

**West Virginia Board of Treasury Investments  
West Virginia Money Market Pool  
Fund Holdings as of May 31, 2024**

**Weighted Average Maturity:** 33.94  
**Weighted Average Life:** 71.26

**Holdings are unaudited and subject to change. Please refer to the WVBTI's annual report for audited holdings information**

ISSUER	CATEGORY OF INVESTMENT	PRINCIPAL AMOUNT		FINAL LEGAL		COUPON OR YIELD (%)	AMORTIZED COST VALUE (\$)
		(\$)	MATURITY DATE	MATURITY DATE	MATURITY DATE		
United States Treasury	Treasury Debt	100,000,000	6/20/2024	6/20/2024	6/20/2024	5.39	99,720,390
ABN Amro Bank	Government Agency Repurchase Agreement	51,000,000	6/3/2024	6/3/2024	6/3/2024	5.34	51,000,000
Bank of America Securities	Government Agency Repurchase Agreement	366,000,000	6/3/2024	6/3/2024	6/3/2024	5.32	366,000,000
Natixis Financial	Government Agency Repurchase Agreement	300,000,000	6/3/2024	6/3/2024	6/3/2024	5.34	300,000,000
Albion Capital Corporation	Asset Backed Commercial Paper	22,588,000	7/15/2024	7/15/2024	7/15/2024	5.54	22,438,261
Albion Capital Corporation	Asset Backed Commercial Paper	29,369,000	7/22/2024	7/22/2024	7/22/2024	5.54	29,143,481
Albion Capital Corporation	Asset Backed Commercial Paper	25,357,000	8/21/2024	8/21/2024	8/21/2024	5.57	25,047,258
Albion Capital Corporation	Asset Backed Commercial Paper	20,000,000	8/28/2024	8/28/2024	8/28/2024	5.58	19,734,373
Anglesea Funding LLC	Asset Backed Commercial Paper	50,000,000	6/4/2024	6/4/2024	6/4/2024	5.49	49,977,452
Anglesea Funding LLC	Asset Backed Commercial Paper	100,000,000	6/5/2024	6/5/2024	6/5/2024	5.41	99,940,751
Anglesea Funding LLC	Asset Backed Commercial Paper	20,000,000	6/7/2024	6/7/2024	6/7/2024	5.41	19,982,231
Anglesea Funding LLC	Asset Backed Commercial Paper	15,000,000	7/8/2024	7/8/2024	7/8/2024	5.52	14,916,559
Antalis SA	Asset Backed Commercial Paper	30,000,000	6/17/2024	6/17/2024	6/17/2024	5.50	29,927,816
Antalis SA	Asset Backed Commercial Paper	12,000,000	7/2/2024	7/2/2024	7/2/2024	5.55	11,943,693
Antalis SA	Asset Backed Commercial Paper	25,000,000	7/8/2024	7/8/2024	7/8/2024	5.55	24,860,117
Antalis SA	Asset Backed Commercial Paper	15,000,000	7/9/2024	7/9/2024	7/9/2024	5.58	14,913,332
Antalis SA	Asset Backed Commercial Paper	10,000,000	7/11/2024	7/11/2024	7/11/2024	5.58	9,939,199
Antalis SA	Asset Backed Commercial Paper	26,000,000	8/1/2024	8/1/2024	8/1/2024	5.62	25,758,058
Atlantic Asset Securities Corp	Asset Backed Commercial Paper	125,000,000	6/3/2024	6/3/2024	6/3/2024	5.43	124,962,850
Atlantic Asset Securities Corp	Asset Backed Commercial Paper	13,000,000	6/12/2024	6/12/2024	6/12/2024	5.67	12,977,816
Atlantic Asset Securities Corp	Asset Backed Commercial Paper	13,000,000	6/14/2024	6/14/2024	6/14/2024	5.58	12,974,236
Atlantic Asset Securities Corp	Asset Backed Commercial Paper	10,000,000	6/27/2024	6/27/2024	6/27/2024	5.51	9,960,899
Barclays Bank PLC	Asset Backed Commercial Paper	50,000,000	6/7/2024	6/7/2024	6/7/2024	5.48	49,955,004
Barclays Bank PLC	Asset Backed Commercial Paper	50,000,000	8/14/2024	8/14/2024	8/14/2024	5.53	49,445,730
Barclays Bank PLC	Asset Backed Commercial Paper	25,000,000	10/18/2024	10/18/2024	10/18/2024	5.63	24,475,326
Barton Capital Corp	Asset Backed Commercial Paper	104,000,000	6/3/2024	6/3/2024	6/3/2024	5.39	103,969,315
Barton Capital Corp	Asset Backed Commercial Paper	40,000,000	6/7/2024	6/7/2024	6/7/2024	5.45	39,964,176
Barton Capital Corp	Asset Backed Commercial Paper	13,000,000	6/14/2024	6/14/2024	6/14/2024	5.61	12,974,101
Barton Capital Corp	Asset Backed Commercial Paper	23,000,000	7/11/2024	7/11/2024	7/11/2024	5.52	22,861,735
Bay Square Funding LLC	Asset Backed Commercial Paper	47,000,000	6/3/2024	6/3/2024	6/3/2024	5.43	46,986,033
Bay Square Funding LLC	Asset Backed Commercial Paper	25,000,000	6/4/2024	6/4/2024	6/4/2024	5.48	24,988,743
Bay Square Funding LLC	Asset Backed Commercial Paper	10,000,000	6/11/2024	6/11/2024	6/11/2024	5.50	9,984,965
Bay Square Funding LLC	Asset Backed Commercial Paper	25,000,000	6/12/2024	6/12/2024	6/12/2024	5.50	24,958,653
Bay Square Funding LLC	Asset Backed Commercial Paper	25,000,000	6/17/2024	6/17/2024	6/17/2024	5.49	24,939,963
Bay Square Funding LLC	Asset Backed Commercial Paper	36,000,000	6/18/2024	6/18/2024	6/18/2024	5.52	35,907,719
Bedford Row Funding Corp	Asset Backed Commercial Paper	75,000,000	6/26/2024	6/26/2024	6/26/2024	5.44	74,721,834

