

Maine State Treasurer

Pooled Cash Account

Reports for the period January 1, 2022 to January 31, 2022

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PFM Asset Management LLC

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**Maine State Treasurer
Activity and Performance Summary
For the Month Ending January 31, 2022**

Amortized Cost Basis Activity Summary		
Beginning Amortized Cost Value		3,681,274,762.73
Additions		
Contributions	332,859,949.14	
Interest Received	3,468,677.56	
Accrued Interest Sold	0.00	
Gain on Sales	0.00	
Total Additions		336,328,626.70
Deductions		
Withdrawals	0.00	
Accrued Interest Purchased	634,681.38	
Loss on Sales	0.00	
Total Deductions		(634,681.38)
Accretion (Amortization) for the Period		(822,910.96)
Ending Amortized Cost Value		4,016,145,797.09
Ending Fair Value		3,994,470,002.28
Unrealized Gain (Loss)		(21,675,794.81)

Detail of Amortized Cost Basis Return				
	Interest Earned	Accretion (Amortization)	Realized Gain(Loss)	Total Income
Current Holdings				
Cash and Equivalents	44,136.80	0.00	0.00	44,136.80
Repurchase Agreement	0.00	0.00	0.00	0.00
Certificates of Deposit	27,125.01	0.00	0.00	27,125.01
Commercial Paper	0.00	31,413.32	0.00	31,413.32
U.S. Treasuries	1,943,836.65	(847,640.43)	0.00	1,096,196.22
Federal Agency	328,737.29	(10,108.32)	0.00	318,628.97
Corporate	31,674.37	6,024.04	0.00	37,698.41
Sales and Maturities				
Repurchase Agreement	0.00	0.00	0.00	0.00
Commercial Paper	0.00	3,159.72	0.00	3,159.72
Certificates of Deposit	31,500.45	0.00	0.00	31,500.45
U.S. Treasuries	0.00	0.00	0.00	0.00
Federal Agency	21,562.50	(4,640.72)	0.00	16,921.78
Corporate	3,333.33	(1,118.57)	0.00	2,214.76
Total	2,431,906.40	(822,910.96)	0.00	1,608,995.44

Annualized Comparative Rates of Return			
	Twelve Month Trailing	Six Month Trailing	For the Month
Fed Funds	0.25%	0.25%	0.25%
Overnight Repo	0.07%	0.10%	0.11%
3 Month T-Bill	0.04%	0.05%	0.05%
6 Month T-Bill	0.06%	0.07%	0.14%
1 Year T-Note	0.14%	0.18%	0.33%
2 Year T-Note	0.29%	0.42%	0.66%
5 Year T-Note	0.91%	1.06%	1.22%

Summary of Amortized Cost Basis Return for the Period		
	Total Portfolio	Excluding Cash Equivalents
Interest Earned	2,431,906.40	2,387,769.60
Accretion (Amortization)	(822,910.96)	(822,910.96)
Realized Gain (Loss) on Sales	0.00	0.00
Total Income on Portfolio	1,608,995.44	1,564,858.64
Average Daily Historical Cost	3,914,180,386.83	2,807,148,128.76
Annualized Return	0.48%	0.66%
Annualized Return Fiscal Year to Date	0.48%	0.68%
Investment Advisory Fees	14,583.34	n/a
Annualized Return (net of fees)	0.48%	n/a
Weighted Average Effective Duration in Days	317	456

**Maine State Treasurer
Activity and Performance Summary
For the Month Ending January 31, 2022**

Fair Value Basis Activity Summary		
Beginning Fair Value		3,673,490,860.35
Additions		
Contributions	332,859,949.14	
Interest Received	3,468,677.56	
Accrued Interest Sold	0.00	
Total Additions		336,328,626.70
Deductions		
Withdrawals	0.00	
Accrued Interest Purchased	634,681.38	
Total Deductions		(634,681.38)
Change in Fair Value for the Period		(14,714,803.39)
Ending Fair Value		3,994,470,002.28

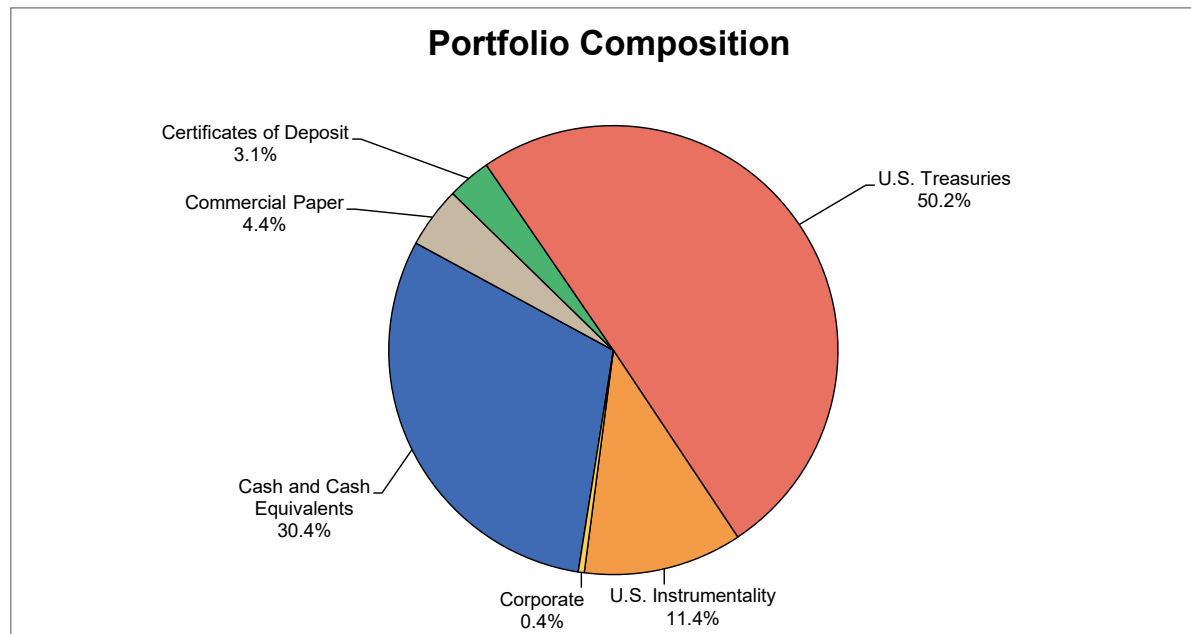
Detail of Fair Value Basis Return			
	Interest Earned	Change in Fair Value	Total Income
Current Holdings			
Cash and Equivalents	44,136.80	0.00	44,136.80
Repurchase Agreement	0.00	0.00	0.00
Certificates of Deposit	27,125.01	0.00	27,125.01
Commercial Paper	0.00	57,091.00	57,091.00
U.S. Treasuries	1,943,836.65	(12,527,214.62)	(10,583,377.97)
Federal Agency	328,737.29	(2,222,393.81)	(1,893,656.52)
Corporate	31,674.37	(8,530.96)	23,143.41
Sales and Maturities			
Repurchase Agreements	0.00	0.00	0.00
Commercial Paper	0.00	2,900.00	2,900.00
Certificates of Deposit	31,500.45	0.00	31,500.45
U.S. Treasuries	0.00	0.00	0.00
Federal Agency	21,562.50	(15,525.00)	6,037.50
Corporate	3,333.33	(1,130.00)	2,203.33
Total	2,431,906.40	(14,714,803.39)	(12,282,896.99)

Annualized Comparative Rates of Return			
	Twelve Month Trailing	Six Month Trailing	For the Month
Fed Funds	0.25%	0.25%	0.25%
Overnight Repo	0.07%	0.10%	0.11%
3 Month T-Bill	0.03%	0.03%	-0.05%
6 Month T-Bill	0.03%	-0.05%	-0.58%
1 Year T-Note	-0.36%	-0.91%	-3.06%
2 Year T-Note	-1.25%	-2.63%	-8.21%
5 Year T-Note	-4.03%	-7.07%	-16.95%

