

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

**Weighted Average Maturity:** 22.71

**Weighted Average Life:** 68.68

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	91282CBY6	37,500,000	6/1/2022	4/30/2023	1.16 F	37,502,762
Bank of Nova Scotia	Certificate of Deposit	06417MSA4	40,000,000	6/1/2022	10/13/2022	0.93 F	40,000,000
Royal Bank of Canada NY	Financial Company Commercial Paper	78015M4Q0	40,000,000	6/1/2022	10/11/2022	0.94 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	15,988,653
ASB Bank LTD	Financial Company Commercial Paper	0020NAAD2	15,000,000	6/1/2022	8/22/2022	1.36 F	15,000,000
Albion Capital Corp	Asset Backed Commercial Paper	01329XHF9	12,553,000	8/15/2022	8/15/2022	1.58	12,512,436
Anglesea Funding	Asset Backed Commercial Paper	0347M3F17	50,000,000	6/1/2022	6/1/2022	0.84	50,000,000
Anglesea Funding	Asset Backed Commercial Paper	0347M3FN9	30,000,000	6/22/2022	6/22/2022	0.96	29,983,369
Anglesea Funding	Asset Backed Commercial Paper	0347M3FQ2	50,000,000	6/24/2022	6/24/2022	1.01	49,968,368
Anglesea Funding	Asset Backed Commercial Paper	0347M3G57	50,000,000	7/5/2022	7/5/2022	0.41	49,981,081
Antalis SA	Asset Backed Commercial Paper	03664BFD3	30,000,000	6/13/2022	6/13/2022	0.96	29,990,495
Antalis SA	Asset Backed Commercial Paper	03664BFG6	15,600,000	6/16/2022	6/16/2022	0.93	15,594,018
Antalis SA	Asset Backed Commercial Paper	03664BGD2	23,000,000	7/13/2022	7/13/2022	1.17	22,969,094
Antalis SA	Asset Backed Commercial Paper	03664BGM2	40,240,000	7/21/2022	7/21/2022	1.22	40,172,842
Antalis SA	Asset Backed Commercial Paper	03664BH25	18,000,000	8/2/2022	8/2/2022	1.46	17,955,617
Antalis SA	Asset Backed Commercial Paper	03664BH82	20,000,000	8/8/2022	8/8/2022	1.45	19,946,309
Antalis SA	Asset Backed Commercial Paper	03664BHB5	15,000,000	8/11/2022	8/11/2022	1.50	14,956,486
Atlantic Asset Securities Corp	Asset Backed Commercial Paper	04821UFM9	40,000,000	6/21/2022	6/21/2022	0.90	39,980,216
Australia & NZ Banking Group	Financial Company Commercial Paper	05253CHG4	55,250,000	8/16/2022	8/16/2022	1.43	55,085,488
Australia & New Zealand Bank	Financial Company Commercial Paper	05253MPU2	15,000,000	6/1/2022	9/6/2022	0.93 F	15,000,000
Australia & New Zealand Bank	Financial Company Commercial Paper	05253MQF4	19,000,000	6/1/2022	10/28/2022	1.15 F	18,998,410
BNZ International Funding	Financial Company Commercial Paper	0556X4HF6	15,000,000	6/1/2022	10/25/2022	1.35 F	15,000,000
Bank of America	Financial Company Commercial Paper	06054PJ23	25,000,000	9/2/2022	9/2/2022	1.07	24,932,010
Bank of Montreal	Certificate of Deposit	06367CH42	22,000,000	6/23/2022	6/23/2022	0.20	22,000,000
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	6/1/2022	10/6/2022	0.93 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	6/1/2022	3/1/2023	1.03 F	25,000,000
Bank of Montreal	Certificate of Deposit	06367CS24	15,000,000	6/1/2022	11/3/2022	0.98 F	15,000,000
Bank of Montreal	Certificate of Deposit	06367CTY3	15,000,000	6/1/2022	5/8/2023	1.26 F	15,000,000
Bank of Montreal	Certificate of Deposit	06367CV53	20,000,000	6/1/2022	6/16/2023	1.34 F	20,000,000
Bank of Montreal	Financial Company Commercial Paper	06373L2E8	45,000,000	6/1/2022	3/22/2023	1.48 F	45,000,000

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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	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	6/1/2022	11/30/2022	1.03 F	25,000,000
