool Index**</i>			0.058	0.097	0.103	0.109	0.109	0.497	0.980
Bank Pool	19,759,056	0.2	0.029	0.078	0.137	0.239	0.239	0.854	1.286

\*The West Virginia Money Market Pool is a multi manager investment pool, which is managed by Federated Hermes and UBS Global Asset Management.

\*\* Benchmark is iMoney Fund Report First Tier Institutional (Net Simple Annualized Yield) as of 8/1/2021.

\*\*\* Benchmark is iMoney Fund Report Government Agency Institutional (Net Simple Annualized Yield) as of 8/1/2021.

\*\*\*\* The West Virginia Short Term Bond Pool is managed by Sterling Capital Advisors. Prior to November 1, 2018, the Pool was managed by Federated Hermes.

\*\*\*\*\* Benchmark is BofA Merrill Lynch 1-3 Year Government/Credit Index + 10 bps; prior to November 1, 2018 BofA Merrill Lynch 1-3 Year Government/Credit Index A or Better + 10bps

## West Virginia Board of Treasury Investments

## Total Fund Allocation and Performance - Gross of Fees

As of June 30, 2022

	Allocation		Performance (%)						
	Market Value (\$)	% of Portfolio	1 Month	Quarter	Year To Date	FYTD	1 Year	3 Years	5 Years
Total Composite	9,055,641,223	100.0							
Money Market Pool*	8,110,972,961	89.6	0.084	0.211	0.232	0.281	0.281	0.731	1.258
<i>Custom Money Market Pool Index**</i>			0.058	0.097	0.103	0.109	0.109	0.497	0.980
Federated Hermes - Money Market	4,052,605,548	44.8	0.076	0.206	0.232	0.280	0.280	0.738	1.272
UBS - Money Market	4,058,367,414	44.8	0.092	0.217	0.232	0.282	0.282	0.723	1.243
Government Money Market Pool	232,094,051	2.6	0.070	0.149	0.164	0.187	0.187	0.594	1.078
<i>Custom Government Money Market Pool Index***</i>			0.067	0.114	0.121	0.129	0.129	0.432	0.854
UBS - Government	232,094,051	2.6	0.070	0.149	0.164	0.187	0.187	0.594	1.078
Short-Term Bond Pool****	692,815,154	7.7	-0.652	-0.820	-2.958	-3.332	-3.332	0.866	1.694
<i>Short-Term Bond Pool Index*****</i>			-0.630	-0.599	-3.138	-3.522	-3.522	0.413	1.167
Sterling - Short-Term Bond	692,815,154	7.7	-0.652	-0.820	-2.958	-3.332	-3.332	0.866	
Bank Pool	19,759,056	0.2	0.029	0.078	0.137	0.239	0.239	0.854	1.286
<i>Custom Bank Pool Index**</i>			0.058	0.097	0.103	0.109	0.109	0.497	0.980
Bank Pool	19,759,056	0.2	0.029	0.078	0.137	0.239	0.239	0.854	1.286

\*The West Virginia Money Market Pool is a multi manager investment pool, which is managed by Federated Hermes and UBS Global Asset Management.

\*\* Benchmark is iMoney Fund Report First Tier Institutional (Net Simple Annualized Yield) as of 8/1/2021.

\*\*\* Benchmark is iMoney Fund Report Government Agency Institutional (Net Simple Annualized Yield) as of 8/1/2021.

\*\*\*\* The West Virginia Short Term Bond Pool is managed by Sterling Capital Advisors. Prior to November 1, 2018, the Pool was managed by Federated Hermes.

\*\*\*\*\* Benchmark is BofA Merrill Lynch 1-3 Year Government/Credit Index + 10 bps; prior to November 1, 2018 BofA Merrill Lynch 1-3 Year Government/Credit Index A or Better + 10bps

	Beginning Market Value (\$)	Net Cash Flows (\$)	Net Investment Change (\$)	Ending Market Value (\$)
<b>Total Composite</b>	<b>8,110,639,405</b>	<b>933,836,498</b>	<b>11,165,320</b>	<b>9,055,641,223</b>
Money Market Pool	7,107,744,386	986,683,971	16,544,604	8,110,972,961
Federated Hermes - Money Market	3,551,197,171	493,385,779	8,022,599	4,052,605,548
UBS - Money Market	3,556,547,215	493,298,193	8,522,006	4,058,367,414
Government Money Market Pool - UBS	238,731,952	-6,998,885	360,983	232,094,051
Short-Term Bond Pool - Sterling Capital	714,430,747	-15,848,589	-5,767,004	692,815,154
Bank Pool	49,732,320	-30,000,000	26,737	19,759,056

## West Virginia Board of Treasury Investments

## Investment Managers Cash Flow - Net of Fees

Fiscal Year To Date Ending June 30, 2022

	Beginning Market Value (\$)	Net Cash Flows (\$)	Net Investment Change (\$)	Ending Market Value (\$)
<b>Total Composite</b>	<b>7,946,942,033</b>	<b>1,112,354,625</b>	<b>-3,655,436</b>	<b>9,055,641,223</b>
Money Market Pool	6,843,842,020	1,245,821,895	21,309,046	8,110,972,961
Federated Hermes - Money Market	3,419,023,198	623,007,502	10,574,848	4,052,605,548
UBS - Money Market	3,424,818,822	622,814,393	10,734,199	4,058,367,414
Government Money Market Pool - UBS	223,475,649	8,165,000	453,401	232,094,051
Short-Term Bond Pool - Sterling Capital	819,837,014	-101,482,270	-25,539,589	692,815,154
Bank Pool	59,787,350	-40,150,000	121,706	19,759,056