Summary of Fair Value Basis Return for the Period		
	Total Portfolio	Excluding Cash Equivalents
Interest Earned	2,431,906.40	2,387,769.60
Change in Fair Value	(14,714,803.39)	(14,714,803.39)
Total Income on Portfolio	(12,282,896.99)	(12,327,033.79)
Average Daily Historical Cost	3,914,180,386.83	2,807,148,128.76
Annualized Return	-3.69%	-5.17%
Annualized Return Fiscal Year to Date	-0.88%	-1.27%
Weighted Average Effective Duration in Days	317	456

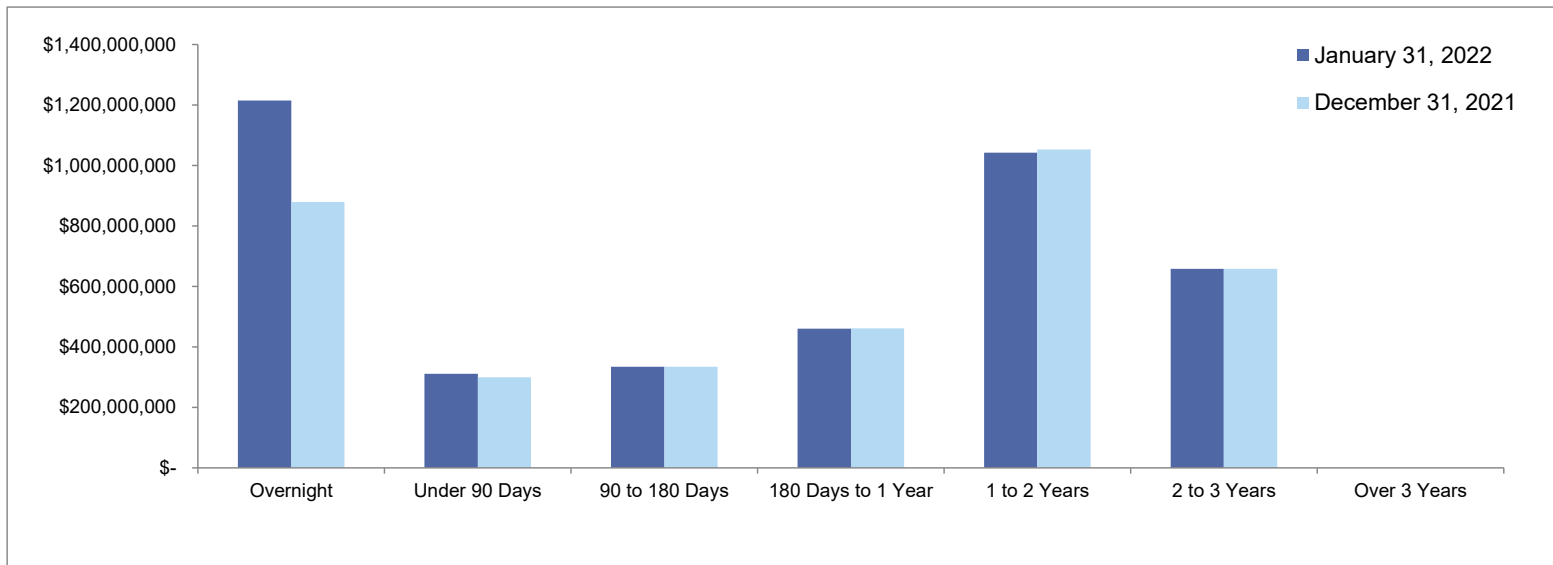
**Maine State Treasurer
Investments - By Security Type
As of January 31, 2022**

Security Type	Original Cost	Amortized Cost	Fair Value	Accrued Interest	Unrealized Gain (Loss)	Weighted Average Final Maturity (Days)	Weighted Average Effective Duration (Years)	Asset Allocation	Weighted Average Yield
Cash and Cash Equivalents	1,215,000,000.00	1,215,000,000.00	1,215,000,000.00	44,123.16	0.00	1	0.00	30.4%	0.05%
Repurchase Agreements	0.00	0.00	0.00	0.00	0.00			0.0%	
Commercial Paper	174,802,548.89	174,912,911.37	174,903,714.00	0.00	(9,197.37)	75	0.21	4.4%	0.21%
Certificates of Deposit	125,000,000.00	125,000,000.00	125,000,000.00	284,611.12	0.00	403	1.12	3.1%	0.25%
U.S. Treasuries	2,032,852,421.97	2,025,126,177.12	2,006,598,445.10	5,639,337.75	(18,527,732.02)	544	1.48	50.2%	0.65%
U.S. Instrumentality	459,222,576.25	459,219,538.31	456,052,223.45	1,213,102.37	(3,167,314.86)	431	0.71	11.4%	0.84%
Corporate	16,680,992.85	16,887,170.29	16,915,619.73	156,260.25	28,449.44	31	0.01	0.4%	2.69%
Total	4,023,558,539.96	4,016,145,797.09	3,994,470,002.28	7,337,434.65	(21,675,794.81)	339	0.87	100.0%	0.47%



**Maine State Treasurer
Investments - By Maturity
As of January 31, 2022**

Maturity Distribution	Original Cost January 31, 2022	Percentage	Original Cost December 31, 2021
Overnight	1,215,000,000.00	30.2%	880,000,000.00
Under 90 Days	311,072,029.77	7.7%	299,846,102.75
90 to 180 Days	334,518,590.10	8.3%	334,458,728.23
180 Days to 1 Year	460,976,815.65	11.5%	461,758,651.58
1 to 2 Years	1,043,110,440.34	25.9%	1,053,262,784.09
2 to 3 Years	658,880,664.10	16.4%	658,880,664.10
Over 3 Years	-	0.0%	-
Totals	\$ 4,023,558,539.96	100.0%	\$ 3,688,206,930.75