Bank of Montreal	Financial Company Commercial Paper	06373LAW9	17,000,000	6/1/2022	2/10/2023	1.04 F	17,000,000
Bank of Nova Scotia	Financial Company Commercial Paper	06417KFN4	13,000,000	6/22/2022	6/22/2022	0.20	12,998,481
Bank of Nova Scotia	Financial Company Commercial Paper	06417KG60	19,500,000	7/6/2022	7/6/2022	0.20	19,496,203
Bank of Nova Scotia	Financial Company Commercial Paper	06417KGL7	5,000,000	7/20/2022	7/20/2022	0.20	4,998,637
Bank of Nova Scotia	Financial Company Commercial Paper	06417KJ18	10,000,000	9/1/2022	9/1/2022	0.20	9,994,884
Bank of Nova Scotia	Financial Company Commercial Paper	06417LQN0	16,000,000	6/1/2022	6/2/2022	0.95 F	16,000,000
Bank of Nova Scotia	Financial Company Commercial Paper	06417LRC3	17,000,000	6/1/2022	9/9/2022	0.95 F	17,000,000
Bank of Nova Scotia	Financial Company Commercial Paper	06417LRM1	15,000,000	6/1/2022	3/24/2023	1.28 F	15,000,000
Bank of Nova Scotia	Certificate of Deposit	06417MSE6	20,000,000	6/1/2022	10/20/2022	0.93 F	20,000,000
Bank of Nova Scotia	Certificate of Deposit	06417MVG7	17,000,000	6/1/2022	2/17/2023	1.03 F	17,000,000
Bank of Nova Scotia	Certificate of Deposit	06417MVJ1	25,000,000	6/1/2022	2/21/2023	1.03 F	25,000,006
Bank of Nova Scotia	Certificate of Deposit	06417MWJ0	15,000,000	6/1/2022	10/21/2022	1.35 F	15,000,000
Bank of Nova Scotia	Financial Company Commercial Paper	06417MXD2	12,500,000	6/1/2022	5/8/2023	1.28 F	12,500,000
Barclays Bank CCP	Asset Backed Commercial Paper	06741HBJ1	15,000,000	6/1/2022	8/5/2022	0.98 F	15,000,000
Barclays Bank PLC NY	Certificate of Deposit	06742TM94	15,000,000	6/1/2022	10/7/2022	1.23 F	15,000,000
Barclays Capital Corporation	Financial Company Commercial Paper	06742X2Y2	35,000,000	7/6/2022	7/6/2022	1.04	34,965,241
Barton Capital Corp	Asset Backed Commercial Paper	06945MF68	20,000,000	6/6/2022	6/6/2022	0.88	19,997,580
Barton Capital Corp	Asset Backed Commercial Paper	06945MG67	17,000,000	7/6/2022	7/6/2022	1.09	16,982,287
Bedford Row Funding Corp	Financial Company Commercial Paper	07644BFM9	10,000,000	6/21/2022	6/21/2022	0.96	9,994,721
Bedford Row Funding Corp	Asset Backed Commercial Paper	07644CHQ6	15,000,000	6/1/2022	7/28/2022	0.95 F	15,000,000
Bennington Stark Cap CO	Asset Backed Commercial Paper	08224MF66	40,000,000	6/6/2022	6/6/2022	0.91	39,994,997
BNG Bank NV	Financial Company Commercial Paper	09657SF75	195,000,000	6/7/2022	6/7/2022	0.83	194,973,349
BNP Paribas	Financial Company Commercial Paper	09660KF10	50,000,000	6/1/2022	6/1/2022	0.83	50,000,000
BNP Paribas	Financial Company Commercial Paper	09660KF36	40,000,000	6/3/2022	6/3/2022	0.83	39,998,177
Caisse D Amort Dette Soc	Other Commercial Paper	12802WFU3	25,000,000	6/28/2022	6/28/2022	1.04	24,980,857
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	6/1/2022	2/21/2023	1.03 F	40,000,000
Canadian Imperial Bank	Certificate of Deposit	13606KCV6	20,000,000	6/1/2022	8/3/2022	0.94 F	20,000,000
Canadian Imperial Bank	Certificate of Deposit	13606KFT8	15,000,000	6/1/2022	5/5/2023	1.26 F	15,000,000
Canadian Imperial Bank	Certificate of Deposit	13606KFX9	35,000,000	6/1/2022	5/8/2023	1.28 F	35,000,000

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Canadian Imperial	Financial Company Commercial Paper	13608BM19	10,000,000	12/1/2022	12/1/2022	0.51	9,974,551