**West Virginia Board of Treasury Investments  
West Virginia Money Market Pool  
Fund Holdings as of May 31, 2024**

**Weighted Average Maturity:** 33.94  
**Weighted Average Life:** 71.26

**Holdings are unaudited and subject to change. Please refer to the WVBTI's annual report for audited holdings information**

ISSUER	CATEGORY OF INVESTMENT	PRINCIPAL AMOUNT (\$)	MATURITY DATE	FINAL LEGAL MATURITY DATE	COUPON OR YIELD (%)	AMORTIZED COST VALUE (\$)
Bedford Row Funding Corp	Asset Backed Commercial Paper	25,000,000	7/16/2024	7/16/2024	5.48	24,832,225
Bennington Stark Cap Co	Asset Backed Commercial Paper	156,195,000	6/6/2024	6/6/2024	5.43	156,078,904
Cabot Trail Funding LLC	Asset Backed Commercial Paper	9,000,000	6/27/2024	6/27/2024	5.51	8,964,835
Cabot Trail Funding LLC	Asset Backed Commercial Paper	26,000,000	8/1/2024	8/1/2024	5.42	25,766,655
Cabot Trail Funding LLC	Asset Backed Commercial Paper	25,000,000	8/8/2024	8/8/2024	5.50	24,746,277
Cabot Trail Funding LLC	Asset Backed Commercial Paper	25,000,000	8/28/2024	8/28/2024	5.48	24,674,176
Chariot Funding LLC	Asset Backed Commercial Paper	50,000,000	6/6/2024	6/6/2024	5.46	49,962,639
Chariot Funding LLC	Asset Backed Commercial Paper	10,000,000	6/10/2024	6/10/2024	5.49	9,986,490
Ciesco LP	Asset Backed Commercial Paper	15,000,000	11/7/2024	11/7/2024	4.73	14,697,355
Fairway Finance Corp	Asset Backed Commercial Paper	11,000,000	6/4/2024	6/4/2024	5.68	10,994,865
Fairway Finance Corp	Asset Backed Commercial Paper	7,000,000	6/10/2024	6/10/2024	5.68	6,990,208
Fairway Finance Corp	Asset Backed Commercial Paper	25,000,000	9/11/2024	9/11/2024	5.55	24,618,544
Gotham Funding Corp	Asset Backed Commercial Paper	25,000,000	7/8/2024	7/8/2024	5.52	24,860,838
Gotham Funding Corp	Asset Backed Commercial Paper	50,000,000	7/11/2024	7/11/2024	5.52	49,699,425
Gotham Funding Corp	Asset Backed Commercial Paper	20,000,000	7/12/2024	7/12/2024	5.55	19,876,145
Gotham Funding Corp	Asset Backed Commercial Paper	50,000,000	8/21/2024	8/21/2024	5.53	49,393,753
Great Bear Funding	Asset Backed Commercial Paper	75,000,000	6/4/2024	6/4/2024	5.41	74,966,668
Jupiter Securitization Co LLC	Asset Backed Commercial Paper	50,000,000	6/7/2024	6/7/2024	5.47	49,955,126
Liberty Street Funding LLC	Asset Backed Commercial Paper	50,000,000	6/17/2024	6/17/2024	5.50	49,879,807
Liberty Street Funding LLC	Asset Backed Commercial Paper	19,000,000	7/29/2024	7/29/2024	5.53	18,834,546
Liberty Street Funding LLC	Asset Backed Commercial Paper	6,000,000	8/5/2024	8/5/2024	5.53	5,941,507
Liberty Street Funding LLC	Asset Backed Commercial Paper	6,000,000	8/7/2024	8/7/2024	5.53	5,939,707
Liberty Street Funding LLC	Asset Backed Commercial Paper	25,000,000	8/9/2024	8/9/2024	5.53	24,741,358
Liberty Street Funding LLC	Asset Backed Commercial Paper	10,000,000	9/5/2024	9/5/2024	5.48	9,857,833
Liberty Street Funding LLC	Asset Backed Commercial Paper	25,000,000	10/31/2024	10/31/2024	5.59	24,431,638
LMA Americas LLC	Asset Backed Commercial Paper	50,000,000	6/12/2024	6/12/2024	5.49	49,917,449
LMA Americas LLC	Asset Backed Commercial Paper	7,000,000	6/13/2024	6/13/2024	5.68	6,986,946
LMA Americas LLC	Asset Backed Commercial Paper	25,000,000	6/27/2024	6/27/2024	5.51	24,902,247
LMA Americas LLC	Asset Backed Commercial Paper	32,875,000	7/2/2024	7/2/2024	5.51	32,721,896
LMA Americas LLC	Asset Backed Commercial Paper	27,300,000	7/17/2024	7/17/2024	5.50	27,112,106
Longship Funding LLC	Asset Backed Commercial Paper	150,000,000	6/4/2024	6/4/2024	5.41	149,933,322
Longship Funding LLC	Asset Backed Commercial Paper	75,000,000	6/5/2024	6/5/2024	5.41	74,955,564
Longship Funding LLC	Asset Backed Commercial Paper	20,000,000	6/10/2024	6/10/2024	5.42	19,973,296
Manhattan Asset Funding Co	Asset Backed Commercial Paper	25,000,000	7/8/2024	7/8/2024	5.51	24,861,036
Manhattan Asset Funding Co	Asset Backed Commercial Paper	25,000,000	7/9/2024	7/9/2024	5.51	24,857,323
Manhattan Asset Funding Co	Asset Backed Commercial Paper	50,000,000	7/10/2024	7/10/2024	5.52	49,707,006