**Maine State Treasurer
Portfolio Holdings
As of January 31, 2022**

DESCRIPTION	PURCHASE DATE	COUPON RATE	MATURITY DATE / CALL DATE	PAR VALUE	ORIGINAL COST/ACCRUED INTEREST PURCHASE	AMORTIZED COST/ACCRETION (AMORTIZATION)	FAIR VALUE/CHANGE IN FAIR VALUE	UNREALIZED GAIN (LOSS)	AI PURCHASED	INTEREST RECEIVED	INTEREST EARNED	TOTAL ACCRUED INTEREST	% ALLOCATION	YIELD
CASH AND EQUIVALENTS														
BAR HARBOR BANK & TRUST	01/31/22	0.030 V		49,000,000.00	49,000,000.00 0.00	49,000,000.00 0.00	49,000,000.00 0.00	0.00	0.00	4,161.64	1,731.81	1,731.81	1.23%	0.030
CITIZENS BANK	01/31/22	0.060 V		100,000,000.00	100,000,000.00 0.00	100,000,000.00 0.00	100,000,000.00 0.00	0.00	0.00	5,095.78	5,095.80	5,095.80	2.50%	0.060
TD BANK	01/31/22	0.060 V		250,000,000.00	250,000,000.00 0.00	250,000,000.00 0.00	250,000,000.00 0.00	0.00	0.00	12,739.73	12,739.77	12,739.77	6.26%	0.060
TD BANK #2	01/31/22	0.100 V		10,000,000.00	10,000,000.00 0.00	10,000,000.00 0.00	10,000,000.00 0.00	0.00	0.00	438.36	849.32	849.32	0.25%	0.100
BATH SAVINGS	01/31/22	0.060 V		14,000,000.00	14,000,000.00 0.00	14,000,000.00 0.00	14,000,000.00 0.00	0.00	0.00	713.42	713.43	713.43	0.35%	0.060
BIDDEFORD SAVINGS BANK	01/31/22	0.060 V		5,000,000.00	5,000,000.00 0.00	5,000,000.00 0.00	5,000,000.00 0.00	0.00	0.00	254.80	254.80	254.80	0.13%	0.060
MACHIAS SAVINGS BANK	01/31/22	0.050 V		50,000,000.00	50,000,000.00 0.00	50,000,000.00 0.00	50,000,000.00 0.00	0.00	0.00	0.00	890.42	890.42	1.25%	0.050
NORTHEAST BANK	01/31/22	0.050 V		97,000,000.00	97,000,000.00 0.00	97,000,000.00 0.00	97,000,000.00 0.00	0.00	0.00	3,516.44	4,119.19	4,119.19	2.43%	0.050
FIDELITY GOVERNMENT PORTFOLIO	01/31/22	0.010 V		2,000,000.00	2,000,000.00 0.00	2,000,000.00 0.00	2,000,000.00 0.00	0.00	0.00	36.99	16.99	16.99	0.05%	0.010
FIRST NATIONAL	01/31/22	0.050 V		50,000,000.00	50,000,000.00 0.00	50,000,000.00 0.00	50,000,000.00 0.00	0.00	0.00	2,123.29	2,123.29	2,123.29	1.25%	0.050
FIRST AMERICAN FUNDS	01/31/22	0.020 V		1,000,000.00	1,000,000.00 0.00	1,000,000.00 0.00	1,000,000.00 0.00	0.00	0.00	24.15	0.00	0.00	0.03%	0.020
U.S. BANK MONEY MARKET FUND	01/31/22	0.030 V		277,000,000.00	277,000,000.00 0.00	277,000,000.00 0.00	277,000,000.00 0.00	0.00	0.00	4,809.18	4,817.39	4,817.39	6.93%	0.030
TD GOLDMAN SACHS MMF	01/31/22	0.030 V		250,000,000.00	250,000,000.00 0.00	250,000,000.00 0.00	250,000,000.00 0.00	0.00	0.00	5,541.36	5,541.36	5,541.36	6.26%	0.030
U.S. BANK DEMAND DEPOSIT ACCOUNT	01/31/22	0.160 V		60,000,000.00	60,000,000.00 0.00	60,000,000.00 0.00	60,000,000.00 0.00	0.00	0.00	0.00	5,229.59	5,229.59	1.50%	0.160
MISCELLAENOUS INCOME	01/31/22	0.000 V		0.00	0.00 0.00	0.00 0.00	0.00 0.00	0.00	0.00	13.64	13.64	0.00	0.00%	0.000
TOTAL				1,215,000,000.00	1,215,000,000.00 0.00	1,215,000,000.00 0.00	1,215,000,000.00 0.00	0.00	0.00	39,468.78	44,136.80	44,123.16	30.42%	0.049
COMMERCIAL PAPER														
BNP PARIBAS NY BRANCH COMM PAPER 09659CBB3	05/18/21	0.000	02/11/22	25,000,000.00	24,968,243.06 0.00	24,998,819.44 3,659.72	24,999,200.00 5,175.00	380.56	0.00	0.00	0.00	0.00	0.63%	0.170
MUFG BANK LTD/NY COMM PAPER 62479MBB8	05/18/21	0.000	02/11/22	25,000,000.00	24,971,979.17 0.00	24,998,958.33 3,229.16	24,998,950.00 3,925.00	(8.33)	0.00	0.00	0.00	0.00	0.63%	0.150
OLD LINE FUNDING LLC COMM PAPER 67983UCF8	11/15/21	0.000	03/15/22	27,000,000.00	26,984,700.00 0.00	26,994,645.00 3,952.50	26,994,222.00 9,396.00	(423.00)	0.00	0.00	0.00	0.00	0.68%	0.170

**Maine State Treasurer
Portfolio Holdings
As of January 31, 2022**

DESCRIPTION	PURCHASE DATE	COUPON RATE	MATURITY DATE / CALL DATE	PAR VALUE	ORIGINAL COST/ACCRUED INTEREST PURCHASE	AMORTIZED COST/ACCRETION (AMORTIZATION)	FAIR VALUE/CHANGE IN FAIR VALUE	UNREALIZED GAIN (LOSS)	AI PURCHASED	INTEREST RECEIVED	INTEREST EARNED	TOTAL ACCRUED INTEREST	% ALLOCATION	YIELD
OLD LINE FUNDING LLC COMM PAPER 67983UDB6	11/16/21	0.000	04/11/22	23,000,000.00	22,983,210.00 0.00	22,992,065.00 3,565.00	22,989,167.00 8,395.00	(2,898.00)	0.00	0.00	0.00	0.00	0.58%	0.180
NATIXIS NY BRANCH COMM PAPER 63873KF28	11/02/21	0.000	06/02/22	25,000,000.00	24,969,083.33 0.00	24,982,354.16 4,520.83	24,975,200.00 11,750.00	(7,154.16)	0.00	0.00	0.00	0.00	0.63%	0.210
NATIXIS NY BRANCH COMM PAPER 63873KFE2	12/16/21	0.000	06/14/22	25,000,000.00	24,960,000.00 0.00	24,970,444.44 6,888.88	24,970,875.00 11,150.00	430.56	0.00	0.00	0.00	0.00	0.63%	0.321
CREDIT AGRICOLE CIB NY COMM PAPER 22533UFG3	12/06/21	0.000	06/16/22	25,000,000.00	24,965,333.33 0.00	24,975,625.00 5,597.23	24,976,100.00 7,300.00	475.00	0.00	0.00	0.00	0.00	0.63%	0.260
TOTAL				175,000,000.00	174,802,548.89 0.00	174,912,911.37 31,413.32	174,903,714.00 57,091.00	(9,197.37)	0.00	0.00	0.00	0.00	4.38%	0.209
CERTIFICATES OF DEPOSIT														
CAMDEN NATIONAL BANK CERT DEPOS	01/17/21	0.200	01/17/23	50,000,000.00	50,000,000.00 0.00	50,000,000.00 0.00	50,000,000.00 0.00	0.00	0.00	0.00	8,611.12	105,555.56	1.25%	0.200
PEOPLES UNITED CERT DEPOS	01/19/21	0.350	01/19/23	10,000,000.00	10,000,000.00 0.00	10,000,000.00 0.00	10,000,000.00 0.00	0.00	0.00	0.00	3,013.89	36,750.00	0.25%	0.350
BANGOR SAVINGS BANK CERT DEPOS	04/08/21	0.400	04/08/23	15,000,000.00	15,000,000.00 0.00	15,000,000.00 0.00	15,000,000.00 0.00	0.00	0.00	0.00	5,166.66	49,833.33	0.38%	0.400
PEOPLES UNITED CERT DEPOS	04/18/21	0.250	04/18/23	15,000,000.00	15,000,000.00 0.00	15,000,000.00 0.00	15,000,000.00 0.00	0.00	0.00	0.00	3,229.17	30,104.17	0.38%	0.250
PEOPLES UNITED CERT DEPOS	04/22/21	0.250	04/23/23	25,000,000.00	25,000,000.00 0.00	25,000,000.00 0.00	25,000,000.00 0.00	0.00	0.00	0.00	5,381.95	49,479.17	0.63%	0.250
PEOPLES UNITED CERT DEPOS	06/14/21	0.200	06/14/23	10,000,000.00	10,000,000.00 0.00	10,000,000.00 0.00	10,000,000.00 0.00	0.00	0.00	0.00	1,722.22	12,888.89	0.25%	0.200
TOTAL				125,000,000.00	125,000,000.00 0.00	125,000,000.00 0.00	125,000,000.00 0.00	0.00	0.00	0.00	27,125.01	284,611.12	3.1%	0.252
U.S. TREASURIES														
US TREASURY NOTES 9128286C9	09/30/19	2.500	02/15/22	25,000,000.00	25,493,164.06 0.00	25,007,945.11 (17,592.73)	25,019,530.00 (46,875.00)	11,584.89	0.00	0.00	52,649.46	288,722.83	0.63%	1.649
US TREASURY NOTES 912828W89	09/03/19	1.875	03/31/22	40,000,000.00	40,404,687.50 0.00	40,024,970.08 (13,346.08)	40,106,248.00 (62,504.00)	81,277.92	0.00	0.00	63,873.63	255,494.51	1.00%	1.473
US TREASURY NOTES 9128286M7	10/29/19	2.250	04/15/22	23,000,000.00	23,321,640.63 0.00	23,026,117.65 (11,091.05)	23,093,437.50 (43,125.00)	67,319.85	0.00	0.00	44,072.80	154,965.66	0.58%	1.668
US TREASURY NOTES 9128286M7 .	11/14/19	2.250	04/15/22	30,000,000.00	30,426,562.50 0.00	30,035,265.08 (14,975.58)	30,121,875.00 (56,250.00)	86,609.92	0.00	0.00	57,486.27	202,129.12	0.75%	1.647
US TREASURY NOTES 9128286U9	10/31/19	2.125	05/15/22	25,000,000.00	25,289,062.50 0.00	25,032,118.06 (9,666.59)	25,128,905.00 (50,782.50)	96,786.94	0.00	0.00	45,493.78	114,468.23	0.63%	1.658
US TREASURY NOTES 9128286U9 .	10/31/19	2.125	05/15/22	25,000,000.00	25,289,062.50 0.00	25,032,118.06 (9,666.59)	25,128,905.00 (50,782.50)	96,786.94	0.00	0.00	45,493.78	114,468.23	0.63%	1.658

