

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

Weighted Average Maturity: 18.43
Weighted Average Life: 60.38

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	1,000,036
Federal Home Loan Bank	Government Agency Debt	3130AKK47	1,000,000	8/1/2022	12/15/2022	2.34 F	1,000,000
Federal Home Loan Bank	Government Agency Debt	3130ANL32	3,000,000	8/1/2022	9/6/2022	2.28 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 Home Loan Bank	Government Agency Debt	3130ASS9	3,000,000	8/1/2022	11/25/2022	2.32 F	3,000,000
Federal Home Loan Bank	Government Agency Debt	3130ASSY6	3,000,000	8/1/2022	10/25/2022	2.31 F	3,000,000
Federal Home Loan Bank	Government Agency Debt	3130ASTJ8	2,000,000	8/1/2022	5/24/2023	2.34 F	2,000,000
Federal Home Loan Bank	Government Agency Debt	3130ASTP4	2,000,000	8/1/2022	11/29/2022	2.31 F	2,000,000
Federal Home Loan Bank	Government Agency Debt	3130ASU49	1,000,000	8/1/2022	12/30/2022	2.32 F	1,000,000
Federal Farm Credit Bank	Government Agency Debt	3133EM3V2	1,000,000	8/1/2022	8/28/2023	2.31 F	1,000,000
Federal Farm Credit Bank	Government Agency Debt	3133EM6F4	500,000	8/1/2022	9/27/2023	2.30 F	500,000
Federal Farm Credit Bank	Government Agency Debt	3133EMK76	1,000,000	8/1/2022	6/16/2023	2.32 F	1,000,000
Federal Farm Credit Bank	Government Agency Debt	3133EMNQ1	625,000	8/1/2022	11/21/2022	2.33 F	625,000
Federal Farm Credit Bank	Government Agency Debt	3133EMX72	2,000,000	8/1/2022	1/30/2023	1.54 F	2,000,006
Federal Farm Credit Bank	Government Agency Debt	3133EMY55	1,000,000	8/1/2022	8/4/2023	2.31 F	1,000,000
Federal Farm Credit Bank	Government Agency Debt	3133EMZ54	500,000	8/1/2022	8/10/2023	2.31 F	500,000
Federal Farm Credit Bank	Government Agency Debt	3133EMZA3	1,000,000	8/1/2022	5/12/2023	2.32 F	1,000,000
Federal Farm Credit Bank	Government Agency Debt	3133ENAJ9	1,500,000	8/1/2022	7/13/2023	2.30 F	1,499,534
Federal Farm Credit Bank	Government Agency Debt	3133ENAT7	1,000,000	8/1/2022	10/13/2023	2.31 F	1,000,000
Federal Farm Credit Bank	Government Agency Debt	3133ENBG4	500,000	8/1/2022	10/20/2023	2.31 F	500,000
Federal Farm Credit Bank	Government Agency Debt	3133ENBS8	1,000,000	8/1/2022	10/27/2023	2.31 F	1,000,000
Federal Farm Credit Bank	Government Agency Debt	3133ENC00	1,500,000	8/1/2022	10/27/2023	2.31 F	1,500,000
Federal Farm Credit Bank	Government Agency Debt	3133ENCY4	1,000,000	8/1/2022	11/2/2023	2.32 F	1,000,000
Federal Farm Credit Bank	Government Agency Debt	3133ENDZ0	2,500,000	8/1/2022	12/16/2022	2.31 F	2,499,990
Federal Farm Credit Bank	Government Agency Debt	3133ENEK2	500,000	8/1/2022	8/22/2023	2.33 F	500,000
Federal Farm Credit Bank	Government Agency Debt	3133ENGX2	500,000	8/1/2022	12/13/2023	2.34 F	500,000
Federal Farm Credit Bank	Government Agency Debt	3133ENGZ7	1,000,000	8/1/2022	12/14/2023	2.35 F	1,000,000
Federal Farm Credit Bank	Government Agency Debt	3133ENQH6	1,000,000	8/1/2022	3/1/2024	1.58 F	1,000,000
Federal Farm Credit Bank	Government Agency Debt	3133ENWG1	1,000,000	8/1/2022	5/9/2024	2.33 F	1,000,000
Federal Home Loan Bank	Government Agency Debt	313385A30	21,500,000	8/1/2022	8/1/2022	1.55	21,500,000
Federal Home Loan Bank	Government Agency Debt	313385A55	8,000,000	8/3/2022	8/3/2022	1.26	7,999,449
Federal Home Loan Bank	Government Agency Debt	313385A71	3,000,000	8/5/2022	8/5/2022	1.00	2,999,673
Federal Home Loan Bank	Government Agency Debt	313385B39	7,000,000	8/9/2022	8/9/2022	1.52	6,997,663
Federal Home Loan Bank	Government Agency Debt	313385B47	5,000,000	8/10/2022	8/10/2022	1.02	4,998,747
Federal Home Loan Bank	Government Agency Debt	313385B62	6,900,000	8/12/2022	8/12/2022	1.99	6,895,865
Federal Home Loan Bank	Government Agency Debt	313385C20	7,000,000	8/16/2022	8/16/2022	1.04	6,997,017
Federal Home Loan Bank	Government Agency Debt	313385C38	8,400,000	8/17/2022	8/17/2022	1.45	8,394,658
Federal Home Loan Bank	Government Agency Debt	313385C46	8,000,000	8/18/2022	8/18/2022	1.61	7,994,023
Federal Home Loan Bank	Government Agency Debt	313385C53	3,000,000	8/19/2022	8/19/2022	1.16	2,998,291
Federal Home Loan Bank	Government Agency Debt	313385D45	5,000,000	8/26/2022	8/26/2022	1.93	4,993,396
Federal Home Loan Bank	Government Agency Debt	313385E36	6,650,000	9/2/2022	9/2/2022	1.86	6,639,169
Federal Home Loan Bank	Government Agency Debt	313385E85	6,000,000	9/7/2022	9/7/2022	1.92	5,988,332
Federal Home Loan Bank	Government Agency Debt	313385F27	15,000,000	9/9/2022	9/9/2022	1.84	14,970,496
Federal Home Loan Bank	Government Agency Debt	313385F92	10,000,000	9/16/2022	9/16/2022	2.24	9,971,860
Federal Home Loan Bank	Government Agency Debt	313385H74	2,000,000	9/30/2022	9/30/2022	1.96	1,993,589

