

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

Weighted Average Maturity: 20.92
Weighted Average Life: 64.75

Holdings are unaudited and subject to change. Please refer to the WVBT'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	7/1/2022	4/30/2023	1.79 F	37,502,548
Bank of Nova Scotia	Certificate of Deposit	06417MSA4	40,000,000	7/1/2022	10/13/2022	1.66 F	40,000,000
Royal Bank of Canada NY	Financial Company Commercial Paper	78015M4Q0	40,000,000	7/1/2022	10/11/2022	1.65 F	40,000,000
ANZ National (Int'l) LTD	Financial Company Commercial Paper	0018A3HF4	16,000,000	8/15/2022	8/15/2022	0.35	15,993,190
ASB Bank LTD	Financial Company Commercial Paper	0020NAAD2	15,000,000	7/1/2022	8/22/2022	2.10 F	15,000,000
Albion Capital Corp	Asset Backed Commercial Paper	01329XHF9	12,553,000	8/15/2022	8/15/2022	1.58	12,528,630
Anglesea Funding	Asset Backed Commercial Paper	0347M3G57	120,000,000	7/5/2022	7/5/2022	1.11	119,985,367
Anglesea Funding	Asset Backed Commercial Paper	0347M3H15	85,000,000	8/1/2022	8/1/2022	1.76	84,873,327
Antalis SA	Asset Backed Commercial Paper	03664BG18	40,000,000	7/1/2022	7/1/2022	1.62	40,000,000
Antalis SA	Asset Backed Commercial Paper	03664BGD2	23,000,000	7/13/2022	7/13/2022	1.17	22,991,161
Antalis SA	Asset Backed Commercial Paper	03664BGM2	40,240,000	7/21/2022	7/21/2022	1.22	40,213,110
Antalis SA	Asset Backed Commercial Paper	03664BH25	18,000,000	8/2/2022	8/2/2022	1.46	17,977,065
Antalis SA	Asset Backed Commercial Paper	03664BH82	20,000,000	8/8/2022	8/8/2022	1.45	19,969,961
Antalis SA	Asset Backed Commercial Paper	03664BHB5	15,000,000	8/11/2022	8/11/2022	1.50	14,974,841
Atlantic Asset Securities Corp	Asset Backed Commercial Paper	04821UG14	100,000,000	7/1/2022	7/1/2022	1.58	100,000,000
Atlantic Asset Securities Corp	Asset Backed Commercial Paper	04821UG55	25,000,000	7/5/2022	7/5/2022	1.58	24,995,666
Australia & NZ Banking Group	Financial Company Commercial Paper	05253CHG4	55,250,000	8/16/2022	8/16/2022	1.43	55,150,310
Australia & New Zealand Bank	Financial Company Commercial Paper	05253MPU2	15,000,000	7/1/2022	9/6/2022	1.66 F	15,000,000
Australia & New Zealand Bank	Financial Company Commercial Paper	05253MQF4	19,000,000	7/1/2022	10/28/2022	1.88 F	18,998,735
Australia & New Zealand Bank	Financial Company Commercial Paper	05253MQU1	21,000,000	7/1/2022	12/20/2022	1.94 F	21,000,000
BNZ International Funding	Financial Company Commercial Paper	0556X4HF6	15,000,000	7/1/2022	10/25/2022	2.07 F	15,000,000
Bank of America	Financial Company Commercial Paper	06054PJ23	25,000,000	9/2/2022	9/2/2022	1.07	24,953,902
Bank of Montreal	Certificate of Deposit	06367CJL2	15,000,000	7/26/2022	7/26/2022	0.21	15,000,000
Bank of Montreal	Certificate of Deposit	06367CMH7	29,000,000	7/1/2022	10/6/2022	1.66 F	29,000,000
Bank of Montreal	Certificate of Deposit	06367CN86	20,000,000	11/2/2022	11/2/2022	0.34	20,000,000
Bank of Montreal	Certificate of Deposit	06367CR22	25,000,000	7/1/2022	3/1/2023	1.76 F	25,000,000
Bank of Montreal	Certificate of Deposit	06367CS24	15,000,000	7/1/2022	11/3/2022	1.71 F	15,000,000
Bank of Montreal	Certificate of Deposit	06367CTY3	15,000,000	7/1/2022	5/8/2023	1.99 F	15,000,000
Bank of Montreal	Certificate of Deposit	06367CV53	20,000,000	7/1/2022	6/16/2023	2.07 F	20,000,000
Bank of Montreal	Financial Company Commercial Paper	06373L2E8	45,000,000	7/1/2022	3/22/2023	2.21 F	45,000,000
Bank of Montreal	Financial Company Commercial Paper	06373L2U2	20,000,000	5/9/2023	5/9/2023	2.80	20,000,000
Bank of Montreal	Financial Company Commercial Paper	06373LAA7	25,000,000	7/1/2022	11/30/2022	1.76 F	25,000,000