**Maine State Treasurer
Portfolio Holdings
As of January 31, 2022**

DESCRIPTION	PURCHASE DATE	COUPON RATE	MATURITY DATE / CALL DATE	PAR VALUE	ORIGINAL COST/ACCRUED INTEREST PURCHASE	AMORTIZED COST/ACCRETION (AMORTIZATION)	FAIR VALUE/CHANGE IN FAIR VALUE	UNREALIZED GAIN (LOSS)	AI PURCHASED	INTEREST RECEIVED	INTEREST EARNED	TOTAL ACCRUED INTEREST	% ALLOCATION	YIELD
US TREASURY NOTES 912828XG0	07/08/19	2.125	06/30/22	27,000,000.00	27,241,523.44 0.00	27,033,076.28 (6,881.64)	27,189,842.40 (59,065.20)	156,766.12	0.00	0.00	49,133.29	50,718.23	0.68%	1.815
US TREASURY NOTES 9128287C8	07/19/19	1.750	07/15/22	25,000,000.00	24,945,312.50 0.00	24,991,786.86 1,552.49	25,144,530.00 (54,690.00)	152,743.14	0.00	218,750.00	37,189.60	20,545.58	0.63%	1.826
US TREASURY NOTES 9128287C8 .	08/01/19	1.750	07/15/22	25,000,000.00	24,967,773.44 0.00	24,995,101.80 925.88	25,144,530.00 (54,690.00)	149,428.20	0.00	218,750.00	37,189.60	20,545.58	0.63%	1.795
US TREASURY NOTES 9128287C8 ..	08/05/19	1.750	07/15/22	26,000,000.00	26,142,187.50 0.00	26,021,691.86 (4,100.29)	26,150,311.20 (56,877.60)	128,619.34	0.00	227,500.00	38,677.18	21,367.40	0.65%	1.559
US TREASURY NOTES 9128287C8 ...	08/23/19	1.750	07/15/22	35,000,000.00	35,211,914.06 0.00	35,032,879.76 (6,215.08)	35,202,342.00 (76,566.00)	169,462.24	0.00	306,250.00	52,065.44	28,763.81	0.88%	1.535
US TREASURY NOTES 912828XQ8	01/18/22	2.000	07/31/22	40,000,000.00	40,360,937.50 0.00	40,334,890.46 (26,047.04)	40,300,000.00 (60,937.50)	(34,890.46)	(371,739.13)	400,000.00	30,470.81	2,209.94	1.01%	0.312
US TREASURY NOTES 9128282S8	09/30/19	1.625	08/31/22	25,000,000.00	25,008,789.06 0.00	25,001,739.67 (255.60)	25,156,250.00 (66,405.00)	154,510.33	0.00	0.00	34,789.37	172,824.59	0.63%	1.612
US TREASURY NOTES 912828YF1	01/11/22	1.500	09/15/22	25,000,000.00	25,198,242.19 122,237.57	25,181,387.59 (16,854.60)	25,144,530.00 (53,712.19)	(36,857.59)	(122,237.57)	0.00	21,754.14	143,991.71	0.63%	0.321
US TREASURY NOTES 9128282W9	01/06/22	1.875	09/30/22	25,000,000.00	25,287,109.38 126,201.92	25,259,151.16 (27,958.22)	25,214,845.00 (72,264.38)	(44,306.16)	(126,201.92)	0.00	33,482.15	159,684.07	0.63%	0.300
US TREASURY NOTES 912828YK0	10/21/19	1.375	10/15/22	30,000,000.00	29,844,140.63 0.00	29,963,394.50 4,432.70	30,159,375.00 (84,375.00)	195,980.50	0.00	4,000.00	35,130.49	123,523.35	0.76%	1.554
US TREASURY NOTES 9128283C2	11/14/19	2.000	10/31/22	30,000,000.00	30,307,031.25 0.00	30,077,183.46 (8,796.64)	30,300,000.00 (103,125.00)	222,816.54	0.00	0.00	51,381.22	154,143.65	0.76%	1.644
US TREASURY NOTES 912828M49	12/01/21	1.875	10/31/22	50,000,000.00	50,757,812.50 80,283.15	50,617,140.72 (70,335.89)	50,460,940.00 (164,060.00)	(156,200.72)	0.00	0.00	80,283.15	240,849.45	1.26%	0.215
US TREASURY NOTES 912828YW4	12/31/19	1.625	12/15/22	30,000,000.00	30,008,203.13 0.00	30,002,407.77 (235.46)	30,234,375.00 (117,189.00)	231,967.23	0.00	0.00	41,517.85	64,285.71	0.76%	1.615
US TREASURY NOTES 912828BD2	10/25/21	0.125	12/31/22	50,000,000.00	49,955,078.13 0.00	49,965,372.73 3,223.56	49,710,940.00 (132,810.00)	(254,432.73)	0.00	0.00	5,352.21	5,524.86	1.24%	0.201
US TREASURY NOTES 912828BD2 .	10/29/21	0.125	12/31/22	50,000,000.00	49,949,218.75 0.00	49,960,490.29 3,678.08	49,710,940.00 (132,810.00)	(249,550.29)	0.00	0.00	5,352.21	5,524.86	1.24%	0.212
US TREASURY NOTES 912828BD2 ..	11/23/21	0.125	12/31/22	50,000,000.00	49,931,640.63 0.00	49,943,514.47 5,258.42	49,710,940.00 (132,810.00)	(232,574.47)	0.00	0.00	5,352.21	5,524.86	1.24%	0.249
US TREASURY NOTES 912828BN0	10/13/21	0.125	02/28/23	30,000,000.00	29,963,671.88 4,454.42	29,971,688.62 2,238.91	29,770,314.00 (107,811.00)	(201,374.62)	0.00	0.00	3,211.33	15,953.04	0.75%	0.213
US TREASURY NOTES 9128284S6	05/19/21	2.750	05/31/23	50,000,000.00	52,638,671.88 0.00	51,721,182.20 (110,241.01)	51,187,500.00 (351,560.00)	(533,682.20)	0.00	0.00	117,101.65	237,980.77	1.28%	0.149
US TREASURY N/B NOTES 912828CCD1	11/23/21	0.125	05/31/23	50,000,000.00	49,753,906.25 0.00	49,785,001.13 13,770.59	49,445,310.00 (242,190.00)	(339,691.13)	0.00	0.00	5,322.80	10,817.31	1.24%	0.450
US TREASURY NOTES 9128284X5	05/19/21	2.750	08/31/23	50,000,000.00	52,919,921.88 0.00	52,016,636.69 (108,534.27)	51,312,500.00 (406,250.00)	(704,136.69)	0.00	0.00	117,748.62	584,944.75	1.28%	0.185
US TREASURY NOTES 9128285D8	07/19/21	2.875	09/30/23	50,000,000.00	52,859,375.00 0.00	52,157,884.50 (110,386.83)	51,468,750.00 (437,500.00)	(689,134.50)	0.00	0.00	122,424.45	489,697.80	1.29%	0.265