**West Virginia Board of Treasury Investments  
West Virginia Money Market Pool  
Fund Holdings as of May 31, 2024**

**Weighted Average Maturity:** 33.94  
**Weighted Average Life:** 71.26

**Holdings are unaudited and subject to change. Please refer to the WVBTI's annual report for audited holdings information**

ISSUER	CATEGORY OF INVESTMENT	PRINCIPAL AMOUNT (\$)	MATURITY DATE	FINAL LEGAL MATURITY DATE	COUPON OR YIELD (%)	AMORTIZED COST VALUE (\$)
Nieuw Amsterdam Receivables	Asset Backed Commercial Paper	24,645,000	7/25/2024	7/25/2024	5.42	24,448,919
Nieuw Amsterdam Receivables	Asset Backed Commercial Paper	23,000,000	8/22/2024	8/22/2024	5.45	22,721,946
Old Line Funding Corp	Asset Backed Commercial Paper	25,000,000	6/10/2024	6/10/2024	5.65	24,965,230
Old Line Funding Corp	Asset Backed Commercial Paper	25,000,000	10/7/2024	10/7/2024	5.56	24,522,204
Podium Funding Trust	Asset Backed Commercial Paper	15,000,000	6/5/2024	6/5/2024	5.52	14,990,939
Podium Funding Trust	Asset Backed Commercial Paper	50,000,000	8/15/2024	8/15/2024	5.54	49,437,332
Sheffield Receivables	Asset Backed Commercial Paper	13,000,000	6/3/2024	6/3/2024	5.48	12,996,099
Sheffield Receivables	Asset Backed Commercial Paper	12,000,000	6/4/2024	6/4/2024	5.48	11,994,599
Sheffield Receivables	Asset Backed Commercial Paper	25,000,000	6/24/2024	6/24/2024	5.49	24,913,839
Sheffield Receivables	Asset Backed Commercial Paper	25,000,000	7/1/2024	7/1/2024	5.51	24,887,327
Sheffield Receivables	Asset Backed Commercial Paper	31,000,000	8/1/2024	8/1/2024	5.54	30,715,426
Sheffield Receivables	Asset Backed Commercial Paper	25,000,000	8/6/2024	8/6/2024	5.54	24,751,993
Sheffield Receivables	Asset Backed Commercial Paper	25,000,000	8/16/2024	8/16/2024	5.54	24,714,716
Sheffield Receivables	Asset Backed Commercial Paper	25,000,000	8/21/2024	8/21/2024	5.48	24,699,671
Sheffield Receivables	Asset Backed Commercial Paper	50,000,000	9/13/2024	9/13/2024	5.54	49,222,773
Sheffield Receivables	Asset Backed Commercial Paper	11,000,000	10/11/2024	10/11/2024	5.57	10,782,909
Starbird Funding Group	Asset Backed Commercial Paper	50,000,000	6/3/2024	6/3/2024	5.39	49,985,248
Starbird Funding Group	Asset Backed Commercial Paper	25,000,000	7/8/2024	7/8/2024	5.50	24,861,423
Starbird Funding Group	Asset Backed Commercial Paper	25,000,000	7/19/2024	7/19/2024	5.53	24,819,452
Victory Receivables Corp	Asset Backed Commercial Paper	12,000,000	7/16/2024	7/16/2024	5.55	11,918,462
Victory Receivables Corp	Asset Backed Commercial Paper	12,000,000	7/18/2024	7/18/2024	5.55	11,914,812
Victory Receivables Corp	Asset Backed Commercial Paper	30,000,000	8/6/2024	8/6/2024	5.53	29,703,124
Victory Receivables Corp	Asset Backed Commercial Paper	50,000,000	8/13/2024	8/13/2024	5.55	49,451,100
Anglesea Funding LLC	Asset Backed Commercial Paper	20,000,000	6/3/2024	8/30/2024	5.49 F	20,000,000
Anglesea Funding LLC	Asset Backed Commercial Paper	40,000,000	6/3/2024	10/11/2024	5.57 F	40,000,000
Atlantic Asset Securitization	Asset Backed Commercial Paper	25,000,000	6/3/2024	10/4/2024	5.56 F	25,000,000
Bedford Row Funding Corp	Asset Backed Commercial Paper	25,000,000	6/3/2024	6/3/2024	5.73 F	25,000,000
Bedford Row Funding Corp	Asset Backed Commercial Paper	20,000,000	6/3/2024	10/16/2024	5.62 F	20,000,000
Bedford Row Funding Corp	Asset Backed Commercial Paper	15,000,000	6/3/2024	12/12/2024	5.57 F	15,000,000
Bennington Stark Capital	Asset Backed Commercial Paper	25,000,000	6/3/2024	7/15/2024	5.50 F	25,000,000
Chariot Funding LLC	Asset Backed Commercial Paper	50,000,000	6/3/2024	9/20/2024	5.58 F	50,000,000
Chariot Funding LLC	Asset Backed Commercial Paper	25,000,000	6/3/2024	12/3/2024	5.63 F	25,000,000
Chariot Funding LLC	Asset Backed Commercial Paper	35,000,000	6/3/2024	12/16/2024	5.63 F	35,000,000
Chariot Funding LLC	Asset Backed Commercial Paper	25,000,000	6/3/2024	12/17/2024	5.63 F	25,000,000
Collateralized Flex Co LLC	Asset Backed Commercial Paper	25,000,000	6/3/2024	12/16/2024	5.65 F	25,000,000
Collateralized Flex Co LLC	Asset Backed Commercial Paper	45,000,000	6/3/2024	11/8/2024	5.63 F	45,000,000