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

Weighted Average Maturity: 20.92
Weighted Average Life: 64.75

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 (\$)
Bank of Montreal	Financial Company Commercial Paper	06373LAW9	17,000,000	7/1/2022	2/10/2023	1.77 F	17,000,000
Bank of Nova Scotia	Financial Company Commercial Paper	06417KG60	19,500,000	7/6/2022	7/6/2022	0.20	19,499,458
Bank of Nova Scotia	Financial Company Commercial Paper	06417KGL7	5,000,000	7/20/2022	7/20/2022	0.20	4,999,471
Bank of Nova Scotia	Financial Company Commercial Paper	06417KJ18	10,000,000	9/1/2022	9/1/2022	0.20	9,996,552
Bank of Nova Scotia	Financial Company Commercial Paper	06417LRC3	17,000,000	7/1/2022	9/9/2022	1.68 F	17,000,000
Bank of Nova Scotia	Financial Company Commercial Paper	06417LRM1	15,000,000	7/1/2022	3/24/2023	2.01 F	15,000,000
Bank of Nova Scotia	Certificate of Deposit	06417MSE6	20,000,000	7/1/2022	10/20/2022	1.66 F	20,000,000
Bank of Nova Scotia	Certificate of Deposit	06417MVG7	17,000,000	7/1/2022	2/17/2023	1.76 F	17,000,000
Bank of Nova Scotia	Certificate of Deposit	06417MVJ1	25,000,000	7/1/2022	2/21/2023	1.76 F	25,000,017
Bank of Nova Scotia	Certificate of Deposit	06417MWJ0	15,000,000	7/1/2022	10/21/2022	2.08 F	15,000,000
Bank of Nova Scotia	Certificate of Deposit	06417MXD2	12,500,000	7/1/2022	5/8/2023	2.01 F	12,500,000
Barclays Bank CCP	Financial Company Commercial Paper	06741HBJ1	15,000,000	7/1/2022	8/5/2022	1.71 F	15,000,000
Barclays Bank PLC NY	Certificate of Deposit	06742TM94	15,000,000	7/1/2022	10/7/2022	1.97 F	15,000,000
Barclays Capital Corporation	Financial Company Commercial Paper	06742X2Y2	35,000,000	7/6/2022	7/6/2022	1.04	34,995,030
Barclays Bank PLC	Financial Company Commercial Paper	06744GAN2	31,000,000	9/27/2022	9/27/2022	2.30	30,829,404
Barton Capital Corp	Asset Backed Commercial Paper	06945MG18	123,000,000	7/1/2022	7/1/2022	1.59	123,000,000
Barton Capital Corp	Asset Backed Commercial Paper	06945MG67	17,000,000	7/6/2022	7/6/2022	1.09	16,997,467
Barton Capital Corp	Asset Backed Commercial Paper	06945MGB6	50,000,000	7/11/2022	7/11/2022	1.34	49,981,653
Bedford Row Funding Corp	Financial Company Commercial Paper	07644BGM8	40,000,000	7/21/2022	7/21/2022	1.67	39,963,539
Bedford Row Funding Corp	Asset Backed Commercial Paper	07644CHQ6	15,000,000	7/1/2022	7/28/2022	1.70 F	15,000,000
Bennington Stark Cap CO	Asset Backed Commercial Paper	08224MG57	35,000,000	7/5/2022	7/5/2022	1.62	34,993,777
Bennington Stark Cap CO	Asset Backed Commercial Paper	08224MH15	50,000,000	8/1/2022	8/1/2022	1.78	49,924,645
BNG Bank NV	Other Commercial Paper	09657SG74	50,000,000	7/7/2022	7/7/2022	1.59	49,986,916
Canadian Imperial Bank	Certificate of Deposit	13606CVC5	15,000,000	9/6/2022	9/6/2022	0.21	15,000,000
Canadian Imperial Bank	Certificate of Deposit	13606KCC8	40,000,000	7/1/2022	2/21/2023	1.76 F	40,000,000
Canadian Imperial Bank	Certificate of Deposit	13606KCV6	20,000,000	7/1/2022	8/3/2022	1.67 F	20,000,000
Canadian Imperial Bank	Certificate of Deposit	13606KFT8	15,000,000	7/1/2022	5/5/2023	1.99 F	15,000,000
Canadian Imperial Bank	Certificate of Deposit	13606KFX9	35,000,000	7/1/2022	5/8/2023	2.01 F	35,000,000
Canadian Imperial	Financial Company Commercial Paper	13608BM19	10,000,000	12/1/2022	12/1/2022	0.51	9,978,714
Canadian Imperial	Financial Company Commercial Paper	13608BQL1	10,000,000	3/20/2023	3/20/2023	2.09	9,851,875
Canadian Imperial Holdings	Financial Company Commercial Paper	13609AAL9	30,000,000	7/1/2022	5/18/2023	2.03 F	30,000,000
Canadian Imperial Holdings	Financial Company Commercial Paper	13609CL33	5,000,000	11/3/2022	11/3/2022	0.36	4,993,915