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DESCRIPTION	PURCHASE DATE	COUPON RATE	MATURITY DATE / CALL DATE	PAR VALUE	ORIGINAL COST/ACCRUED INTEREST PURCHASE	AMORTIZED COST/ACCRETION (AMORTIZATION)	FAIR VALUE/CHANGE IN FAIR VALUE	UNREALIZED GAIN (LOSS)	AI PURCHASED	INTEREST RECEIVED	INTEREST EARNED	TOTAL ACCRUED INTEREST	% ALLOCATIO N	YIELD
US TREASURY NOTES 91282CDA6	09/30/21	0.250	09/30/23	35,000,000.00	34,960,351.56 0.00	34,967,086.36 1,683.70	34,524,217.00 (229,691.00)	(442,869.36)	0.00	0.00	7,451.92	29,807.69	0.86%	0.307
US TREASURY NOTES 91282CAP6	06/30/21	0.125	10/15/23	35,000,000.00	34,852,343.75 0.00	34,890,448.59 5,468.75	34,420,312.50 (229,687.50)	(470,136.09)	0.00	0.00	3,725.96	13,100.96	0.86%	0.310
US TREASURY NOTES 91282CAW1	11/23/21	0.250	11/15/23	50,000,000.00	49,638,671.88 2,762.43	49,673,703.69 15,514.09	49,226,560.00 (359,380.00)	(447,143.69)	0.00	0.00	10,704.42	26,933.70	1.23%	0.618
US TREASURY NOTES 9128285P1	05/19/21	2.875	11/30/23	50,000,000.00	53,347,656.25 0.00	52,413,931.59 (112,191.72)	51,562,500.00 (476,560.00)	(851,431.59)	0.00	0.00	122,424.45	248,798.08	1.29%	0.223
US TREASURY NOTES 91282CBA8	07/20/21	0.125	12/15/23	20,000,000.00	19,910,937.50 0.00	19,930,819.33 3,144.57	19,621,876.00 (146,874.00)	(308,943.33)	0.00	0.00	2,129.12	3,296.70	0.49%	0.311
US TREASURY NOTES 91282CBA8 .	07/20/21	0.125	12/15/23	50,000,000.00	49,777,343.75 0.00	49,827,048.33 7,861.44	49,054,690.00 (367,185.00)	(772,358.33)	0.00	0.00	5,322.81	8,241.76	1.23%	0.311
US TREASURY NOTES 91282CBA8 ..	08/16/21	0.125	12/15/23	50,000,000.00	49,808,593.75 0.00	49,846,605.10 6,972.50	49,054,690.00 (367,185.00)	(791,915.10)	0.00	0.00	5,322.81	8,241.76	1.23%	0.290
US TREASURY NOTES 9128285U0	12/20/21	2.625	12/31/23	25,000,000.00	25,986,328.13 0.00	25,929,091.81 (41,263.39)	25,683,595.00 (246,092.50)	(245,496.81)	0.00	0.00	56,198.20	58,011.05	0.64%	0.665
US TREASURY NOTES 912828V23	06/21/21	2.250	12/31/23	50,000,000.00	52,365,234.38 0.00	51,788,660.45 (79,439.08)	51,023,440.00 (476,560.00)	(765,220.45)	0.00	0.00	96,339.78	99,447.51	1.28%	0.366
US TREASURY N/B NOTES 91282CDR9	01/14/22	0.750	12/31/23	50,000,000.00	49,847,656.25 14,502.76	49,851,486.12 3,829.87	49,617,190.00 (230,466.25)	(234,296.12)	(14,502.76)	0.00	18,646.41	33,149.17	1.24%	0.907
US TREASURY NOTES 91282CBM2	03/01/21	0.125	02/15/24	25,000,000.00	24,854,492.19 0.00	24,899,854.01 4,172.75	24,468,750.00 (207,030.00)	(431,104.01)	0.00	0.00	2,632.47	14,436.14	0.61%	0.323
US TREASURY NOTES 9128286G0	05/19/21	2.375	02/29/24	50,000,000.00	52,896,484.38 0.00	52,160,959.80 (88,376.99)	51,203,125.00 (500,000.00)	(957,834.80)	0.00	0.00	101,691.99	505,179.56	1.28%	0.283
US TREASURY NOTES 91282CBR1	07/28/21	0.250	03/15/24	30,000,000.00	29,962,500.00 0.00	29,969,836.11 1,209.68	29,390,625.00 (253,125.00)	(579,211.11)	0.00	0.00	6,422.65	28,798.34	0.74%	0.298
US TREASURY NOTES 91282CBR1 .	09/29/21	0.250	03/15/24	35,000,000.00	34,857,812.50 3,383.98	34,877,604.75 4,908.48	34,289,062.50 (295,312.50)	(588,542.25)	0.00	0.00	7,493.10	33,598.07	0.86%	0.416
US TREASURY NOTES 912828W71	07/19/21	2.125	03/31/24	25,000,000.00	26,182,617.19 0.00	25,946,333.63 (37,181.68)	25,472,655.00 (253,907.50)	(473,678.63)	0.00	0.00	45,243.81	180,975.27	0.64%	0.362
US TREASURY NOTES 912828W71 .	07/19/21	2.125	03/31/24	50,000,000.00	52,365,234.38 0.00	51,892,667.27 (74,363.35)	50,945,310.00 (507,815.00)	(947,357.27)	0.00	0.00	90,487.64	361,950.55	1.28%	0.362
US TREASURY N/B NOTES 91282CBV2	10/13/21	0.375	04/15/24	30,000,000.00	29,896,875.00 0.00	29,909,385.25 3,493.86	29,446,875.00 (248,439.00)	(462,510.25)	0.00	0.00	9,581.05	33,688.19	0.74%	0.513
US TREASURY N/B NOTES 91282CCC3	05/19/21	0.250	05/15/24	50,000,000.00	49,873,046.88 0.00	49,903,041.30 3,603.98	48,875,000.00 (445,310.00)	(1,028,041.30)	0.00	0.00	10,704.42	26,933.70	1.22%	0.335
US TREASURY N/B NOTES 91282CCC3 .	05/19/21	0.250	05/15/24	50,000,000.00	49,896,484.38 0.00	49,920,941.37 2,938.63	48,875,000.00 (445,310.00)	(1,045,941.37)	0.00	0.00	10,704.42	26,933.70	1.22%	0.320
US TREASURY N/B NOTES 91282CCC3 ..	11/23/21	0.250	05/15/24	50,000,000.00	49,328,125.00 2,762.43	49,380,150.72 23,039.96	48,875,000.00 (445,310.00)	(505,150.72)	0.00	0.00	10,704.42	26,933.70	1.22%	0.799
US TREASURY N/B NOTES 91282CCG4	06/21/21	0.250	06/15/24	50,000,000.00	49,654,296.88 0.00	49,725,657.62 9,831.93	48,804,690.00 (460,935.00)	(920,967.62)	0.00	0.00	10,645.61	16,483.52	1.22%	0.484

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US TREASURY N/B NOTES 91282CCG4 .	07/19/21	0.250	06/15/24	25,000,000.00	24,879,882.81 0.00	24,902,164.44 3,506.25	24,402,345.00 (230,467.50)	(499,819.44)	0.00	0.00	5,322.80	8,241.76	0.61%	0.416
US TREASURY N/B NOTES 91282CCG4 ..	07/19/21	0.250	06/15/24	50,000,000.00	49,759,765.63 0.00	49,804,328.88 7,012.49	48,804,690.00 (460,935.00)	(999,638.88)	0.00	0.00	10,645.61	16,483.52	1.22%	0.416
US TREASURY N/B NOTES 91282CCL3	08/16/21	0.375	07/15/24	50,000,000.00	49,937,500.00 0.00	49,947,427.16 1,820.96	48,906,250.00 (468,750.00)	(1,041,177.16)	0.00	93,750.00	15,938.40	8,805.25	1.22%	0.418
US TREASURY N/B NOTES 91282CCX7	09/29/21	0.375	09/15/24	35,000,000.00	34,816,796.88 5,075.97	34,837,961.75 5,248.89	34,152,342.00 (350,000.00)	(685,619.75)	0.00	0.00	11,239.64	50,397.10	0.85%	0.553
US TREASURY N/B NOTES 91282CDH1	11/23/21	0.750	11/15/24	50,000,000.00	49,718,750.00 8,287.29	49,736,845.13 8,013.56	49,179,690.00 (546,870.00)	(557,155.13)	0.00	0.00	32,113.25	80,801.10	1.23%	0.942
TOTAL				2,011,000,000.00	2,032,852,421.97 369,951.92	2,025,126,177.12 (847,640.43)	2,006,598,445.10 (12,527,214.62)	(18,527,732.02)	(634,681.38)	1,465,000.00	1,943,836.65	5,639,337.75	50.23%	0.649