**West Virginia Board of Treasury Investments  
West Virginia Money Market Pool  
Fund Holdings as of May 31, 2024**

**Weighted Average Maturity:** 33.94  
**Weighted Average Life:** 71.26

**Holdings are unaudited and subject to change. Please refer to the WVBTI's annual report for audited holdings information**

ISSUER	CATEGORY OF INVESTMENT	PRINCIPAL AMOUNT (\$)	MATURITY DATE	FINAL LEGAL MATURITY DATE	COUPON OR YIELD (%)	AMORTIZED COST VALUE (\$)
Collateralized Flex Co LLC	Asset Backed Commercial Paper	25,000,000	6/3/2024	11/12/2024	5.63 F	25,000,000
Collateralized Flex Co LLC	Asset Backed Commercial Paper	5,000,000	6/3/2024	11/25/2024	5.63 F	5,000,000
Collateralized Flex Co LLC	Asset Backed Commercial Paper	25,000,000	6/3/2024	11/8/2024	5.63 F	25,000,000
Collateralized Flex Co LLC	Asset Backed Commercial Paper	50,000,000	6/3/2024	11/22/2024	5.63 F	49,998,174
Collateralized Flex Co LLC	Asset Backed Commercial Paper	50,000,000	6/3/2024	11/20/2024	5.63 F	50,000,000
Old Line Funding LLC	Asset Backed Commercial Paper	50,000,000	6/3/2024	9/4/2024	5.55 F	50,000,000
Old Line Funding LLC	Asset Backed Commercial Paper	25,000,000	6/3/2024	7/8/2024	5.73 F	25,000,000
Old Line Funding LLC	Asset Backed Commercial Paper	10,000,000	6/3/2024	7/31/2024	5.57 F	10,000,000
Old Line Funding LLC	Asset Backed Commercial Paper	12,000,000	6/3/2024	9/20/2024	5.54 F	12,000,000
Old Line Funding LLC	Asset Backed Commercial Paper	20,000,000	6/3/2024	9/3/2024	5.52 F	20,000,000
Old Line Funding LLC	Asset Backed Commercial Paper	50,000,000	6/3/2024	10/1/2024	5.53 F	50,000,000
Old Line Funding LLC	Asset Backed Commercial Paper	7,000,000	6/3/2024	7/18/2024	5.57 F	7,000,000
Old Line Funding LLC	Asset Backed Commercial Paper	25,000,000	6/3/2024	9/10/2024	5.51 F	25,000,000
Old Line Funding LLC	Asset Backed Commercial Paper	13,000,000	6/3/2024	10/22/2024	5.58 F	13,000,000
Old Line Funding LLC	Asset Backed Commercial Paper	10,000,000	6/3/2024	12/6/2024	5.56 F	10,000,000
Podium Funding Trust	Asset Backed Commercial Paper	13,000,000	6/3/2024	7/9/2024	5.56 F	13,000,000
Podium Funding Trust	Asset Backed Commercial Paper	25,000,000	6/3/2024	10/8/2024	5.56 F	25,000,000
Podium Funding Trust	Asset Backed Commercial Paper	25,000,000	6/3/2024	11/17/2024	5.58 F	25,000,000
Podium Funding Trust	Asset Backed Commercial Paper	25,000,000	6/3/2024	12/9/2024	5.59 F	25,000,000
Thunder Bay Funding LLC	Asset Backed Commercial Paper	8,000,000	6/3/2024	9/20/2024	5.54 F	8,000,000
Thunder Bay Funding LLC	Asset Backed Commercial Paper	50,000,000	6/3/2024	10/28/2024	5.62 F	50,000,000
Thunder Bay Funding	Asset Backed Commercial Paper	20,000,000	6/3/2024	10/22/2024	5.58 F	20,000,000
Versailles	Asset Backed Commercial Paper	25,000,000	6/3/2024	11/5/2024	5.47 F	25,000,000
Versailles	Asset Backed Commercial Paper	21,000,000	6/3/2024	7/22/2024	5.51 F	21,000,000
ANZ National (INTL) LTD	Financial Company Commercial Paper	13,000,000	7/29/2024	7/29/2024	5.37	12,890,003
ANZ National (INTL) LTD	Financial Company Commercial Paper	18,000,000	8/20/2024	8/20/2024	5.77	17,775,415
Australia & New Zealand Bankin	Financial Company Commercial Paper	50,000,000	7/1/2024	7/1/2024	5.76	49,764,307
Australia & New Zealand Bankin	Financial Company Commercial Paper	8,000,000	7/15/2024	7/15/2024	5.45	7,947,778
Australia & New Zealand Bankin	Financial Company Commercial Paper	24,000,000	8/9/2024	8/9/2024	5.80	23,739,863
Australia & New Zealand Bankin	Financial Company Commercial Paper	30,000,000	8/16/2024	8/16/2024	5.95	29,632,864
Groupe BPCE	Financial Company Commercial Paper	50,000,000	7/23/2024	7/23/2024	5.55	49,607,764
Bank of Montreal	Financial Company Commercial Paper	25,000,000	1/27/2025	1/27/2025	5.14	24,178,358
Bank of Montreal	Financial Company Commercial Paper	25,000,000	3/18/2025	3/18/2025	5.39	23,963,371
Bank of Montreal	Financial Company Commercial Paper	50,000,000	5/2/2025	5/2/2025	5.55	47,549,686
Bank of Montreal	Financial Company Commercial Paper	25,000,000	5/25/2025	5/25/2025	5.26	23,759,523
BNG Bank NV	Financial Company Commercial Paper	100,000,000	6/4/2024	6/4/2024	5.39	99,955,682