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

Weighted Average Maturity: 20.92
Weighted Average Life: 64.75

Holdings are unaudited and subject to change. Please refer to the WVBT'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 (\$)
Canadian Imperial Holdings	Financial Company Commercial Paper	13609CL82	10,000,000	11/8/2022	11/8/2022	0.36	9,987,344
Cancara Asset Sec LLC	Asset Backed Commercial Paper	13738KGL5	35,000,000	7/20/2022	7/20/2022	1.12	34,979,635
Cancara Asset Sec LLC	Asset Backed Commercial Paper	13738KGR2	30,000,000	7/25/2022	7/25/2022	1.20	29,976,348
Chariot Funding LLC	Asset Backed Commercial Paper	15963RCH4	40,000,000	7/1/2022	11/1/2022	1.92 F	40,000,000
Chesham Fin LTD/FIN LLC	Asset Backed Commercial Paper	16537JH17	35,000,000	8/1/2022	8/1/2022	1.78	34,947,257
Chesham Fin LTD VII	Asset Backed Commercial Paper	16539GG12	50,000,000	7/1/2022	7/1/2022	1.59	50,000,000
Collateralized Flex Co LLC	Asset Backed Commercial Paper	19421MBT8	15,000,000	7/1/2022	11/9/2022	1.76 F	15,000,000
Collateralized Flex Co LLC	Asset Backed Commercial Paper	19423MDD9	15,000,000	7/1/2022	11/4/2022	1.75 F	15,000,000
Collateralized Flex Co LLC	Asset Backed Commercial Paper	19423MDM9	20,000,000	7/1/2022	12/6/2022	1.96 F	20,000,000
Collateralized Flex Co LLC	Asset Backed Commercial Paper	19424G4D1	20,000,000	7/1/2022	8/16/2022	1.69 F	20,000,000
Collateralized Flex Co LLC	Asset Backed Commercial Paper	19424G4K5	15,000,000	7/1/2022	9/22/2022	2.01 F	15,000,000
Collateralized Flex Co LLC	Asset Backed Commercial Paper	19424G4M1	35,000,000	7/1/2022	10/25/2022	2.01 F	35,000,000
Collateralized Flex Co LLC	Asset Backed Commercial Paper	19424G4P4	20,000,000	7/1/2022	10/3/2022	1.90 F	20,000,000
Collateralized Flex Company	Asset Backed Commercial Paper	19424JG75	20,000,000	7/7/2022	7/7/2022	0.37	19,998,798
Collateralized Flex Company	Asset Backed Commercial Paper	19424JG83	5,000,000	7/8/2022	7/8/2022	0.37	4,999,649
Collateralized Flex Company	Asset Backed Commercial Paper	19424JGS9	41,000,000	7/26/2022	7/26/2022	1.70	40,952,429
Commonwealth Bank of Australia	Financial Company Commercial Paper	20272AV94	25,000,000	7/1/2022	2/27/2023	2.00 F	25,000,000
Commonwealth Bank of Australia	Financial Company Commercial Paper	20272AX76	20,000,000	7/1/2022	1/23/2023	1.92 F	20,000,000
Commonwealth Bank of Australia	Financial Company Commercial Paper	20272EKE7	12,000,000	10/14/2022	10/14/2022	0.27	11,990,714
Commonwealth Bank of Australia	Financial Company Commercial Paper	20272EKM9	16,000,000	10/21/2022	10/21/2022	0.31	15,985,047
Cooperative Rabobank	Certificate of Deposit	21684LD25	15,000,000	7/1/2022	8/9/2022	1.66 F	15,000,000
Cooperative Rabobank	Certificate of Deposit	21684LDL3	20,000,000	7/1/2022	11/22/2022	1.86 F	20,000,000
Cooperative Rabobank	Certificate of Deposit	21684LDR0	15,000,000	7/1/2022	12/9/2022	1.90 F	15,000,000
Cooperative Rabobank	Certificate of Deposit	21684LE81	21,000,000	7/1/2022	3/22/2023	2.01 F	21,000,000
Credit Agricole	Certificate of Deposit	22536APX6	40,000,000	8/15/2022	8/15/2022	1.50	40,000,000
Credit Agricole	Certificate of Deposit	22536AQK3	30,000,000	8/1/2022	8/1/2022	1.38	30,000,000
DBS Bank LTD	Financial Company Commercial Paper	23305EG72	35,000,000	7/7/2022	7/7/2022	1.12	34,993,572
DBS Bank LTD	Financial Company Commercial Paper	23305EGC1	26,000,000	7/12/2022	7/12/2022	0.99	25,992,277
DBS Bank LTD	Financial Company Commercial Paper	23305EGT4	28,000,000	7/27/2022	7/27/2022	1.24	27,975,275
DBS Bank LTD	Financial Company Commercial Paper	23305EJN4	31,000,000	9/22/2022	9/22/2022	2.23	30,843,400
DZ Bank	Other Commercial Paper	26821JG12	375,000,000	7/1/2022	7/1/2022	1.57	375,000,000
Fairway Finance Corp	Asset Backed Commercial Paper	30601YK38	15,000,000	7/1/2022	8/23/2022	1.68 F	15,000,000