FEDERAL AGENCY SECURITIES

FANNIE MAE NOTES 3135GOT45	07/19/19	1.875	04/05/22	15,000,000.00	14,994,450.00 0.00	14,999,647.17 173.61	15,045,180.00 (22,080.00)	45,532.83	0.00	0.00	23,437.50	90,625.00	0.38%	1.889
FANNIE MAE NOTES 3135GOV59 .	05/15/19	2.250	04/12/22	20,000,000.00	20,021,600.00 0.00	20,001,422.39 (629.91)	20,081,620.00 (35,500.00)	80,197.61	0.00	0.00	37,500.00	136,250.00	0.50%	2.211
FANNIE MAE NOTES 3135GOV59	04/16/19	2.250	04/12/22	40,000,000.00	39,820,800.00 0.00	39,988,512.82 5,087.18	40,163,240.00 (71,000.00)	174,727.18	0.00	0.00	75,000.00	272,500.00	1.01%	2.406
FEDERAL HOME LOAN BANK 313379Q69	07/15/19	2.125	06/10/22	30,000,000.00	30,176,400.00 0.00	30,021,447.31 (5,154.01)	30,193,290.00 (61,110.00)	171,842.69	0.00	0.00	53,125.00	90,312.50	0.76%	1.916
FANNIE MAE NOTES 3135GOW33	10/24/19	1.375	09/06/22	25,000,000.00	24,816,750.00 0.00	24,962,056.06 5,420.56	25,125,425.00 (61,900.00)	163,368.94	0.00	0.00	28,645.83	138,454.86	0.63%	1.638
FANNIE MAE NOTES 3135GOW33 .	10/29/19	1.375	09/06/22	10,000,000.00	9,912,800.00 0.00	9,981,857.72 2,591.76	10,050,170.00 (24,760.00)	68,312.28	0.00	0.00	11,458.34	55,381.95	0.25%	1.689
FEDERAL HOME LOAN BANKS NOTES 3130AJ7E3	12/04/20	1.375	02/17/23	25,000,000.00	25,660,750.00 0.00	25,312,727.64 (25,445.03)	25,151,200.00 (106,450.00)	(161,527.64)	0.00	0.00	28,645.83	156,597.22	0.63%	0.172
FREDDIE MAC NOTES 3137EAEQ8	04/29/20	0.375	04/20/23	13,750,000.00	13,720,437.50 0.00	13,737,940.90 843.87	13,661,862.50 (63,428.75)	(76,078.40)	0.00	0.00	4,296.88	14,466.15	0.34%	0.448
FANNIE MAE NOTES 3135G05G4	07/28/20	0.250	07/10/23	35,000,000.00	34,949,250.00 0.00	34,975,308.26 1,460.77	34,612,970.00 (194,565.00)	(362,338.26)	0.00	43,750.00	7,291.67	5,104.17	0.87%	0.299
FANNIE MAE NOTES (CALLABLE) 3135G05R0	08/12/20	0.300	08/10/23 08/10/22	50,000,000.00	49,906,000.00 0.00	49,952,268.98 2,666.05	49,398,050.00 (296,150.00)	(554,218.98)	0.00	0.00	12,500.00	71,250.00	1.24%	0.363
FANNIE MAE NOTES (CALLABLE) 3135G05V1	08/21/20	0.360	08/18/23 02/18/22	10,000,000.00	10,000,000.00 0.00	10,000,000.00 0.00	9,885,740.00 (60,510.00)	(114,260.00)	0.00	0.00	3,000.00	16,300.00	0.25%	0.360
FANNIE MAE NOTES (CALLABLE) 3135G05V1 .	08/21/20	0.360	08/18/23 02/18/22	50,000,000.00	50,000,000.00 0.00	50,000,000.00 0.00	49,428,700.00 (302,550.00)	(571,300.00)	0.00	0.00	15,000.00	81,500.00	1.24%	0.360
FREDDIE MAC NOTES 3137EAEV7	10/30/20	0.250	08/24/23	17,500,000.00	17,506,300.00 0.00	17,503,487.06 (189.98)	17,279,465.00 (108,062.50)	(224,022.06)	0.00	0.00	3,645.83	19,079.86	0.43%	0.237
FREDDIE MAC NOTES 3137EAEY1	10/19/20	0.125	10/16/23	25,000,000.00	24,910,750.00 0.00	24,949,163.46 2,533.65	24,582,475.00 (156,575.00)	(366,688.46)	0.00	0.00	2,604.16	9,114.58	0.62%	0.245

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FANNIE MAE NOTES (CALLABLE) 3136G46A6	10/30/20	0.300	10/27/23 10/27/21	17,845,000.00	17,840,538.75 0.00	17,842,413.95 126.65	17,576,985.95 (122,202.56)	(265,428.00)	0.00	0.00	4,461.25	13,978.58	0.44%	0.308
FANNIE MAE NOTES (CALLABLE) 3135G06F5	12/04/20	0.310	11/16/23 11/16/22	50,000,000.00	49,995,000.00 0.00	49,996,968.43 143.92	49,235,800.00 (355,350.00)	(761,168.43)	0.00	0.00	12,916.67	32,291.67	1.23%	0.313
FREDDIE MAC NOTES 3137EAF2	12/07/20	0.250	12/04/23	25,000,000.00	24,990,750.00 0.00	24,994,316.16 262.59	24,580,050.00 (180,200.00)	(414,266.16)	0.00	0.00	5,208.33	9,895.83	0.62%	0.262
TOTAL				459,095,000.00	459,222,576.25 0.00	459,219,538.31 (10,108.32)	456,052,223.45 (2,222,393.81)	(3,167,314.86)	0.00	43,750.00	328,737.29	1,213,102.37	11.42%	0.840
CORPORATE NOTES														
JOHNSON & JOHNSON CORP NOTES (CALLABLE) 478160CD4	03/08/19	2.250	03/03/22 02/01/22	16,893,000.00	16,680,992.85 0.00	16,887,170.29 6,024.04	16,915,619.73 (8,530.96)	28,449.44	0.00	0.00	31,674.37	156,260.25	0.42%	2.690
TOTAL				16,893,000.00	16,680,992.85 0.00	16,887,170.29 6,024.04	16,915,619.73 (8,530.96)	28,449.44	0.00	0.00	31,674.37	156,260.25	0.42%	2.690
GRAND TOTAL				4,001,988,000.00	4,023,558,539.96 369,951.92	4,016,145,797.09 (820,311.39)	3,994,470,002.28 (14,701,048.39)	(21,675,794.81)	(634,681.38)	1,548,218.78	2,375,510.12	7,337,434.65	100.00%	0.465

Maine State Treasurer
GASB 40 - Deposit and Investment Risk Disclosure
As of January 31, 2022