**West Virginia Board of Treasury Investments  
West Virginia Money Market Pool  
Fund Holdings as of May 31, 2024**

**Weighted Average Maturity:** 33.94  
**Weighted Average Life:** 71.26

**Holdings are unaudited and subject to change. Please refer to the WVBTI's annual report for audited holdings information**

ISSUER	CATEGORY OF INVESTMENT	PRINCIPAL AMOUNT (\$)	MATURITY DATE	FINAL LEGAL MATURITY DATE	COUPON OR YIELD (%)	AMORTIZED COST VALUE (\$)
BNG Bank NV	Financial Company Commercial Paper	100,000,000	6/6/2024	6/6/2024	5.39	99,926,159
Canadian Imperial Bank	Financial Company Commercial Paper	25,000,000	6/5/2024	6/5/2024	5.66	24,984,499
Canadian Imperial Bank	Financial Company Commercial Paper	25,000,000	5/22/2025	5/22/2025	5.50	23,714,319
Rabobank Nederland NV NY	Financial Company Commercial Paper	12,000,000	6/6/2024	6/6/2024	5.71	11,990,622
Rabobank Nederland NV NY	Financial Company Commercial Paper	15,000,000	6/13/2024	6/13/2024	5.74	14,971,746
DBS Bank LTD	Financial Company Commercial Paper	24,000,000	7/19/2024	7/19/2024	5.51	23,827,452
DZ Bank AG NY	Financial Company Commercial Paper	405,000,000	6/3/2024	6/3/2024	5.38	404,880,719
Fed Caisses Desjardins	Financial Company Commercial Paper	100,000,000	6/5/2024	6/5/2024	5.41	99,940,801
Fed Caisses Desjardins	Financial Company Commercial Paper	50,000,000	7/2/2024	7/2/2024	5.44	49,769,947
Matchpoint Finance PLC	Financial Company Commercial Paper	100,000,000	6/4/2024	6/4/2024	5.40	99,955,640
Mizuho Bank	Financial Company Commercial Paper	25,000,000	6/5/2024	6/5/2024	5.67	24,984,488
Mizuho Bank	Financial Company Commercial Paper	35,000,000	7/9/2024	7/9/2024	5.51	34,800,211
Mizuho Bank	Financial Company Commercial Paper	25,000,000	8/6/2024	8/6/2024	5.56	24,751,375
MUFG Bank LTD/NY	Financial Company Commercial Paper	40,000,000	6/13/2024	6/13/2024	5.50	39,927,804
MUFG Bank LTD/NY	Financial Company Commercial Paper	50,000,000	7/10/2024	7/10/2024	5.52	49,706,851
MUFG Bank LTD/NY	Financial Company Commercial Paper	25,000,000	9/6/2024	9/6/2024	5.55	24,636,862
National Australia Bank LTD	Financial Company Commercial Paper	9,000,000	8/6/2024	8/6/2024	5.31	8,914,401
National Bank of Canada	Financial Company Commercial Paper	50,000,000	6/17/2024	6/17/2024	5.76	49,874,148
National Bank of Canada	Financial Company Commercial Paper	25,000,000	1/27/2025	1/27/2025	5.08	24,186,780
National Bank of Canada	Financial Company Commercial Paper	25,000,000	1/31/2025	1/31/2025	5.06	24,176,629
National Bank of Canada	Financial Company Commercial Paper	15,000,000	3/18/2025	3/18/2025	5.39	14,378,022
Oversea - Chinese Banking	Financial Company Commercial Paper	24,000,000	6/10/2024	6/10/2024	5.47	23,967,693
Oversea - Chinese Banking	Financial Company Commercial Paper	20,000,000	7/1/2024	7/1/2024	5.49	19,910,152
Royal Bank of Canada	Financial Company Commercial Paper	9,000,000	10/16/2024	10/16/2024	6.00	8,801,867
Royal Bank of Canada NY	Financial Company Commercial Paper	25,000,000	7/2/2024	7/2/2024	6.02	24,872,824
Skandinaviska Enskilda Bank	Financial Company Commercial Paper	20,000,000	6/17/2024	6/17/2024	5.82	19,949,119
Skandinaviska Enskilda Bank	Financial Company Commercial Paper	25,000,000	10/8/2024	10/8/2024	5.52	24,521,423
Societe Generale	Financial Company Commercial Paper	50,000,000	9/30/2024	9/30/2024	5.54	49,097,844
Sumitomo Mit/Singapore	Financial Company Commercial Paper	25,000,000	6/3/2024	6/3/2024	5.46	24,992,530
Sumitomo Mit/Singapore	Financial Company Commercial Paper	50,000,000	8/8/2024	8/8/2024	5.55	49,488,748
Svenska Handelsbanken AB	Financial Company Commercial Paper	17,000,000	7/30/2024	7/30/2024	5.37	16,853,646
Svenska Handelsbanken AB	Financial Company Commercial Paper	25,000,000	1/3/2025	1/3/2025	5.44	24,217,019
TotalEnergies Capital SA	Other Commercial Paper	19,150,000	6/28/2024	6/28/2024	5.47	19,072,891
TotalEnergies Capital SA	Other Commercial Paper	20,000,000	9/13/2024	9/13/2024	5.57	19,687,689
Unilever Capital Corp	Other Commercial Paper	100,000,000	6/3/2024	6/3/2024	5.38	99,970,551
UnitedHealth Group Inc	Other Commercial Paper	90,000,000	6/3/2024	6/3/2024	5.41	89,973,322