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

Weighted Average Maturity: 20.92

Weighted Average Life: 64.75

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 (\$)
Federation Des Caisses	Financial Company Commercial Paper	31428GG56	40,000,000	7/5/2022	7/5/2022	1.58	39,993,066
Federation Des Caisses	Financial Company Commercial Paper	31428GGB3	40,000,000	7/11/2022	7/11/2022	1.27	39,986,045
Federation Des Caisses	Financial Company Commercial Paper	31428GGR8	35,000,000	7/25/2022	7/25/2022	1.13	34,974,043
Federation Des Caisses	Financial Company Commercial Paper	31428GH48	28,000,000	8/4/2022	8/4/2022	1.41	27,963,163
Gotham Funding Corp	Asset Backed Commercial Paper	38346MGD0	27,000,000	7/13/2022	7/13/2022	1.06	26,990,619
Gotham Funding Corp	Asset Backed Commercial Paper	38346MGN8	30,000,000	7/22/2022	7/22/2022	1.22	29,978,953
Gotham Funding Corp	Asset Backed Commercial Paper	38346MGU2	12,000,000	7/28/2022	7/28/2022	1.37	11,987,823
Gotham Funding Corp	Asset Backed Commercial Paper	38346MH15	30,000,000	8/1/2022	8/1/2022	1.42	29,963,749
Gotham Funding Corp	Asset Backed Commercial Paper	38346MH49	49,300,000	8/4/2022	8/4/2022	1.48	49,232,331
Gotham Funding Corp	Asset Backed Commercial Paper	38346MJN5	40,000,000	9/22/2022	9/22/2022	2.29	39,792,383
Gotham Funding Corp	Asset Backed Commercial Paper	38346MJP0	25,000,000	9/23/2022	9/23/2022	2.35	24,865,765
Jupiter Securitization Co LLC	Asset Backed Commercial Paper	4820P3G56	50,000,000	7/5/2022	7/5/2022	1.22	49,993,328
KBC Bank	Certificate of Deposit	4823TCX57	46,000,000	7/7/2022	7/7/2022	1.56	46,000,000
KFW Bank	Financial Company Commercial Paper	48246UG18	100,000,000	7/1/2022	7/1/2022	1.42	100,000,000
Lloyds Bank PLC	Financial Company Commercial Paper	53943HG13	40,000,000	7/1/2022	7/1/2022	1.35	40,000,000
Lloyds Bank PLC	Financial Company Commercial Paper	53943SG68	25,000,000	7/6/2022	7/6/2022	1.33	24,995,451
Lloyds Bank PLC	Financial Company Commercial Paper	53943SGV3	50,000,000	7/29/2022	7/29/2022	1.67	49,936,199
Lloyds Bank PLC	Financial Company Commercial Paper	53943SH59	50,000,000	8/5/2022	8/5/2022	1.43	49,931,394
LMA Americas LLC	Asset Backed Commercial Paper	53944RG77	15,000,000	7/7/2022	7/7/2022	1.22	14,996,994
LMA Americas LLC	Asset Backed Commercial Paper	53944RGN2	17,000,000	7/22/2022	7/22/2022	1.22	16,988,061
LMA Americas LLC	Asset Backed Commercial Paper	53944RHC5	79,250,000	8/12/2022	8/12/2022	1.47	79,116,316
LMA Americas LLC	Asset Backed Commercial Paper	53944RHF8	50,000,000	8/15/2022	8/15/2022	1.42	49,912,343
LMA Americas LLC	Asset Backed Commercial Paper	53944RJM1	11,000,000	9/21/2022	9/21/2022	2.24	10,944,844
LMA Americas LLC	Asset Backed Commercial Paper	53944RJU3	20,000,000	9/28/2022	9/28/2022	2.40	19,883,783
MUFG Bank Ltd	Certificate of Deposit	55380T3Y4	50,000,000	7/25/2022	7/25/2022	1.65	50,000,000
MUFG Bank Ltd	Certificate of Deposit	55380TU57	15,000,000	7/1/2022	10/12/2022	1.89 F	15,000,000
MUFG Bank Ltd	Certificate of Deposit	55380TY79	50,000,000	8/19/2022	8/19/2022	1.45	50,000,000
MUFG Bank Ltd	Certificate of Deposit	55380TY87	18,000,000	7/1/2022	11/9/2022	1.94 F	18,000,000
Matchpoint Finance PLC	Asset Backed Commercial Paper	57666BGB0	20,000,000	7/11/2022	7/11/2022	1.22	19,993,320
Matchpoint Finance PLC	Asset Backed Commercial Paper	57666BHF0	100,000,000	8/15/2022	8/15/2022	1.49	99,817,159
Matchpoint Finance PLC	Asset Backed Commercial Paper	57666BJT8	50,000,000	9/27/2022	9/27/2022	2.40	49,712,703
Mitsubishi UFJ Trust & Bank NY	Certificate of Deposit	60683B4C4	20,000,000	7/1/2022	7/26/2022	1.70 F	20,000,000