Canadian Imperial	Financial Company Commercial Paper	13608BQL1	10,000,000	3/20/2023	3/20/2023	2.09	9,835,073
Canadian Imperial Holdings	Financial Company Commercial Paper	13609AAL9	30,000,000	6/1/2022	5/18/2023	1.30 F	30,000,000
Canadian Imperial Holdings	Financial Company Commercial Paper	13609CL33	5,000,000	11/3/2022	11/3/2022	0.36	4,992,457
Canadian Imperial Holdings	Financial Company Commercial Paper	13609CL82	10,000,000	11/8/2022	11/8/2022	0.36	9,984,427
Cancara Asset Sec LLC	Asset Backed Commercial Paper	13738KGL5	35,000,000	7/20/2022	7/20/2022	1.12	34,947,528
Cancara Asset Sec LLC	Asset Backed Commercial Paper	13738KGR2	30,000,000	7/25/2022	7/25/2022	1.20	29,946,836
Chariot Funding LLC	Asset Backed Commercial Paper	15963RCH4	40,000,000	6/1/2022	11/1/2022	1.18 F	40,000,000
Chariot Funding LLC	Asset Backed Commercial Paper	15963UFG6	20,000,000	6/16/2022	6/16/2022	0.89	19,992,663
Chesham Fin LTD VII	Asset Backed Commercial Paper	16539GF13	50,000,000	6/1/2022	6/1/2022	0.83	50,000,000
Collateralized Flex Co LLC	Asset Backed Commercial Paper	19421MBT8	15,000,000	6/1/2022	11/9/2022	1.03 F	15,000,000
Collateralized Flex Co LLC	Asset Backed Commercial Paper	19423KF66	25,000,000	6/6/2022	6/6/2022	0.71	24,997,565
Collateralized Flex Co LLC	Asset Backed Commercial Paper	19423MDD9	15,000,000	6/1/2022	11/4/2022	1.02 F	15,000,000
Collateralized Flex Co LLC	Asset Backed Commercial Paper	19424G4D1	20,000,000	6/1/2022	8/16/2022	0.96 F	20,000,000
Collateralized Flex Co LLC	Asset Backed Commercial Paper	19424G4K5	15,000,000	6/1/2022	9/22/2022	1.28 F	15,000,000
Collateralized Flex Co LLC	Asset Backed Commercial Paper	19424G4M1	35,000,000	6/1/2022	10/25/2022	1.28 F	35,000,000
Collateralized Flex Co LLC	Asset Backed Commercial Paper	19424G4P4	20,000,000	6/1/2022	10/3/2022	1.17 F	20,000,000
Collateralized Flex Company	Asset Backed Commercial Paper	19424JFN1	10,000,000	6/22/2022	6/22/2022	0.38	9,997,838
Collateralized Flex Company	Asset Backed Commercial Paper	19424JFP6	20,000,000	6/23/2022	6/23/2022	0.38	19,995,470
Collateralized Flex Company	Asset Backed Commercial Paper	19424JG75	20,000,000	7/7/2022	7/7/2022	0.37	19,992,789
Collateralized Flex Company	Asset Backed Commercial Paper	19424JG83	5,000,000	7/8/2022	7/8/2022	0.37	4,998,147
Commonwealth Bank of Australia	Financial Company Commercial Paper	20272AV94	25,000,000	6/1/2022	2/27/2023	1.28 F	25,000,000
Commonwealth Bank of Australia	Financial Company Commercial Paper	20272AX76	20,000,000	6/1/2022	1/23/2023	1.20 F	20,000,000
Commonwealth Bank of Australia	Financial Company Commercial Paper	20272EKE7	12,000,000	10/14/2022	10/14/2022	0.27	11,988,063
Commonwealth Bank of Australia	Financial Company Commercial Paper	20272EKM9	16,000,000	10/21/2022	10/21/2022	0.31	15,981,047
Cooperative Rabobank	Certificate of Deposit	21684LD25	15,000,000	6/1/2022	8/9/2022	0.93 F	15,000,000
Cooperative Rabobank	Certificate of Deposit	21684LDL3	20,000,000	6/1/2022	11/22/2022	1.13 F	20,000,000
Cooperative Rabobank	Certificate of Deposit	21684LDR0	15,000,000	6/1/2022	12/9/2022	0.78 F	15,000,000
Rabobank Nederland NV NY	Financial Company Commercial Paper	21687BFN6	17,000,000	6/22/2022	6/22/2022	0.32	16,996,922
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
Credit Agricole	Certificate of Deposit	22536ARE6	40,000,000	6/1/2022	6/1/2022	0.82	40,000,000

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Credit Agricole	Certificate of Deposit	22536ARJ5	70,000,000	6/3/2022	6/3/2022	0.82	70,000,000
