

**West Virginia Board of Treasury Investments
West Virginia Government Money Market Pool
Fund Holdings as of May 31, 2022**

Weighted Average Maturity: 32.40
Weighted Average Life: 86.50

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	1,000,109
Federal Home Loan Bank	Government Agency Debt	3130AKK47	1,000,000	6/1/2022	12/15/2022	0.84 F	1,000,000
Federal Home Loan Bank	Government Agency Debt	3130ANL32	3,000,000	6/1/2022	9/6/2022	0.80 F	3,000,000
Federal Home Loan Bank	Government Agency Debt	3130APVF9	1,000,000	12/12/2022	12/12/2022	0.21	1,000,000
Federal Farm Credit Bank	Government Agency Debt	3133EM3V2	1,000,000	6/1/2022	8/28/2023	0.81 F	1,000,000
Federal Farm Credit Bank	Government Agency Debt	3133EM6F4	500,000	6/1/2022	9/27/2023	0.82 F	500,000
Federal Farm Credit Bank	Government Agency Debt	3133EMK76	1,000,000	6/1/2022	6/16/2023	0.82 F	1,000,000
Federal Farm Credit Bank	Government Agency Debt	3133EMNQ1	625,000	6/1/2022	11/21/2022	0.83 F	625,000
Federal Farm Credit Bank	Government Agency Debt	3133EMX72	2,000,000	6/1/2022	1/30/2023	0.79 F	2,000,001
Federal Farm Credit Bank	Government Agency Debt	3133EMY55	1,000,000	6/1/2022	8/4/2023	0.81 F	1,000,000
Federal Farm Credit Bank	Government Agency Debt	3133EMZ54	500,000	6/1/2022	8/10/2023	0.81 F	500,000
Federal Farm Credit Bank	Government Agency Debt	3133EMZA3	1,000,000	6/1/2022	5/12/2023	0.82 F	1,000,000
Federal Farm Credit Bank	Government Agency Debt	3133ENAJ9	1,500,000	6/1/2022	7/13/2023	0.80 F	1,499,448
Federal Farm Credit Bank	Government Agency Debt	3133ENAT7	1,000,000	6/1/2022	10/13/2023	0.81 F	1,000,000
Federal Farm Credit Bank	Government Agency Debt	3133ENBG4	500,000	6/1/2022	10/20/2023	0.81 F	500,000
Federal Farm Credit Bank	Government Agency Debt	3133ENBS8	1,000,000	6/1/2022	10/27/2023	0.81 F	1,000,000
Federal Farm Credit Bank	Government Agency Debt	3133ENCM0	1,500,000	6/1/2022	10/27/2023	0.81 F	1,500,000
Federal Farm Credit Bank	Government Agency Debt	3133ENCY4	1,000,000	6/1/2022	11/2/2023	0.82 F	1,000,000
Federal Farm Credit Bank	Government Agency Debt	3133ENDZ0	2,500,000	6/1/2022	12/16/2022	0.81 F	2,499,986
Federal Farm Credit Bank	Government Agency Debt	3133ENEK2	500,000	6/1/2022	8/22/2023	0.83 F	500,000
Federal Farm Credit Bank	Government Agency Debt	3133ENGX2	500,000	6/1/2022	12/13/2023	0.84 F	500,000
Federal Farm Credit Bank	Government Agency Debt	3133ENGZ7	1,000,000	6/1/2022	12/14/2023	0.85 F	1,000,000
Federal Farm Credit Bank	Government Agency Debt	3133ENQH6	1,000,000	6/1/2022	3/1/2024	0.83 F	1,000,000
Federal Farm Credit Bank	Government Agency Debt	3133ENWG1	1,000,000	6/1/2022	5/9/2024	0.83 F	1,000,000
Federal Home Loan Mort Corp	Government Agency Debt	3134GWJR8	3,000,000	6/1/2022	7/29/2022	0.88 F	3,000,000
Federal National Mortgage Assn	Government Agency Debt	3135G04X8	2,000,000	6/1/2022	6/15/2022	0.98 F	2,000,000
Federal Home Loan Bank	Government Agency Debt	3130AMYR7	1,000,000	6/1/2022	6/23/2022	0.79 F	1,000,000
Federal Home Loan Bank	Government Agency Debt	3130AN2J8	2,000,000	6/1/2022	7/25/2022	0.79 F	2,000,000
Federal Home Loan Bank	Government Agency Debt	3130ANF62	3,000,000	6/1/2022	8/19/2022	0.80 F	3,000,000
Federal Farm Credit Bank	Government Agency Debt	313313XU7	2,000,000	6/7/2022	6/7/2022	0.06	1,999,980
Federal Home Loan Bank	Government Agency Debt	313385A55	3,000,000	8/3/2022	8/3/2022	1.01	2,994,756
Federal Home Loan Bank	Government Agency Debt	313385A71	3,000,000	8/5/2022	8/5/2022	1.00	2,994,688
Federal Home Loan Bank	Government Agency Debt	313385B47	5,000,000	8/10/2022	8/10/2022	1.02	4,990,272
Federal Home Loan Bank	Government Agency Debt	313385C20	7,000,000	8/16/2022	8/16/2022	1.04	6,984,914
Federal Home Loan Bank	Government Agency Debt	313385C38	3,000,000	8/17/2022	8/17/2022	1.10	2,993,035
Federal Home Loan Bank	Government Agency Debt	313385C53	3,000,000	8/19/2022	8/19/2022	1.16	2,992,512
Federal Home Loan Bank	Government Agency Debt	313385XV3	5,000,000	6/8/2022	6/8/2022	0.58	4,999,445
Federal Home Loan Bank	Government Agency Debt	313385XX9	1,500,000	6/10/2022	6/10/2022	0.13	1,499,952
Federal Home Loan Bank	Government Agency Debt	313385YA8	5,000,000	6/13/2022	6/13/2022	0.56	4,999,083
Federal Home Loan Bank	Government Agency Debt	313385YD2	9,531,000	6/16/2022	6/16/2022	0.57	9,528,775
Federal Home Loan Bank	Government Agency Debt	313385YK6	7,000,000	6/22/2022	6/22/2022	0.62	6,997,507
Federal Home Loan Bank	Government Agency Debt	313385YS9	8,000,000	6/29/2022	6/29/2022	0.60	7,996,295
Federal Home Loan Bank	Government Agency Debt	313385YT7	6,000,000	6/30/2022	6/30/2022	0.77	5,996,326