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

Weighted Average Maturity: 20.92

Weighted Average Life: 64.75

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 (\$)
Mitsubishi UFJ Trust & Bank NY	Certificate of Deposit	60683B6U2	20,000,000	7/1/2022	12/8/2022	1.98 F	20,000,000
Mitsubishi UFJ Trust & Banking	Financial Company Commercial Paper	60683CGL9	20,000,000	7/20/2022	7/20/2022	1.18	19,987,727
Mitsubishi UFJ Trust & Banking	Financial Company Commercial Paper	60683CJP7	20,000,000	9/23/2022	9/23/2022	2.39	19,890,736
Mizuho Bank Ltd	Financial Company Commercial Paper	60689GGL4	30,000,000	7/20/2022	7/20/2022	1.11	29,982,624
Mizuho	Financial Company Commercial Paper	60689QGN8	45,000,000	7/22/2022	7/22/2022	1.71	44,955,750
Mizuho	Financial Company Commercial Paper	60689QH98	35,000,000	8/9/2022	8/9/2022	1.42	34,946,811
Mizuho Bank LTD	Certificate of Deposit	60710R3P8	100,000,000	8/8/2022	8/8/2022	1.83	100,000,000
Mizuho Bank LTD	Certificate of Deposit	60710RRF4	15,000,000	7/1/2022	7/25/2022	1.68 F	15,000,000
MUFG Bank LTD/NY	Financial Company Commercial Paper	62479MG64	50,000,000	7/6/2022	7/6/2022	1.53	49,989,513
NRW Bank	Financial Company Commercial Paper	62939MG68	25,000,000	7/6/2022	7/6/2022	1.54	24,994,739
NRW Bank	Other Commercial Paper	62939MG76	125,000,000	7/7/2022	7/7/2022	1.52	124,968,749
NRW Bank	Financial Company Commercial Paper	62939MGC5	25,000,000	7/12/2022	7/12/2022	1.56	24,988,274
National Australia Funding	Financial Company Commercial Paper	63254FTF4	20,000,000	6/15/2023	6/15/2023	3.88	19,277,846
National Australia Bank	Financial Company Commercial Paper	63254GTF2	18,000,000	7/1/2022	3/29/2023	2.01 F	18,000,000
National Australia Bank	Financial Company Commercial Paper	63254GTK1	15,000,000	7/1/2022	11/4/2022	1.89 F	15,000,000
National Australia Bank	Financial Company Commercial Paper	63254GTP0	15,000,000	7/1/2022	10/7/2022	1.84 F	15,000,000
National Bank of Canada	Financial Company Commercial Paper	63307NFL6	15,000,000	7/1/2022	7/28/2022	1.67 F	15,000,000
National Bank of Canada	Financial Company Commercial Paper	63307NFR3	15,000,000	7/1/2022	11/8/2022	1.71 F	15,000,000
National Bank of Canada	Financial Company Commercial Paper	63307NFY8	15,000,000	7/1/2022	8/30/2022	1.68 F	15,000,000
National Bank of Canada	Financial Company Commercial Paper	63307NGC5	20,000,000	7/1/2022	1/6/2023	1.91 F	20,000,000
Nationwide Building Society	Financial Company Commercial Paper	6385E1GM7	45,000,000	7/21/2022	7/21/2022	1.67	44,958,981
Nieuw Amrsterdam Rec	Asset Backed Commercial Paper	65409SG85	70,000,000	7/8/2022	7/8/2022	1.13	69,984,877
Nieuw Amrsterdam Rec	Asset Backed Commercial Paper	65409SGF9	17,000,000	7/15/2022	7/15/2022	1.23	16,991,988
Nieuw Amrsterdam Rec	Asset Backed Commercial Paper	65409SGU6	31,000,000	7/28/2022	7/28/2022	1.70	30,961,156
Nordea Bank	Financial Company Commercial Paper	65558KG16	30,000,000	7/1/2022	7/1/2022	1.03	30,000,000
Nordea Bank	Financial Company Commercial Paper	65558KG81	16,000,000	7/8/2022	7/8/2022	0.34	15,998,972
Nordea Bank	Financial Company Commercial Paper	65558KGM0	22,000,000	7/21/2022	7/21/2022	1.05	21,987,376
Nordea Bank	Other Note	65558UQH8	15,000,000	7/1/2022	9/21/2022	2.06 F	15,000,000
Nordea Bank	Certificate of Deposit	65558UQZ8	22,000,000	7/1/2022	10/24/2022	2.00 F	22,000,000
Nordea Bank	Certificate of Deposit	65558URQ7	15,000,000	7/1/2022	10/12/2022	1.87 F	15,000,000
Old Line Funding LLC	Asset Backed Commercial Paper	67984YHN7	7,500,000	7/1/2022	8/2/2022	1.69 F	7,500,000
Old Line Funding LLC	Asset Backed Commercial Paper	67984YHV9	40,000,000	7/1/2022	1/19/2023	1.95 F	40,000,000