DBS Bank LTD	Financial Company Commercial Paper	23305EF24	13,000,000	6/2/2022	6/2/2022	0.31	12,999,892
DBS Bank LTD	Financial Company Commercial Paper	23305EG72	35,000,000	7/7/2022	7/7/2022	1.12	34,961,467
DBS Bank LTD	Financial Company Commercial Paper	23305EGC1	26,000,000	7/12/2022	7/12/2022	0.99	25,971,238
DBS Bank LTD	Financial Company Commercial Paper	23305EGT4	28,000,000	7/27/2022	7/27/2022	1.24	27,946,801
DZ Bank	Financial Company Commercial Paper	26821JF13	195,000,000	6/1/2022	6/1/2022	0.82	195,000,000
ERSTE Finance LLC	Financial Company Commercial Paper	2960E3F14	25,000,000	6/1/2022	6/1/2022	0.84	25,000,000
Fairway Finance Corp	Asset Backed Commercial Paper	30601YK38	15,000,000	6/1/2022	8/23/2022	0.95 F	15,000,000
Federation Des Caisses	Financial Company Commercial Paper	31428GFE8	12,000,000	6/14/2022	6/14/2022	0.85	11,996,359
Federation Des Caisses	Financial Company Commercial Paper	31428GGR8	35,000,000	7/25/2022	7/25/2022	1.13	34,941,651
Federation Des Caisses	Financial Company Commercial Paper	31428GH48	28,000,000	8/4/2022	8/4/2022	1.41	27,930,739
Gotham Funding Corp	Asset Backed Commercial Paper	38346MGD0	27,000,000	7/13/2022	7/13/2022	1.06	26,967,194
Gotham Funding Corp	Asset Backed Commercial Paper	38346MGN8	30,000,000	7/22/2022	7/22/2022	1.22	29,948,937
Gotham Funding Corp	Asset Backed Commercial Paper	38346MGU2	12,000,000	7/28/2022	7/28/2022	1.37	11,974,321
Gotham Funding Corp	Asset Backed Commercial Paper	38346MH15	30,000,000	8/1/2022	8/1/2022	1.42	29,928,750
Gotham Funding Corp	Asset Backed Commercial Paper	38346MH49	49,300,000	8/4/2022	8/4/2022	1.48	49,172,777
Landesbank Hessen - Thuri	Financial Company Commercial Paper	51489HFN0	50,000,000	6/22/2022	6/22/2022	0.96	49,972,285
Landesbank Hessen - NY	Certificate of Deposit	51500VX61	115,000,000	6/1/2022	6/1/2022	0.83	115,000,000
Landesbank Hessen - NY	Certificate of Deposit	51500VY29	33,000,000	6/7/2022	6/7/2022	0.83	33,000,000
LMA Americas LLC	Asset Backed Commercial Paper	53944RFE3	15,000,000	6/14/2022	6/14/2022	1.15	14,993,837
LMA Americas LLC	Asset Backed Commercial Paper	53944RFG8	34,580,000	6/16/2022	6/16/2022	0.91	34,567,027
LMA Americas LLC	Asset Backed Commercial Paper	53944RFH6	15,000,000	6/17/2022	6/17/2022	0.91	14,993,998
LMA Americas LLC	Asset Backed Commercial Paper	53944RG77	15,000,000	7/7/2022	7/7/2022	1.22	14,981,982
LMA Americas LLC	Asset Backed Commercial Paper	53944RGN2	17,000,000	7/22/2022	7/22/2022	1.22	16,971,033
LMA Americas LLC	Asset Backed Commercial Paper	53944RHC5	79,250,000	8/12/2022	8/12/2022	1.47	79,021,103
LMA Americas LLC	Asset Backed Commercial Paper	53944RHF8	50,000,000	8/15/2022	8/15/2022	1.42	49,854,076
MUFG Bank Ltd	Certificate of Deposit	55380TU57	15,000,000	6/1/2022	10/12/2022	1.16 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	6/1/2022	11/9/2022	1.20 F	18,000,000
Matchpoint Finance PLC	Asset Backed Commercial Paper	57666BGB0	20,000,000	7/11/2022	7/11/2022	1.22	19,973,308
Matchpoint Finance PLC	Asset Backed Commercial Paper	57666BHF0	100,000,000	8/15/2022	8/15/2022	1.49	99,695,636
Matchpoint Finance	Asset Backed Commercial Paper	57666DAT3	10,000,000	6/1/2022	6/22/2022	1.43 F	10,000,000

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Mitsubishi UFJ Trust & Bank NY	Certificate of Deposit	60683B4C4	20,000,000	6/1/2022	7/26/2022	0.97 F	20,000,000