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Federal Home Loan Bank	Government Agency Debt	313385ZB5	8,000,000	7/8/2022	7/8/2022	0.86	7,993,039
Federal Home Loan Bank	Government Agency Debt	313385ZE9	5,000,000	7/11/2022	7/11/2022	0.83	4,995,471
Federal Home Loan Bank	Government Agency Debt	313385ZG4	3,000,000	7/13/2022	7/13/2022	0.78	2,997,302
Federal Home Loan Bank	Government Agency Debt	313385ZJ8	6,000,000	7/15/2022	7/15/2022	0.56	5,995,945
Federal Home Loan Bank	Government Agency Debt	313385ZP4	5,000,000	7/20/2022	7/20/2022	0.97	4,993,506
Federal Home Loan Bank	Government Agency Debt	313385ZR0	6,000,000	7/22/2022	7/22/2022	0.87	5,992,751
Federal Home Loan Bank	Government Agency Debt	313385ZW9	3,000,000	7/27/2022	7/27/2022	0.90	2,995,848
Federal Home Loan Bank	Government Agency Debt	313385ZX7	3,000,000	7/28/2022	7/28/2022	0.88	2,995,864
Federal Farm Credit Bank	Government Agency Debt	3133EM2F8	1,500,000	8/10/2022	8/10/2022	0.07	1,499,997
Federal Farm Credit Bank	Government Agency Debt	3133EM2Z4	1,500,000	8/19/2022	8/19/2022	0.07	1,499,972
Federal Farm Credit Bank	Government Agency Debt	3133ENCN8	1,500,000	6/1/2022	11/30/2023	0.81	1,499,426
Federal Home Loan Mort Corp	Government Agency Debt	3134GW2U9	1,000,000	6/1/2022	8/19/2022	0.88	1,000,000
United States Treasury	Treasury Debt	912796J42	2,000,000	6/16/2022	6/16/2022	0.46	1,999,625
United States Treasury	Treasury Debt	912796K57	2,000,000	7/14/2022	7/14/2022	0.28	1,999,342
United States Treasury	Treasury Debt	912796L64	1,000,000	8/11/2022	8/11/2022	0.08	999,845
United States Treasury	Treasury Debt	912796Q44	3,000,000	6/2/2022	6/2/2022	0.09	2,999,993
United States Treasury	Treasury Debt	912796R35	2,000,000	6/9/2022	6/9/2022	0.11	1,999,953
United States Treasury	Treasury Debt	912796R43	3,000,000	6/23/2022	6/23/2022	0.49	2,999,119
United States Treasury	Treasury Debt	912796R68	2,000,000	7/7/2022	7/7/2022	0.22	1,999,560
United States Treasury	Treasury Debt	912796S42	4,000,000	7/21/2022	7/21/2022	0.75	3,995,906
United States Treasury	Treasury Debt	912796V89	10,000,000	6/7/2022	6/7/2022	0.49	9,999,199
United States Treasury	Treasury Debt	912796X20	2,000,000	7/19/2022	7/19/2022	0.68	1,998,224
United States Treasury	Treasury Debt	912796XM6	3,000,000	8/16/2022	8/16/2022	0.98	2,993,881
United States Treasury	Treasury Debt	912796XN4	2,000,000	8/23/2022	8/23/2022	1.09	1,995,072
United States Treasury	Treasury Debt	912796XU8	3,000,000	9/6/2022	9/6/2022	1.25	2,990,074
Bank of America Securities	Treasury Repurchase Agreement	REPOBA\$00	8,400,000	6/1/2022	6/1/2022	0.77	8,400,000
Dreyfus Government Cash Mgmt	Other Instrument	DREGC\$GMM	129,165	6/1/2022	6/1/2022	0.01	129,165

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.