CUSIP	TYPE	COUPON RATE	MATURITY DATE	NEXT CALL DATE	S&P RATING	MOODY'S RATING	PAR VALUE/ SHARES	ORIGINAL COST	% PORTFOLIO ORIGINAL COST	MARKET VALUE	% PORTFOLIO MARKET VALUE	WEIGHTED AVERAGE EFFECTIVE DURATION (YEARS)
US TREASURY												
9128286C9	U.S. TREASURY	2.500	2/15/2022		AA+	Aaa	25,000,000.00	25,493,164.06	0.63%	25,019,530.00	0.63%	0.04
912828W89	U.S. TREASURY	1.875	3/31/2022		AA+	Aaa	40,000,000.00	40,404,687.50	1.00%	40,106,248.00	1.00%	0.16
9128286M7	U.S. TREASURY	2.250	4/15/2022		AA+	Aaa	23,000,000.00	23,321,640.63	0.58%	23,093,437.50	0.58%	0.20
9128286M7 .	U.S. TREASURY	2.250	4/15/2022		AA+	Aaa	30,000,000.00	30,426,562.50	0.76%	30,121,875.00	0.75%	0.20
9128286U9	U.S. TREASURY	2.125	5/15/2022		AA+	Aaa	25,000,000.00	25,289,062.50	0.63%	25,128,905.00	0.63%	0.29
9128286U9 .	U.S. TREASURY	2.125	5/15/2022		AA+	Aaa	25,000,000.00	25,289,062.50	0.63%	25,128,905.00	0.63%	0.29
912828XG0	U.S. TREASURY	2.125	6/30/2022		AA+	Aaa	27,000,000.00	27,241,523.44	0.68%	27,189,842.40	0.68%	0.41
9128287C8	U.S. TREASURY	1.750	7/15/2022		AA+	Aaa	25,000,000.00	24,945,312.50	0.62%	25,144,530.00	0.63%	0.46
9128287C8 .	U.S. TREASURY	1.750	7/15/2022		AA+	Aaa	25,000,000.00	24,967,773.44	0.62%	25,144,530.00	0.63%	0.46
9128287C8 ...	U.S. TREASURY	1.750	7/15/2022		AA+	Aaa	26,000,000.00	26,142,187.50	0.65%	26,150,311.20	0.65%	0.46
9128287C8 ...	U.S. TREASURY	1.750	7/15/2022		AA+	Aaa	35,000,000.00	35,211,914.06	0.88%	35,202,342.00	0.88%	0.46
912828XQ8	U.S. TREASURY	2.000	7/31/2022		AA+	Aaa	40,000,000.00	40,360,937.50	1.00%	40,300,000.00	1.01%	0.50
9128282S8	U.S. TREASURY	1.625	8/31/2022		AA+	Aaa	25,000,000.00	25,008,789.06	0.62%	25,156,250.00	0.63%	0.57
912828YF1	U.S. TREASURY	1.500	9/15/2022		AA+	Aaa	25,000,000.00	25,198,242.19	0.63%	25,144,530.00	0.63%	0.61
9128282W9	U.S. TREASURY	1.875	9/30/2022		AA+	Aaa	25,000,000.00	25,287,109.38	0.63%	25,214,845.00	0.63%	0.66
912828YK0	U.S. TREASURY	1.375	10/15/2022		AA+	Aaa	30,000,000.00	29,844,140.63	0.74%	30,159,375.00	0.76%	0.70
9128283C2	U.S. TREASURY	2.000	10/31/2022		AA+	Aaa	30,000,000.00	30,307,031.25	0.75%	30,300,000.00	0.76%	0.74
912828M49	U.S. TREASURY	1.875	10/31/2022		AA+	Aaa	50,000,000.00	50,757,812.50	1.26%	50,460,940.00	1.26%	0.74
912828YV4	U.S. TREASURY	1.625	12/15/2022		AA+	Aaa	30,000,000.00	30,008,203.13	0.75%	30,234,375.00	0.76%	0.87
91282CBD2	U.S. TREASURY	0.125	12/31/2022		AA+	Aaa	50,000,000.00	49,955,078.13	1.24%	49,710,940.00	1.24%	0.91
91282CBD2 .	U.S. TREASURY	0.125	12/31/2022		AA+	Aaa	50,000,000.00	49,949,218.75	1.24%	49,710,940.00	1.24%	0.91
91282CBD2 ..	U.S. TREASURY	0.125	12/31/2022		AA+	Aaa	50,000,000.00	49,931,640.63	1.24%	49,710,940.00	1.24%	0.91
91282CBN0	U.S. TREASURY	0.125	2/28/2023		AA+	Aaa	30,000,000.00	29,963,671.88	0.74%	29,770,314.00	0.75%	1.08
9128284S6	U.S. TREASURY	2.750	5/31/2023		AA+	Aaa	50,000,000.00	52,638,671.88	1.31%	51,187,500.00	1.28%	1.31
91282CCD1	U.S. TREASURY	0.125	5/31/2023		AA+	Aaa	50,000,000.00	49,753,906.25	1.24%	49,445,310.00	1.24%	1.33
9128284X5	U.S. TREASURY	2.750	8/31/2023		AA+	Aaa	50,000,000.00	52,919,921.88	1.32%	51,312,500.00	1.28%	1.54
9128285D8	U.S. TREASURY	2.875	9/30/2023		AA+	Aaa	50,000,000.00	52,859,375.00	1.31%	51,468,750.00	1.29%	1.62
91282CDA6	U.S. TREASURY	0.250	9/30/2023		AA+	Aaa	35,000,000.00	34,960,351.56	0.87%	34,524,217.00	0.86%	1.66
91282CAP6	U.S. TREASURY	0.125	10/15/2023		AA+	Aaa	35,000,000.00	34,852,343.75	0.87%	34,420,312.50	0.86%	1.70
91282CAW1	U.S. TREASURY	0.250	11/15/2023		AA+	Aaa	50,000,000.00	49,638,671.88	1.23%	49,226,560.00	1.23%	1.78
9128285P1	U.S. TREASURY	2.875	11/30/2023		AA+	Aaa	50,000,000.00	53,347,656.25	1.33%	51,562,500.00	1.29%	1.79
91282CBA8	U.S. TREASURY	0.125	12/15/2023		AA+	Aaa	20,000,000.00	19,910,937.50	0.49%	19,621,876.00	0.49%	1.87
91282CBA8 .	U.S. TREASURY	0.125	12/15/2023		AA+	Aaa	50,000,000.00	49,777,343.75	1.24%	49,054,690.00	1.23%	1.87
91282CBA8 ..	U.S. TREASURY	0.125	12/15/2023		AA+	Aaa	50,000,000.00	49,808,593.75	1.24%	49,054,690.00	1.23%	1.87
9128285U0	U.S. TREASURY	2.625	12/31/2023		AA+	Aaa	25,000,000.00	25,986,328.13	0.65%	25,683,595.00	0.64%	1.88
912828V23	U.S. TREASURY	2.250	12/31/2023		AA+	Aaa	50,000,000.00	52,365,234.38	1.30%	51,023,440.00	1.28%	1.88
91282CDR9	U.S. TREASURY	0.750	12/31/2023		AA+	Aaa	50,000,000.00	49,847,656.25	1.24%	49,617,190.00	1.24%	1.90
91282CBM2	U.S. TREASURY	0.125	2/15/2024		AA+	Aaa	25,000,000.00	24,854,492.19	0.62%	24,468,750.00	0.61%	2.04
9128286G0	U.S. TREASURY	2.375	2/29/2024		AA+	Aaa	50,000,000.00	52,896,484.38	1.31%	51,203,125.00	1.28%	2.02
91282CBR1	U.S. TREASURY	0.250	3/15/2024		AA+	Aaa	30,000,000.00	29,962,500.00	0.74%	29,390,625.00	0.74%	2.11
91282CBR1 .	U.S. TREASURY	0.250	3/15/2024		AA+	Aaa	35,000,000.00	34,857,812.50	0.87%	34,289,062.50	0.86%	2.11
912828W71	U.S. TREASURY	2.125	3/31/2024		AA+	Aaa	25,000,000.00	26,182,617.19	0.65%	25,472,655.00	0.64%	2.11
912828W71 .	U.S. TREASURY	2.125	3/31/2024		AA+	Aaa	50,000,000.00	52,365,234.38	1.30%	50,945,310.00	1.28%	2.11