Mitsubishi UFJ Trust & Banking	Financial Company Commercial Paper	60683CFH9	27,150,000	6/17/2022	6/17/2022	0.96	27,138,589
Mitsubishi UFJ Trust & Banking	Financial Company Commercial Paper	60683CGL9	20,000,000	7/20/2022	7/20/2022	1.18	19,968,379
Mizuho Bank Ltd	Financial Company Commercial Paper	60689GGL4	30,000,000	7/20/2022	7/20/2022	1.11	29,955,230
Mizuho	Financial Company Commercial Paper	60689QH98	35,000,000	8/9/2022	8/9/2022	1.42	34,906,007
Mizuho Bank LTD	Certificate of Deposit	60710RRF4	15,000,000	6/1/2022	7/25/2022	0.94 F	15,000,000
MUFG Bank LTD/NY	Financial Company Commercial Paper	62479MF24	40,000,000	6/2/2022	6/2/2022	0.81	39,999,111
MUFG Bank LTD/NY	Financial Company Commercial Paper	62479MFG3	50,000,000	6/16/2022	6/16/2022	0.90	49,981,451
NRW Bank	Financial Company Commercial Paper	62939MFE2	75,000,000	6/14/2022	6/14/2022	0.81	74,978,468
NRW Bank	Financial Company Commercial Paper	62939MFH5	30,000,000	6/17/2022	6/17/2022	0.83	29,989,063
National Australia Bank	Financial Company Commercial Paper	63254GTF2	18,000,000	6/1/2022	3/29/2023	1.28 F	18,000,000
National Australia Bank	Financial Company Commercial Paper	63254GTK1	15,000,000	6/1/2022	11/4/2022	1.16 F	15,000,000
National Australia Bank	Financial Company Commercial Paper	63254GTP0	15,000,000	6/1/2022	10/7/2022	1.11 F	15,000,000
National Bank of Canada	Financial Company Commercial Paper	63307NFL6	15,000,000	6/1/2022	7/28/2022	0.94 F	15,000,000
National Bank of Canada	Financial Company Commercial Paper	63307NFR3	15,000,000	6/1/2022	11/8/2022	0.98 F	15,000,000
National Bank of Canada	Financial Company Commercial Paper	63307NFY8	15,000,000	6/1/2022	8/30/2022	0.95 F	15,000,000
National Bank of Canada	Financial Company Commercial Paper	63307NGC5	20,000,000	6/1/2022	1/6/2023	1.18 F	20,000,000
Nationwide Building Society	Financial Company Commercial Paper	6385E1FD8	70,000,000	6/13/2022	6/13/2022	0.88	69,979,769
Nationwide Building Society	Financial Company Commercial Paper	6385E1FH9	80,000,000	6/17/2022	6/17/2022	0.88	79,969,055
Nationwide Building Society	Financial Company Commercial Paper	6385E1FM8	50,000,000	6/21/2022	6/21/2022	0.95	49,973,883
Nationwide Building Society	Financial Company Commercial Paper	6385E1FQ9	40,000,000	6/24/2022	6/24/2022	1.01	39,974,696
Nieuw Amrsterdam Rec	Asset Backed Commercial Paper	65409SG85	70,000,000	7/8/2022	7/8/2022	1.13	69,920,139
Nieuw Amrsterdam Rec	Asset Backed Commercial Paper	65409SGF9	17,000,000	7/15/2022	7/15/2022	1.23	16,974,845
Nordea Bank	Financial Company Commercial Paper	65558KG16	30,000,000	7/1/2022	7/1/2022	1.03	29,974,739
Nordea Bank	Financial Company Commercial Paper	65558KG81	16,000,000	7/8/2022	7/8/2022	0.34	15,994,566
Nordea Bank	Financial Company Commercial Paper	65558KGM0	22,000,000	7/21/2022	7/21/2022	1.05	21,968,466
Nordea Bank	Other Note	65558UQH8	15,000,000	6/1/2022	9/21/2022	1.32 F	15,000,000
Nordea Bank	Certificate of Deposit	65558UQZ8	22,000,000	6/1/2022	10/24/2022	1.26 F	22,000,000
Nordea Bank	Certificate of Deposit	65558URQ7	15,000,000	6/1/2022	10/12/2022	1.13 F	15,000,000
Norinchukin Bank	Certificate of Deposit	65602YWB2	35,000,000	6/1/2022	6/27/2022	1.15 F	35,000,000
Old Line Funding Corp	Asset Backed Commercial Paper	67983UF99	5,000,000	6/9/2022	6/9/2022	0.36	4,999,610
Old Line Funding LLC	Asset Backed Commercial Paper	67984VFC9	10,000,000	6/1/2022	7/29/2022	0.95 F	10,000,000