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

Weighted Average Maturity: 20.92
Weighted Average Life: 64.75

Holdings are unaudited and subject to change. Please refer to the WVBT'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 (\$)
Old Line Funding LLC	Asset Backed Commercial Paper	67985BGC1	15,000,000	7/1/2022	10/24/2022	1.90 F	15,000,000
Old Line Funding LLC	Asset Backed Commercial Paper	67985BGD9	15,000,000	7/1/2022	10/31/2022	1.90 F	15,000,000
Old Line Funding LLC	Asset Backed Commercial Paper	67985BGF4	15,000,000	7/1/2022	11/21/2022	1.94 F	15,000,000
Old Line Funding LLC	Asset Backed Commercial Paper	67985BGG2	30,000,000	7/1/2022	11/21/2022	1.95 F	30,000,000
Oversea-Chinese Bk Co NY	Certificate of Deposit	69033ML54	15,000,000	7/1/2022	10/11/2022	1.86 F	15,000,000
Oversea-Chinese Bk Co NY	Certificate of Deposit	69033MQ42	21,000,000	7/1/2022	3/22/2023	2.05 F	21,000,000
Oversea-Chinese Bk Co NY	Certificate of Deposit	69033MQ67	15,000,000	7/1/2022	1/24/2023	1.99 F	15,000,000
Oversea Chinese Banking Corp	Financial Company Commercial Paper	69034CML9	16,000,000	7/1/2022	10/14/2022	1.68 F	16,000,000
Oversea Chinese Banking Corp	Financial Company Commercial Paper	69034CMQ8	15,000,000	7/1/2022	2/9/2023	1.74 F	15,000,000
Regatta Funding Company	Asset Backed Commercial Paper	75888Y3F9	50,000,000	8/23/2022	8/23/2022	2.10	50,000,000
Royal Bank of Canada	Certificate of Deposit	78012U3J2	15,000,000	7/1/2022	1/27/2023	1.73 F	15,000,000
Royal Bank of Canada	Financial Company Commercial Paper	78014XHS9	34,000,000	7/1/2022	5/8/2023	1.99 F	34,000,000
Royal Bank of Canada	Other Note	78014XJF5	25,000,000	7/1/2022	6/29/2023	2.17 F	25,000,000
Royal Bank of Canada	Financial Company Commercial Paper	78015DGC8	30,000,000	7/12/2022	7/12/2022	0.21	29,998,072
Royal Bank of Canada	Financial Company Commercial Paper	78015DLF5	5,000,000	11/15/2022	11/15/2022	0.41	4,992,377
Royal Bank of Canada	Financial Company Commercial Paper	78015DSX9	20,000,000	5/31/2023	5/31/2023	2.92	19,475,834
Royal Bank of Canada NY	Financial Company Commercial Paper	78015M4V9	20,000,000	10/14/2022	10/14/2022	0.25	19,985,400
Royal Bank of Canada NY	Financial Company Commercial Paper	78015M5V8	20,000,000	7/1/2022	4/21/2023	1.97 F	20,000,000
Sheffield Receivables	Asset Backed Commercial Paper	82124MG79	50,000,000	7/7/2022	7/7/2022	1.02	49,991,646
Sheffield Receivables	Asset Backed Commercial Paper	82124MHG8	50,000,000	8/16/2022	8/16/2022	2.00	49,874,042
Sheffield Receivables	Asset Backed Commercial Paper	82124MHP8	40,000,000	8/23/2022	8/23/2022	1.46	39,915,641
Skandinav Enskilda Bank	Financial Company Commercial Paper	83050WAV6	15,000,000	7/1/2022	8/2/2022	1.66 F	15,000,000
Skandinav Enskilda Bank	Financial Company Commercial Paper	83050WAW4	15,000,000	7/1/2022	8/8/2022	1.67 F	15,000,000
Skandinav Enskilda Bank	Financial Company Commercial Paper	83050WBB9	15,000,000	7/1/2022	9/9/2022	1.69 F	15,000,000
Skandinav Enskilda Bank	Financial Company Commercial Paper	83050WBD5	19,000,000	7/1/2022	9/13/2022	1.69 F	19,000,000
Skandinav Enskilda Bank	Financial Company Commercial Paper	83050WBS2	15,000,000	7/1/2022	1/6/2023	1.90 F	15,000,000
Societe Generale	Other Commercial Paper	83369CG16	100,000,000	7/1/2022	7/1/2022	1.49	100,000,000
Starbird Funding Corp	Asset Backed Commercial Paper	85520MG15	25,000,000	7/1/2022	7/1/2022	1.58	25,000,000
Sumitomo Mitsui Trust NY	Certificate of Deposit	86564MCN6	17,000,000	7/1/2022	8/18/2022	1.70 F	17,000,000
Sumitomo Mitsui Trust NY	Certificate of Deposit	86564MDC9	10,000,000	7/1/2022	8/24/2022	1.69 F	10,000,000
Sumitomo Mitsui Trust NY	Certificate of Deposit	86564MGY8	18,000,000	7/1/2022	8/2/2022	1.83 F	18,000,000
Sumitomo Mitsui Trust NY	Certificate of Deposit	86564MJE9	75,000,000	8/17/2022	8/17/2022	1.45	75,000,000