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Federal Home Loan Bank	Government Agency Debt	313385J31	3,000,000	10/4/2022	10/4/2022	2.06	2,989,212
Federal Home Loan Bank	Government Agency Debt	313385J49	3,000,000	10/5/2022	10/5/2022	2.06	2,989,059
Federal Home Loan Bank	Government Agency Debt	313385L46	2,000,000	10/21/2022	10/21/2022	2.55	1,988,756
Federal Home Loan Bank	Government Agency Debt	313385M37	1,500,000	10/28/2022	10/28/2022	2.48	1,491,088
Federal Home Loan Bank	Government Agency Debt	313385T30	1,000,000	12/15/2022	12/15/2022	2.82	989,607
Federal Farm Credit Bank	Government Agency Debt	3133EM2F8	1,500,000	8/10/2022	8/10/2022	0.07	1,500,000
Federal Farm Credit Bank	Government Agency Debt	3133EM2Z4	1,500,000	8/19/2022	8/19/2022	0.07	1,499,994
Federal Farm Credit Bank	Government Agency Debt	3133ENCN8	1,500,000	8/1/2022	11/30/2023	2.31 F	1,499,486
Federal Home Loan Mort Corp	Government Agency Debt	3134GW2U9	1,000,000	8/1/2022	8/19/2022	2.38 F	1,000,000
United States Treasury	Treasury Debt	912796L64	1,000,000	8/11/2022	8/11/2022	0.08	999,978
United States Treasury	Treasury Debt	912796X46	10,000,000	8/2/2022	8/2/2022	1.03	9,999,718
United States Treasury	Treasury Debt	912796XM6	3,000,000	8/16/2022	8/16/2022	0.98	2,998,790
United States Treasury	Treasury Debt	912796XN4	7,000,000	8/23/2022	8/23/2022	1.82	6,992,350
United States Treasury	Treasury Debt	912796XU8	3,000,000	9/6/2022	9/6/2022	1.25	2,996,309
Bank of America Securities	Government Agency Repurchase Agreement	REPOBA\$00	39,500,000	8/1/2022	8/1/2022	2.30	39,500,000
Dreyfus Government Cash Mgmt	Other Instrument	DREGC\$GMM	179,858	8/1/2022	8/1/2022	0.01	179,858

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.