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

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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	67984YHN7	7,500,000	6/1/2022	8/2/2022	0.95 F	7,500,000
Old Line Funding LLC	Asset Backed Commercial Paper	67984YHV9	40,000,000	6/1/2022	1/19/2023	1.21 F	40,000,000
Old Line Funding LLC	Asset Backed Commercial Paper	67985BGC1	15,000,000	6/1/2022	10/24/2022	1.16 F	15,000,000
Old Line Funding LLC	Asset Backed Commercial Paper	67985BGD9	15,000,000	6/1/2022	10/31/2022	1.16 F	15,000,000
Old Line Funding LLC	Asset Backed Commercial Paper	67985BGF4	15,000,000	6/1/2022	11/21/2022	1.20 F	15,000,000
Old Line Funding LLC	Asset Backed Commercial Paper	67985BGG2	30,000,000	6/1/2022	11/21/2022	1.21 F	30,000,000
Oversea-Chinese Bk Co NY	Certificate of Deposit	69033ML54	15,000,000	6/1/2022	10/11/2022	1.13 F	15,000,000
Oversea Chinese Banking Corp	Certificate of Deposit	69034CMJ4	16,000,000	6/1/2022	6/23/2022	0.91 F	16,000,000
Oversea Chinese Banking Corp	Financial Company Commercial Paper	69034CML9	16,000,000	6/1/2022	10/14/2022	0.97 F	16,000,000
Oversea Chinese Banking Corp	Financial Company Commercial Paper	69034CMQ8	15,000,000	6/1/2022	2/9/2023	1.02 F	15,000,000
Regatta Funding Co LLC	Asset Backed Commercial Paper	75888XFQ4	50,000,000	6/24/2022	6/24/2022	1.07	49,966,424
Ridgefield Funding Company LLC	Asset Backed Commercial Paper	76582EEX9	20,000,000	6/1/2022	6/24/2022	1.40 F	20,000,000
Royal Bank of Canada	Certificate of Deposit	78012U3J2	15,000,000	6/1/2022	1/27/2023	1.00 F	15,000,000
Royal Bank of Canada	Financial Company Commercial Paper	78014XHS9	34,000,000	6/1/2022	5/8/2023	1.26 F	34,000,000
Royal Bank of Canada	Financial Company Commercial Paper	78015DFM7	35,000,000	6/21/2022	6/21/2022	0.21	34,995,911
Royal Bank of Canada	Financial Company Commercial Paper	78015DGC8	30,000,000	7/12/2022	7/12/2022	0.21	29,992,815
Royal Bank of Canada	Financial Company Commercial Paper	78015DLF5	5,000,000	11/15/2022	11/15/2022	0.41	4,990,711
Royal Bank of Canada NY	Financial Company Commercial Paper	78015M4V9	20,000,000	10/14/2022	10/14/2022	0.25	19,981,232
Royal Bank of Canada NY	Financial Company Commercial Paper	78015M5V8	20,000,000	6/1/2022	4/21/2023	1.24 F	20,000,000
Sheffield Receivables	Asset Backed Commercial Paper	82124MF62	25,000,000	6/6/2022	6/6/2022	0.97	24,996,694
Sheffield Receivables	Asset Backed Commercial Paper	82124MFG0	10,000,000	6/16/2022	6/16/2022	1.07	9,995,615
Sheffield Receivables	Asset Backed Commercial Paper	82124MG79	50,000,000	7/7/2022	7/7/2022	1.02	49,949,915
Sheffield Receivables	Asset Backed Commercial Paper	82124MHP8	40,000,000	8/23/2022	8/23/2022	1.46	39,868,049
Skandinav Enskilda Bank	Financial Company Commercial Paper	83050WAV6	15,000,000	6/1/2022	8/2/2022	0.93 F	15,000,000
Skandinav Enskilda Bank	Financial Company Commercial Paper	83050WAW4	15,000,000	6/1/2022	8/8/2022	0.93 F	15,000,000
Skandinav Enskilda Bank	Financial Company Commercial Paper	83050WBB9	15,000,000	6/1/2022	9/9/2022	0.95 F	15,000,000
Skandinav Enskilda Bank	Financial Company Commercial Paper	83050WBD5	19,000,000	6/1/2022	9/13/2022	0.95 F	19,000,000
Skandinav Enskilda Bank	Financial Company Commercial Paper	83050WBS2	15,000,000	6/1/2022	1/6/2023	1.16 F	15,000,000