**West Virginia Board of Treasury Investments  
West Virginia Money Market Pool  
Fund Holdings as of May 31, 2024**

**Weighted Average Maturity:** 33.94  
**Weighted Average Life:** 71.26

**Holdings are unaudited and subject to change. Please refer to the WVBTI's annual report for audited holdings information**

ISSUER	CATEGORY OF INVESTMENT	PRINCIPAL AMOUNT (\$)	MATURITY DATE	FINAL LEGAL MATURITY DATE	COUPON OR YIELD (%)	AMORTIZED COST VALUE (\$)
UnitedHealth Group Inc	Other Commercial Paper	50,000,000	12/2/2024	12/2/2024	5.64	48,618,581
United Overseas Bk Sing	Financial Company Commercial Paper	25,000,000	7/17/2024	7/17/2024	5.54	24,826,652
United Overseas Bk Sing	Financial Company Commercial Paper	50,000,000	8/30/2024	8/30/2024	5.52	49,328,349
Westpac Securities NZ LTD	Financial Company Commercial Paper	23,000,000	6/4/2024	6/4/2024	5.66	22,989,303
Westpac Banking Corp	Financial Company Commercial Paper	7,000,000	8/5/2024	8/5/2024	5.73	6,929,322
Westpac Banking Corp	Financial Company Commercial Paper	26,000,000	2/14/2025	2/14/2025	5.25	25,063,684
Bank of Montreal	Financial Company Commercial Paper	25,000,000	6/3/2024	1/6/2025	5.71 F	25,000,000
Bank of Montreal	Financial Company Commercial Paper	40,000,000	6/3/2024	3/12/2025	5.63 F	40,000,000
Bank of Nova Scotia	Financial Company Commercial Paper	25,000,000	6/3/2024	7/3/2024	5.97 F	25,000,000
Bank of Nova Scotia	Financial Company Commercial Paper	25,000,000	6/3/2024	12/11/2024	5.54 F	25,000,000
Canadian Imperial Bank	Financial Company Commercial Paper	50,000,000	6/3/2024	3/5/2025	5.63 F	50,000,000
Commonwealth Bank of Australia	Financial Company Commercial Paper	25,000,000	6/3/2024	11/12/2024	5.54 F	25,000,000
Commonwealth Bank of Australia	Financial Company Commercial Paper	25,000,000	6/3/2024	3/14/2025	5.62 F	25,000,000
National Australia Bank	Financial Company Commercial Paper	26,000,000	6/3/2024	7/23/2024	5.50 F	26,000,000
National Australia Bank	Financial Company Commercial Paper	25,000,000	6/3/2024	2/12/2025	5.61 F	25,000,000
National Australia Bank	Financial Company Commercial Paper	25,000,000	6/3/2024	11/1/2024	5.53 F	25,000,000
National Bank of Canada	Financial Company Commercial Paper	40,000,000	6/3/2024	1/16/2025	5.71 F	40,000,000
National Bank of Canada	Financial Company Commercial Paper	50,000,000	6/3/2024	1/17/2025	5.70 F	50,000,000
National Bank of Canada	Financial Company Commercial Paper	40,000,000	6/3/2024	3/13/2025	5.63 F	40,000,000
Nordea Bank	Financial Company Commercial Paper	25,000,000	6/3/2024	8/13/2024	5.48 F	25,000,000
Nordea Bank	Financial Company Commercial Paper	25,000,000	6/3/2024	10/22/2024	5.53 F	25,000,000
Sumitomo Mitsui Bank NY	Financial Company Commercial Paper	25,000,000	6/3/2024	7/12/2024	5.57 F	25,000,000
Svenska Handelbanken AB	Financial Company Commercial Paper	25,000,000	6/3/2024	10/17/2024	5.53 F	25,000,000
Swedbank	Financial Company Commercial Paper	24,000,000	6/3/2024	11/5/2024	5.56 F	24,000,000
Swedbank	Financial Company Commercial Paper	23,000,000	6/3/2024	11/18/2024	5.57 F	23,000,000
Toyota Motor Credit Corp	Other Commercial Paper	50,000,000	6/3/2024	4/14/2025	5.68 F	50,000,000
United Overseas Bank LTD	Financial Company Commercial Paper	24,000,000	6/3/2024	9/13/2024	5.49 F	24,000,000
United Overseas Bank LTD	Financial Company Commercial Paper	25,000,000	6/3/2024	9/23/2024	5.51 F	25,000,000
Westpac Banking Corp	Financial Company Commercial Paper	24,000,000	6/3/2024	3/5/2025	5.60 F	24,000,000
Westpac Banking Corp	Financial Company Commercial Paper	23,000,000	6/3/2024	4/11/2025	5.66 F	23,000,000
Bank of America	Certificate of Deposit	40,000,000	8/9/2024	8/9/2024	5.92	40,000,000
Bank of America	Certificate of Deposit	35,000,000	8/22/2024	8/22/2024	6.00	35,000,000
Bank of America	Certificate of Deposit	10,000,000	9/23/2024	9/23/2024	6.00	10,000,000
Bank of America	Certificate of Deposit	20,000,000	1/24/2025	1/24/2025	5.18	20,000,000
Bank of America	Certificate of Deposit	27,000,000	2/5/2025	2/5/2025	5.22	27,000,000
Bank of America	Certificate of Deposit	10,000,000	2/10/2025	2/10/2025	5.20	10,000,000