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

Weighted Average Maturity: 20.92

Weighted Average Life: 64.75

Holdings are unaudited and subject to change. Please refer to the WVBT'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 (\$)
Sumitomo Mitsui Trust NY	Certificate of Deposit	86564MJN9	50,000,000	8/22/2022	8/22/2022	1.45	50,000,000
Sumitomo Mitsui Trust NY	Certificate of Deposit	86564MKF4	25,000,000	8/31/2022	8/31/2022	1.54	25,000,000
Sumitomo Mitsui Trust NY	Certificate of Deposit	86564MLQ9	20,000,000	8/16/2022	8/16/2022	1.57	20,000,000
Sumitomo Mitsui Trust NY	Certificate of Deposit	86564MLW6	35,000,000	8/4/2022	8/4/2022	1.75	35,000,000
Sumitomo Mitsui Bank NY	Certificate of Deposit	86565FHS4	15,000,000	7/1/2022	9/23/2022	2.01 F	15,000,000
Sumitomo Mitsui Bank NY	Certificate of Deposit	86565FJF0	20,000,000	7/1/2022	8/1/2022	1.84 F	20,000,000
Sumitomo Mitsui Bank NY	Certificate of Deposit	86565FJZ6	20,000,000	7/1/2022	10/26/2022	1.91 F	20,000,000
Sumitomo Mitsui Bank NY	Certificate of Deposit	86565FLB6	50,000,000	8/4/2022	8/4/2022	1.45	50,000,000
Sumitomo Mitsui Bank NY	Certificate of Deposit	86565FNM0	20,000,000	7/1/2022	12/15/2022	2.02 F	20,000,000
Svenska Handelsbanken AB	Certificate of Deposit	86959RYN4	18,000,000	7/1/2022	12/29/2022	1.95 F	18,000,000
Svenska Handelsbanken AB	Certificate of Deposit	86959RYW4	20,000,000	7/1/2022	10/20/2022	1.87 F	20,000,000
Svenska Handelsbanken AB	Financial Company Commercial Paper	86960KG55	16,000,000	7/5/2022	7/5/2022	0.34	15,999,412
Svenska Handelsbanken AB	Financial Company Commercial Paper	86960KGB2	17,000,000	7/11/2022	7/11/2022	0.36	16,998,344
Svenska Handelsbanken AB	Financial Company Commercial Paper	86960LDE7	20,000,000	7/1/2022	1/20/2023	1.92 F	20,000,000
Swedbank AB	Financial Company Commercial Paper	87019YAF8	20,000,000	7/1/2022	10/20/2022	1.86 F	20,000,000
Swedbank AB	Financial Company Commercial Paper	87019YAK7	20,000,000	7/1/2022	10/25/2022	1.88 F	20,000,000
Swedbank AB	Financial Company Commercial Paper	87019YAP6	20,000,000	7/1/2022	11/3/2022	1.90 F	20,000,000
Swedbank AB	Other Note	87019YBE0	20,000,000	7/1/2022	12/15/2022	2.01 F	20,000,000
Thunder Bay Funding LLC	Asset Backed Commercial Paper	88603KDB4	25,000,000	7/1/2022	9/26/2022	2.07 F	25,000,000
Thunder Bay Funding LLC	Asset Backed Commercial Paper	88603LCU1	15,000,000	7/1/2022	10/17/2022	1.90 F	15,000,000
Thunder Bay Funding LLC	Asset Backed Commercial Paper	88603YGK1	35,000,000	7/1/2022	6/23/2023	1.95 F	35,000,000
Thunder Bay Funding LLC	Asset Backed Commercial Paper	88603YGL9	15,000,000	7/1/2022	11/21/2022	1.94 F	15,000,000
Thunder Bay Funding	Asset Backed Commercial Paper	88604GBG3	10,000,000	7/1/2022	7/29/2022	1.69 F	10,000,000
Thunder Bay Funding	Asset Backed Commercial Paper	88604GBM0	20,000,000	7/1/2022	10/27/2022	1.90 F	20,000,000
Toronto Dominion Bank	Certificate of Deposit	89114WHG3	15,000,000	10/14/2022	10/14/2022	0.22	15,000,000
Toronto Dominion Bank	Certificate of Deposit	89114WR64	17,000,000	8/9/2022	2/9/2023	1.75 F	17,000,000
Toronto Dominion Bank	Certificate of Deposit	89114WZ40	20,000,000	6/15/2023	6/15/2023	3.75	20,000,000
Toronto Dominion	Other Commercial Paper	89119BG75	100,000,000	7/7/2022	7/7/2022	1.59	99,973,832
Toronto Dominion	Financial Company Commercial Paper	89119BGM2	75,000,000	7/21/2022	7/21/2022	1.61	74,933,727
Toronto Dominion	Financial Company Commercial Paper	89119BQH2	10,000,000	3/17/2023	3/17/2023	2.07	9,854,869
Toronto Dominion	Financial Company Commercial Paper	89119BSX5	25,000,000	5/31/2023	5/31/2023	2.82	24,344,754
Toronto Dominion Bank	Financial Company Commercial Paper	89120DU80	10,000,000	7/1/2022	2/13/2023	1.77 F	10,000,000