Sumitomo Mitsui Trust NY	Certificate of Deposit	86564MCN6	17,000,000	6/1/2022	8/18/2022	0.97 F	17,000,000
Sumitomo Mitsui Trust NY	Certificate of Deposit	86564MDC9	10,000,000	6/1/2022	8/24/2022	0.96 F	10,000,000
Sumitomo Mitsui Trust NY	Certificate of Deposit	86564MGY8	18,000,000	6/1/2022	8/2/2022	1.10 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 May 31, 2022**

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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	86564MJG4	25,000,000	6/16/2022	6/16/2022	0.94	25,000,000
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	86564MKY3	20,000,000	6/7/2022	6/7/2022	0.81	20,000,000
Sumitomo Mit/Singapore	Financial Company Commercial Paper	86564XFU3	18,000,000	6/28/2022	6/28/2022	1.02	17,986,486
Sumitomo Mitsui Bank NY	Certificate of Deposit	86565FHS4	15,000,000	6/1/2022	9/23/2022	1.28 F	15,000,000
Sumitomo Mitsui Bank NY	Certificate of Deposit	86565FJF0	20,000,000	6/1/2022	8/1/2022	1.11 F	20,000,000
Sumitomo Mitsui Bank NY	Certificate of Deposit	86565FJZ6	20,000,000	6/1/2022	10/26/2022	1.18 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
Svenska Handelsbanken AB	Certificate of Deposit	86959RYN4	18,000,000	6/1/2022	12/29/2022	1.21 F	18,000,000
Svenska Handelsbanken AB	Certificate of Deposit	86959RYW4	20,000,000	6/1/2022	10/20/2022	1.13 F	20,000,000
Svenska Handelsbanken AB	Financial Company Commercial Paper	86960KG55	16,000,000	7/5/2022	7/5/2022	0.34	15,995,007
Svenska Handelsbanken AB	Financial Company Commercial Paper	86960KGB2	17,000,000	7/11/2022	7/11/2022	0.36	16,993,380
Svenska Handelsbanken AB	Financial Company Commercial Paper	86960LDE7	20,000,000	6/1/2022	1/20/2023	1.18 F	20,000,000
Swedbank AB	Financial Company Commercial Paper	87019YAF8	20,000,000	6/1/2022	10/20/2022	1.13 F	20,000,000
Swedbank AB	Financial Company Commercial Paper	87019YAK7	20,000,000	6/1/2022	10/25/2022	1.15 F	20,000,000
Swedbank AB	Financial Company Commercial Paper	87019YAP6	20,000,000	6/1/2022	11/3/2022	1.17 F	20,000,000
Thunder Bay Funding LLC	Asset Backed Commercial Paper	88603KDB4	25,000,000	6/1/2022	9/26/2022	1.33 F	25,000,000
Thunder Bay Funding LLC	Asset Backed Commercial Paper	88603LCU1	15,000,000	6/1/2022	10/17/2022	1.16 F	15,000,000
Thunder Bay Funding LLC	Asset Backed Commercial Paper	88603YGK1	35,000,000	6/1/2022	6/23/2023	1.21 F	35,000,000
Thunder Bay Funding LLC	Asset Backed Commercial Paper	88603YGL9	15,000,000	6/1/2022	11/21/2022	1.20 F	15,000,000
Thunder Bay Funding LLC	Asset Backed Commercial Paper	88604FDS7	10,000,000	6/27/2022	6/27/2022	1.12	9,992,037
Thunder Bay Funding	Asset Backed Commercial Paper	88604GBG3	10,000,000	6/1/2022	7/29/2022	0.95 F	10,000,000
Thunder Bay Funding	Asset Backed Commercial Paper	88604GBM0	20,000,000	6/1/2022	10/27/2022	1.16 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	1.03 F	17,000,000
Toronto Dominion Bank	Certificate of Deposit	89114WR80	20,000,000	6/9/2022	6/9/2022	0.50	20,000,000
Toronto Dominion	Financial Company Commercial Paper	89119BF68	70,000,000	6/6/2022	6/6/2022	0.83	69,992,027
Toronto Dominion	Financial Company Commercial Paper	89119BFP6	35,000,000	6/23/2022	6/23/2022	0.21	34,995,502
Toronto Dominion	Financial Company Commercial Paper	89119BQH2	10,000,000	3/17/2023	3/17/2023	2.07	9,838,211
Toronto Dominion	Financial Company Commercial Paper	89119BSX5	25,000,000	5/31/2023	5/31/2023	2.82	24,287,125