**West Virginia Board of Treasury Investments  
West Virginia Money Market Pool  
Fund Holdings as of May 31, 2024**

**Weighted Average Maturity:** 33.94  
**Weighted Average Life:** 71.26

**Holdings are unaudited and subject to change. Please refer to the WVBTI's annual report for audited holdings information**

ISSUER	CATEGORY OF INVESTMENT	PRINCIPAL AMOUNT (\$)	MATURITY DATE	FINAL LEGAL MATURITY DATE	COUPON OR YIELD (%)	AMORTIZED COST VALUE (\$)
Bank of America, NA	Certificate of Deposit	15,000,000	6/7/2024	6/7/2024	5.80	15,000,000
Bank of America, NA	Certificate of Deposit	10,000,000	6/17/2024	6/17/2024	5.83	10,000,000
Canadian Imperial Bank	Certificate of Deposit	25,000,000	6/13/2024	6/13/2024	5.80	25,000,000
Citibank	Certificate of Deposit	10,000,000	9/18/2024	9/18/2024	6.01	10,000,000
Citibank	Certificate of Deposit	30,000,000	7/22/2024	7/22/2024	5.92	30,000,000
Citibank	Certificate of Deposit	50,000,000	8/21/2024	8/21/2024	5.74	50,000,000
Cooperatieve Rabobank UA	Certificate of Deposit	25,000,000	7/3/2024	7/3/2024	5.90	25,000,000
Credit Agricole	Certificate of Deposit	275,000,000	6/4/2024	6/4/2024	5.32	275,000,000
KBC Bank NV	Certificate of Deposit	25,000,000	6/7/2024	6/7/2024	5.33	25,000,000
KBC Bank NV	Certificate of Deposit	90,000,000	6/4/2024	6/4/2024	5.31	90,000,000
MUFG Bank	Certificate of Deposit	10,000,000	8/5/2024	8/5/2024	5.48	10,000,000
Mizuho Bank LTD	Certificate of Deposit	50,000,000	8/2/2024	8/2/2024	5.49	50,000,000
Nordea Bank	Certificate of Deposit	13,000,000	8/1/2024	8/1/2024	5.25	13,000,000
Oversea-Chinese Banking Corp	Certificate of Deposit	50,000,000	6/5/2024	6/5/2024	5.35	50,000,000
Skandinav Enskilda BK NY	Certificate of Deposit	25,000,000	8/30/2024	8/30/2024	5.23	25,000,000
Sumitomo Mitsui Trust NY	Certificate of Deposit	50,000,000	7/3/2024	7/3/2024	5.42	50,000,000
Toronto Dominion Bank	Certificate of Deposit	20,000,000	9/9/2024	9/9/2024	6.00	20,000,000
Toronto Dominion Bank	Certificate of Deposit	24,000,000	10/2/2024	10/2/2024	6.00	24,000,000
Toronto Dominion Bank	Certificate of Deposit	25,000,000	10/3/2024	10/3/2024	6.01	25,000,000
Toronto Dominion Bank	Certificate of Deposit	50,000,000	7/3/2024	7/3/2024	6.05	50,000,000
Toronto Dominion Bank	Certificate of Deposit	25,000,000	3/28/2025	3/28/2025	5.40	25,000,000
Toronto Dominion Bank	Certificate of Deposit	25,000,000	5/28/2025	5/28/2025	5.53	25,000,000
Westpac Banking Corp	Certificate of Deposit	25,000,000	2/13/2025	2/13/2025	5.15	25,000,000
Westpac Banking Corp	Certificate of Deposit	25,000,000	2/14/2025	2/14/2025	5.15	25,000,000
Bank of Nova Scotia	Certificate of Deposit	30,000,000	6/3/2024	7/10/2024	5.98 F	30,000,000
Bank of Nova Scotia	Certificate of Deposit	25,000,000	6/3/2024	2/18/2025	5.62 F	25,000,000
Canadian Imperial Bank	Certificate of Deposit	25,000,000	6/3/2024	1/3/2025	5.84 F	25,000,000
Canadian Imperial Bank	Certificate of Deposit	25,000,000	6/3/2024	3/6/2025	5.63 F	25,000,000
MUFG Bank	Certificate of Deposit	25,000,000	6/3/2024	7/11/2024	5.56 F	25,000,000
MUFG Bank	Certificate of Deposit	25,000,000	6/3/2024	8/8/2024	5.50 F	25,000,000
Mitsubishi UFJ Trust & Banking	Certificate of Deposit	20,000,000	6/3/2024	6/14/2024	5.63 F	20,000,000
Mitsubishi UFJ Trust & Banking	Certificate of Deposit	25,000,000	6/3/2024	7/19/2024	5.53 F	25,000,000
Mizuho Bank LTD	Certificate of Deposit	26,000,000	6/3/2024	7/23/2024	5.52 F	26,000,000
Nordea Bank	Certificate of Deposit	25,000,000	6/3/2024	4/10/2025	5.64 F	25,000,000
Nordea Bank	Certificate of Deposit	25,000,000	6/3/2024	11/7/2024	5.52 F	25,000,000
Oversea-Chinese Bk Co NY	Certificate of Deposit	21,000,000	6/3/2024	7/16/2024	5.53 F	21,000,000
Oversea-Chinese Bk Co NY	Certificate of Deposit	9,000,000	6/3/2024	7/18/2024	5.52 F	9,000,000

