

**West Virginia Board of Treasury Investments
West Virginia Government Money Market Pool
Fund Holdings as of June 30, 2022**

Weighted Average Maturity: 19.49
Weighted Average Life: 60.43

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	1,000,073
Federal Home Loan Bank	Government Agency Debt	3130AKK47	1,000,000	7/1/2022	12/15/2022	1.57 F	1,000,000
Federal Home Loan Bank	Government Agency Debt	3130ANL32	3,000,000	7/1/2022	9/6/2022	1.51 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	7/1/2022	8/28/2023	1.54 F	1,000,000
Federal Farm Credit Bank	Government Agency Debt	3133EM6F4	500,000	7/1/2022	9/27/2023	1.53 F	500,000
Federal Farm Credit Bank	Government Agency Debt	3133EMK76	1,000,000	7/1/2022	6/16/2023	1.55 F	1,000,000
Federal Farm Credit Bank	Government Agency Debt	3133EMNQ1	625,000	7/1/2022	11/21/2022	1.56 F	625,000
Federal Farm Credit Bank	Government Agency Debt	3133EMX72	2,000,000	7/1/2022	1/30/2023	1.52 F	2,000,003
Federal Farm Credit Bank	Government Agency Debt	3133EMY55	1,000,000	7/1/2022	8/4/2023	1.54 F	1,000,000
Federal Farm Credit Bank	Government Agency Debt	3133EMZ54	500,000	7/1/2022	8/10/2023	1.54 F	500,000
Federal Farm Credit Bank	Government Agency Debt	3133EMZA3	1,000,000	7/1/2022	5/12/2023	1.55 F	1,000,000
Federal Farm Credit Bank	Government Agency Debt	3133ENAJ9	1,500,000	7/1/2022	7/13/2023	1.53 F	1,499,489
Federal Farm Credit Bank	Government Agency Debt	3133ENAT7	1,000,000	7/1/2022	10/13/2023	1.54 F	1,000,000
Federal Farm Credit Bank	Government Agency Debt	3133ENBG4	500,000	7/1/2022	10/20/2023	1.54 F	500,000
Federal Farm Credit Bank	Government Agency Debt	3133ENBS8	1,000,000	7/1/2022	10/27/2023	1.54 F	1,000,000
Federal Farm Credit Bank	Government Agency Debt	3133ENCM0	1,500,000	7/1/2022	10/27/2023	1.54 F	1,500,000
Federal Farm Credit Bank	Government Agency Debt	3133ENCY4	1,000,000	7/1/2022	11/2/2023	1.55 F	1,000,000
Federal Farm Credit Bank	Government Agency Debt	3133ENDZ0	2,500,000	7/1/2022	12/16/2022	1.54 F	2,499,988
Federal Farm Credit Bank	Government Agency Debt	3133ENEK2	500,000	7/1/2022	8/22/2023	1.56 F	500,000
Federal Farm Credit Bank	Government Agency Debt	3133ENGX2	500,000	7/1/2022	12/13/2023	1.57 F	500,000
Federal Farm Credit Bank	Government Agency Debt	3133ENGZ7	1,000,000	7/1/2022	12/14/2023	1.58 F	1,000,000
Federal Farm Credit Bank	Government Agency Debt	3133ENQH6	1,000,000	7/1/2022	3/1/2024	1.57 F	1,000,000
Federal Farm Credit Bank	Government Agency Debt	3133ENWG1	1,000,000	7/1/2022	5/9/2024	1.56 F	1,000,000
Federal Home Loan Mort Corp	Government Agency Debt	3134GWJR8	3,000,000	7/1/2022	7/29/2022	1.61 F	3,000,000
Federal Home Loan Bank	Government Agency Debt	3130AN2J8	2,000,000	7/1/2022	7/25/2022	1.52 F	2,000,000
Federal Home Loan Bank	Government Agency Debt	3130ANF62	3,000,000	7/1/2022	8/19/2022	1.51 F	3,000,000
Federal Home Loan Bank	Government Agency Debt	313385A55	8,000,000	8/3/2022	8/3/2022	1.26	7,990,924
Federal Home Loan Bank	Government Agency Debt	313385A71	3,000,000	8/5/2022	8/5/2022	1.00	2,997,137
Federal Home Loan Bank	Government Agency Debt	313385B39	7,000,000	8/9/2022	8/9/2022	1.52	6,988,624
Federal Home Loan Bank	Government Agency Debt	313385B47	5,000,000	8/10/2022	8/10/2022	1.02	4,994,437
Federal Home Loan Bank	Government Agency Debt	313385C20	7,000,000	8/16/2022	8/16/2022	1.04	6,990,861
Federal Home Loan Bank	Government Agency Debt	313385C38	3,000,000	8/17/2022	8/17/2022	1.10	2,995,745
Federal Home Loan Bank	Government Agency Debt	313385C46	8,000,000	8/18/2022	8/18/2022	1.61	7,983,146
Federal Home Loan Bank	Government Agency Debt	313385C53	3,000,000	8/19/2022	8/19/2022	1.16	2,995,351
Federal Home Loan Bank	Government Agency Debt	313385H74	2,000,000	9/30/2022	9/30/2022	1.96	1,990,293
Federal Home Loan Bank	Government Agency Debt	313385Y23	8,500,000	7/6/2022	7/6/2022	1.37	8,498,405
Federal Home Loan Bank	Government Agency Debt	313385ZB5	8,000,000	7/8/2022	7/8/2022	0.86	7,998,682
Federal Home Loan Bank	Government Agency Debt	313385ZE9	5,000,000	7/11/2022	7/11/2022	0.83	4,998,867
Federal Home Loan Bank	Government Agency Debt	313385ZG4	3,000,000	7/13/2022	7/13/2022	0.78	2,999,229
Federal Home Loan Bank	Government Agency Debt	313385ZJ8	6,000,000	7/15/2022	7/15/2022	0.56	5,998,709
Federal Home Loan Bank	Government Agency Debt	313385ZP4	16,500,000	7/20/2022	7/20/2022	1.28	16,488,979
Federal Home Loan Bank	Government Agency Debt	313385ZR0	6,000,000	7/22/2022	7/22/2022	0.87	5,997,013