Toronto Dominion Bank	Financial Company Commercial Paper	89120DU80	10,000,000	6/1/2022	2/13/2023	1.03 F	10,000,000

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Toronto Dominion Bank	Financial Company Commercial Paper	89120DUL1	20,000,000	6/1/2022	11/21/2022	1.16 F	20,000,000
Toyota Finance Australia	Other Commercial Paper	89237EGD3	50,000,000	7/13/2022	7/13/2022	1.17	49,932,814
Toyota Cred Puerto Rico	Other Commercial Paper	8923A4XA8	50,000,000	6/1/2022	11/14/2022	1.23 F	50,000,000
United Overseas Bank	Financial Company Commercial Paper	91127QF12	15,000,000	6/1/2022	6/1/2022	0.17	15,000,000
United Overseas Bank	Financial Company Commercial Paper	91127QGS2	25,000,000	7/26/2022	7/26/2022	1.22	24,954,112
United Overseas Bank LTD	Financial Company Commercial Paper	91127RAQ0	15,000,000	6/1/2022	9/26/2022	0.95 F	15,000,000
United Overseas Bank LTD	Financial Company Commercial Paper	91127RAU1	15,000,000	6/1/2022	11/28/2022	0.98 F	15,000,000
United Overseas Bank LTD	Financial Company Commercial Paper	91127RBG1	18,000,000	6/1/2022	8/18/2022	0.94 F	18,000,000
United Overseas Bank LTD	Financial Company Commercial Paper	91127RBS5	18,000,000	6/1/2022	11/10/2022	1.17 F	18,000,000
Versailles	Asset Backed Commercial Paper	92513HCF4	20,000,000	6/1/2022	8/5/2022	0.94 F	20,000,000
Victory Receivables Corp	Asset Backed Commercial Paper	92646LGB0	27,000,000	7/11/2022	7/11/2022	1.05	26,969,057
Victory Receivables Corp	Asset Backed Commercial Paper	92646LGR5	30,000,000	7/25/2022	7/25/2022	1.27	29,943,719
Victory Receivables Corp	Asset Backed Commercial Paper	92646LGV6	36,000,000	7/29/2022	7/29/2022	1.37	35,921,612
Westpac Securities NZ LTD	Financial Company Commercial Paper	96122HF16	16,000,000	6/1/2022	6/1/2022	0.28	16,000,000
Westpac Securities NZ LTD	Financial Company Commercial Paper	96122HGB3	14,000,000	7/11/2022	7/11/2022	0.41	13,993,768
Westpac Banking Corp	Financial Company Commercial Paper	9612C1J81	15,000,000	9/8/2022	9/8/2022	0.19	14,992,155
Westpac Banking Corp	Financial Company Commercial Paper	9612C1KC0	17,000,000	10/12/2022	10/12/2022	0.27	16,983,025
Westpac Banking Corp	Financial Company Commercial Paper	9612C4T43	25,000,000	6/1/2022	3/20/2023	1.28 F	25,000,000
Westpac Banking Corp	Certificate of Deposit	96130ANB0	15,000,000	6/1/2022	12/27/2022	1.25 F	15,000,000
ABN Amro Bank	Treasury Repurchase Agreement	REPOAB\$00	47,500,000	6/1/2022	6/1/2022	0.81	47,500,000
ABN Amro Bank	Government Agency Repurchase Agreement	REPOAB\$00	202,500,000	6/1/2022	6/1/2022	0.81	202,500,000
Bank of America Securities	Treasury Repurchase Agreement	REPOBA\$00	357,000,000	6/1/2022	6/1/2022	0.77	357,000,000
BNP Paribas SA	Treasury Repurchase Agreement	REPOBP\$00	17,000,000	6/1/2022	6/1/2022	0.77	17,000,000
Natixis Finacial	Government Agency Repurchase Agreement	REPONT\$00	200,000,000	6/1/2022	6/1/2022	0.81	200,000,000
Federated	Other Instrument	60934N583	216,992,572	6/1/2022	6/1/2022	0.00	217,022,059
Dreyfus Government Cash Mgmnt	Other Instrument	DREGC\$FED	682,070	6/1/2022	6/1/2022	0.01	682,070
Dreyfus Government Cash Mgmnt	Other Instrument	DREGC\$UBS	621,231,169	6/1/2022	6/1/2022	0.01	621,231,169

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



**West Virginia Board of Treasury Investments  
West Virginia Money Market Pool  
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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.