**West Virginia Board of Treasury Investments  
West Virginia Money Market Pool  
Fund Holdings as of May 31, 2024**

**Weighted Average Maturity:** 33.94  
**Weighted Average Life:** 71.26

**Holdings are unaudited and subject to change. Please refer to the WVBTI's annual report for audited holdings information**

ISSUER	CATEGORY OF INVESTMENT	PRINCIPAL AMOUNT (\$)	MATURITY DATE	FINAL LEGAL MATURITY DATE	COUPON OR YIELD (%)	AMORTIZED COST VALUE (\$)
Oversea-Chinese Bk Co NY	Certificate of Deposit	21,000,000	6/3/2024	6/7/2024	5.44 F	21,000,000
Oversea-Chinese Banking Corp	Certificate of Deposit	25,000,000	6/3/2024	12/12/2024	5.55 F	25,000,000
Oversea-Chinese Banking Corp	Certificate of Deposit	25,000,000	6/3/2024	12/9/2024	5.56 F	25,000,000
Skandinav Enskilda BK NY	Certificate of Deposit	12,000,000	6/3/2024	7/18/2024	5.51 F	12,000,000
Sumitomo Mitsui Trust NY	Certificate of Deposit	26,000,000	6/3/2024	7/23/2024	5.52 F	26,000,000
Sumitomo Mitsui Trust NY	Certificate of Deposit	25,000,000	6/3/2024	11/1/2024	5.56 F	25,000,000
Sumitomo Mitsui Bank NY	Certificate of Deposit	25,000,000	6/3/2024	6/7/2024	5.63 F	25,000,000
Sumitomo Mitsui Bank NY	Certificate of Deposit	15,000,000	6/3/2024	9/5/2024	5.50 F	15,000,000
Sumitomo Mitsui Banking	Certificate of Deposit	25,000,000	6/3/2024	10/7/2024	5.57 F	25,000,000
Svenska Handelsbanken/New York	Certificate of Deposit	24,000,000	6/3/2024	12/11/2024	5.55 F	24,000,000
Toronto Dominion Bank	Certificate of Deposit	25,000,000	6/3/2024	1/16/2025	5.68 F	25,000,000
Toronto Dominion Bank	Certificate of Deposit	24,000,000	6/3/2024	3/11/2025	5.63 F	24,000,000
Wells Fargo Bank NA	Certificate of Deposit	50,000,000	6/3/2024	7/31/2024	5.93 F	50,000,000
Wells Fargo Bank NA	Certificate of Deposit	50,000,000	6/3/2024	9/3/2024	5.92 F	50,000,000
Wells Fargo Bank NA	Certificate of Deposit	50,000,000	6/3/2024	9/12/2024	5.93 F	50,000,000
Wells Fargo Bank NA	Certificate of Deposit	20,000,000	6/3/2024	11/13/2024	5.93 F	20,000,000
Bank of Montreal	Financial Company Commercial Paper	20,000,000	8/1/2024	8/1/2024	5.98	20,000,000
Dreyfus Government Cash Mgmnt	Other Instrument	506,858	6/3/2024	6/3/2024	0.01	506,858
Dreyfus Government Cash Mgmnt	Other Instrument	2,830,806	6/3/2024	6/3/2024	0.01	2,830,806

*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.