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Federal Home Loan Bank	Government Agency Debt	313385ZW9	8,000,000	7/27/2022	7/27/2022	1.03	7,994,132
Federal Home Loan Bank	Government Agency Debt	313385ZX7	3,000,000	7/28/2022	7/28/2022	0.88	2,998,039
Federal Farm Credit Bank	Government Agency Debt	3133EM2F8	1,500,000	8/10/2022	8/10/2022	0.07	1,499,998
Federal Farm Credit Bank	Government Agency Debt	3133EM2Z4	1,500,000	8/19/2022	8/19/2022	0.07	1,499,983
Federal Farm Credit Bank	Government Agency Debt	3133ENCN8	1,500,000	7/1/2022	11/30/2023	1.54 F	1,499,455
Federal Home Loan Mort Corp	Government Agency Debt	3134GW2U9	1,000,000	7/1/2022	8/19/2022	1.61 F	1,000,000
United States Treasury	Treasury Debt	912796K57	2,000,000	7/14/2022	7/14/2022	0.28	1,999,801
United States Treasury	Treasury Debt	912796L64	1,000,000	8/11/2022	8/11/2022	0.08	999,911
United States Treasury	Treasury Debt	912796R68	2,000,000	7/7/2022	7/7/2022	0.22	1,999,927
United States Treasury	Treasury Debt	912796S42	4,000,000	7/21/2022	7/21/2022	0.75	3,998,361
United States Treasury	Treasury Debt	912796X20	2,000,000	7/19/2022	7/19/2022	0.68	1,999,334
United States Treasury	Treasury Debt	912796X46	10,000,000	8/2/2022	8/2/2022	1.03	9,990,973
United States Treasury	Treasury Debt	912796XM6	3,000,000	8/16/2022	8/16/2022	0.98	2,996,294
United States Treasury	Treasury Debt	912796XN4	2,000,000	8/23/2022	8/23/2022	1.09	1,996,851
United States Treasury	Treasury Debt	912796XU8	3,000,000	9/6/2022	9/6/2022	1.25	2,993,137
Bank of America Securities	Treasury Repurchase Agreement	REPOBA\$00	54,900,000	7/1/2022	7/1/2022	1.45	54,900,000
Dreyfus Government Cash Mgmt	Other Instrument	DREGC\$GMM	198,248	7/1/2022	7/1/2022	0.01	198,248

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.