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

Weighted Average Maturity: 20.92
Weighted Average Life: 64.75

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 (\$)
Toronto Dominion Bank	Financial Company Commercial Paper	89120DUL1	20,000,000	7/1/2022	11/21/2022	1.88 F	20,000,000
Toyota Finance Australia	Other Commercial Paper	89237EGD3	50,000,000	7/13/2022	7/13/2022	1.17	49,980,785
Toyota Cred Puerto Rico	Other Commercial Paper	8923A4XA8	50,000,000	7/1/2022	11/14/2022	1.97 F	50,000,000
United Overseas Bank	Financial Company Commercial Paper	91127QGN3	35,000,000	7/22/2022	7/22/2022	1.67	34,966,506
United Overseas Bank	Financial Company Commercial Paper	91127QGS2	25,000,000	7/26/2022	7/26/2022	1.22	24,979,121
United Overseas Bank LTD	Financial Company Commercial Paper	91127RAQ0	15,000,000	7/1/2022	9/26/2022	1.69 F	15,000,000
United Overseas Bank LTD	Financial Company Commercial Paper	91127RAU1	15,000,000	7/1/2022	11/28/2022	1.72 F	15,000,000
United Overseas Bank LTD	Financial Company Commercial Paper	91127RBG1	18,000,000	7/1/2022	8/18/2022	1.68 F	18,000,000
United Overseas Bank LTD	Financial Company Commercial Paper	91127RBS5	18,000,000	7/1/2022	11/10/2022	1.91 F	18,000,000
Versailles	Asset Backed Commercial Paper	92513HCF4	20,000,000	7/1/2022	8/5/2022	1.67 F	20,000,000
Victory Receivables Corp	Asset Backed Commercial Paper	92646LGB0	27,000,000	7/11/2022	7/11/2022	1.05	26,992,258
Victory Receivables Corp	Asset Backed Commercial Paper	92646LGR5	30,000,000	7/25/2022	7/25/2022	1.27	29,974,960
Victory Receivables Corp	Asset Backed Commercial Paper	92646LGV6	36,000,000	7/29/2022	7/29/2022	1.37	35,962,115
Westpac Securities NZ LTD	Financial Company Commercial Paper	96122HGB3	14,000,000	7/11/2022	7/11/2022	0.41	13,998,441
Westpac Banking Corp	Financial Company Commercial Paper	9612C1J81	15,000,000	9/8/2022	9/8/2022	0.19	14,994,532
Westpac Banking Corp	Financial Company Commercial Paper	9612C1KCO	17,000,000	10/12/2022	10/12/2022	0.27	16,986,851
Westpac Banking Corp	Financial Company Commercial Paper	9612C4T43	25,000,000	7/1/2022	3/20/2023	2.01 F	25,000,000
Westpac Banking Corp	Financial Company Commercial Paper	9612C4W64	21,000,000	7/1/2022	1/5/2023	1.94 F	21,000,000
Westpac Banking Corp	Certificate of Deposit	96130ANB0	15,000,000	7/1/2022	12/27/2022	1.98 F	15,000,000
Bank of America Securities	Treasury Repurchase Agreement	REPOBA\$00	53,400,000	7/1/2022	7/1/2022	1.45	53,400,000
Bank of America Securities	Government Agency Repurchase Agreement	REPOBA\$00	300,000,000	7/1/2022	7/1/2022	1.55	300,000,000
Natixis Financial	Treasury Repurchase Agreement	REPONT\$00	64,000,000	7/1/2022	7/1/2022	1.44	64,000,000
Natixis Financial	Government Agency Repurchase Agreement	REPONT\$00	200,000,000	7/1/2022	7/1/2022	1.55	200,000,000
Federated	Other Instrument	60934N583	216,992,572	7/1/2022	7/1/2022	0.00	217,022,059
Dreyfus Government Cash Mgmt	Other Instrument	DREGC\$FED	636,741	7/1/2022	7/1/2022	0.01	636,741

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.

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

Weighted Average Maturity: 20.92
Weighted Average Life: 64.75

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 (\$)
--------	------------------------	-------	--------------------------	---------------	------------------------------	------------------------	------------------------------

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.