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91282CBV2	U.S. TREASURY	0.375	4/15/2024		AA+	Aaa	30,000,000.00	29,896,875.00	0.74%	29,446,875.00	0.74%	2.19
91282CCC3	U.S. TREASURY	0.250	5/15/2024		AA+	Aaa	50,000,000.00	49,873,046.88	1.24%	48,875,000.00	1.22%	2.28
91282CCC3 .	U.S. TREASURY	0.250	5/15/2024		AA+	Aaa	50,000,000.00	49,896,484.38	1.24%	48,875,000.00	1.22%	2.28
91282CCC3 ..	U.S. TREASURY	0.250	5/15/2024		AA+	Aaa	50,000,000.00	49,328,125.00	1.23%	48,875,000.00	1.22%	2.28
91282CCG4	U.S. TREASURY	0.250	6/15/2024		AA+	Aaa	50,000,000.00	49,654,296.88	1.23%	48,804,690.00	1.22%	2.37
91282CCG4 .	U.S. TREASURY	0.250	6/15/2024		AA+	Aaa	25,000,000.00	24,879,882.81	0.62%	24,402,345.00	0.61%	2.37
91282CCL3	U.S. TREASURY	0.375	7/15/2024		AA+	Aaa	50,000,000.00	49,937,500.00	1.24%	48,906,250.00	1.22%	2.45
91282CCX7	U.S. TREASURY	0.375	9/15/2024		AA+	Aaa	35,000,000.00	34,816,796.88	0.87%	34,152,342.00	0.85%	2.60
91282CDH1	U.S. TREASURY	0.750	11/15/2024		AA+	Aaa	50,000,000.00	49,718,750.00	1.24%	49,179,690.00	1.23%	2.76
ISSUER TOTAL							2,011,000,000.00	2,032,852,421.97	50.52%	2,006,598,445.10	50.23%	1.48
FNMA												
3135G0T45	U.S. INSTRUMENTALITY	1.875	4/5/2022		AA+	Aaa	15,000,000.00	14,994,450.00	0.37%	15,045,180.00	0.38%	0.18
3135G0V59 .	U.S. INSTRUMENTALITY	2.250	4/12/2022		AA+	Aaa	20,000,000.00	20,021,600.00	0.50%	20,081,620.00	0.50%	0.20
3135G0V59	U.S. INSTRUMENTALITY	2.250	4/12/2022		AA+	Aaa	40,000,000.00	39,820,800.00	0.99%	40,163,240.00	1.01%	0.20
3135G0W33	U.S. INSTRUMENTALITY	1.375	9/6/2022		AA+	Aaa	25,000,000.00	24,816,750.00	0.62%	25,125,425.00	0.63%	0.60
3135G0W33 .	U.S. INSTRUMENTALITY	1.375	9/6/2022		AA+	Aaa	10,000,000.00	9,912,800.00	0.25%	10,050,170.00	0.25%	0.60
3135G05G4	U.S. INSTRUMENTALITY	0.250	7/10/2023		AA+	Aaa	35,000,000.00	34,949,250.00	0.87%	34,612,970.00	0.87%	1.44
3135G05R0	U.S. INSTRUMENTALITY	0.300	8/10/2023	8/10/2022	AA+	Aaa	50,000,000.00	49,906,000.00	1.24%	49,398,050.00	1.24%	0.53
3135G05V1	U.S. INSTRUMENTALITY	0.360	8/18/2023	2/18/2022	AA+	Aaa	10,000,000.00	10,000,000.00	0.25%	9,885,740.00	0.25%	0.05
3135G05V1 .	U.S. INSTRUMENTALITY	0.360	8/18/2023	2/18/2022	AA+	Aaa	50,000,000.00	50,000,000.00	1.24%	49,428,700.00	1.24%	0.05
3136G46A6	U.S. INSTRUMENTALITY	0.300	10/27/2023	10/27/2021	AA+	Aaa	17,845,000.00	17,840,538.75	0.44%	17,576,985.95	0.44%	0.25
3135G06F5	U.S. INSTRUMENTALITY	0.310	11/16/2023	11/16/2022	AA+	Aaa	50,000,000.00	49,995,000.00	1.24%	49,235,800.00	1.23%	0.79
ISSUER TOTAL							322,845,000.00	322,257,188.75	8.01%	320,603,880.95	8.03%	0.49
U.S. BANK MMF												
CASH AND CASH EQUIVALENTS			2/1/2022				277,000,000.00	277,000,000.00	6.88%	277,000,000.00	6.93%	0.00
ISSUER TOTAL							277,000,000.00	277,000,000.00	6.88%	277,000,000.00	6.93%	0.00
TD BANK DDA												
CASH AND CASH EQUIVALENTS			2/1/2022				260,000,000.00	260,000,000.00	6.46%	260,000,000.00	6.51%	0.00
ISSUER TOTAL							260,000,000.00	260,000,000.00	6.46%	260,000,000.00	6.51%	0.00
TD BANK GOLDMAN SACHS MMF												
CASH AND CASH EQUIVALENTS			2/1/2022				250,000,000.00	250,000,000.00	6.21%	250,000,000.00	6.26%	0.00
ISSUER TOTAL							250,000,000.00	250,000,000.00	6.21%	250,000,000.00	6.26%	0.00

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CITIZENS BANK												
	CASH AND CASH EQUIVALENTS		2/1/2022				100,000,000.00	100,000,000.00	2.49%	100,000,000.00	2.50%	0.00
ISSUER TOTAL							100,000,000.00	100,000,000.00	2.49%	100,000,000.00	2.50%	0.00
NORTHEAST BANK												
	CASH AND CASH EQUIVALENTS		2/1/2022				97,000,000.00	97,000,000.00	2.41%	97,000,000.00	2.43%	0.00
ISSUER TOTAL							97,000,000.00	97,000,000.00	2.41%	97,000,000.00	2.43%	0.00
FHLMC												
3137EAEQ8	U.S. INSTRUMENTALITY	0.375	4/20/2023		AA+	Aaa	13,750,000.00	13,720,437.50	0.34%	13,661,862.50	0.34%	1.22
3137EAEV7	U.S. INSTRUMENTALITY	0.250	8/24/2023		AA+	Aaa	17,500,000.00	17,506,300.00	0.44%	17,279,465.00	0.43%	1.56
3137EAEY1	U.S. INSTRUMENTALITY	0.125	10/16/2023		AA+	Aaa	25,000,000.00	24,910,750.00	0.62%	24,582,475.00	0.62%	1.71
3137EAF2	U.S. INSTRUMENTALITY	0.250	12/4/2023		AA+	Aaa	25,000,000.00	24,990,750.00	0.62%	24,580,050.00	0.62%	1.84
ISSUER TOTAL							81,250,000.00	81,128,237.50	2.02%	80,103,852.50	2.01%	1.63
PEOPLE'S UNITED BANK												
	CERTIFICATES OF DEPOSIT	0.350	1/19/2023		NR	NR	10,000,000.00	10,000,000.00	0.25%	10,000,000.00	0.25%	0.98
	CERTIFICATES OF DEPOSIT	0.250	4/18/2023		NR	NR	15,000,000.00	15,000,000.00	0.37%	15,000,000.00	0.38%	1.23
	CERTIFICATES OF DEPOSIT	0.250	4/23/2023		NR	NR	25,000,000.00	25,000,000.00	0.62%	25,000,000.00	0.63%	1.24
	CERTIFICATES OF DEPOSIT	0.200	6/14/2023		NR	NR	10,000,000.00	10,000,000.00	0.25%	10,000,000.00	0.25%	1.38
ISSUER TOTAL							60,000,000.00	60,000,000.00	1.49%	60,000,000.00	1.50%	1.22
U.S. BANK MMF												
	CASH AND CASH EQUIVALENTS		2/1/2022				60,000,000.00	60,000,000.00	1.49%	60,000,000.00	1.50%	0.00
ISSUER TOTAL							60,000,000.00	60,000,000.00	1.49%	60,000,000.00	1.50%	0.00
FHLB												
313379Q69	U.S. INSTRUMENTALITY	2.125	6/10/2022		AA+	Aaa	30,000,000.00	30,176,400.00	0.75%	30,193,290.00	0.76%	0.36
3130AJ7E3	U.S. INSTRUMENTALITY	1.375	2/17/2023		AA+	Aaa	25,000,000.00	25,660,750.00	0.64%	25,151,200.00	0.63%	1.04
ISSUER TOTAL							55,000,000.00	55,837,150.00	1.39%	55,344,490.00	1.39%	0.67
MACHIAS SAVINGS												
	CASH AND CASH EQUIVALENTS		2/1/2022				50,000,000.00	50,000,000.00	1.24%	50,000,000.00	1.25%	0.00
ISSUER TOTAL							50,000,000.00	50,000,000.00	1.24%	50,000,000.00	1.25%	0.00

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CAMDEN NATIONAL												
	CERTIFICATES OF DEPOSIT	0.200	1/17/2023		NR	NR	50,000,000.00	50,000,000.00	1.24%	50,000,000.00	1.25%	0.97
ISSUER TOTAL							50,000,000.00	50,000,000.00	1.24%	50,000,000.00	1.25%	0.97
FIRST NATIONAL												
	CASH AND CASH EQUIVALENTS		2/1/2022				50,000,000.00	50,000,000.00	1.24%	50,000,000.00	1.25%	0.00
ISSUER TOTAL							50,000,000.00	50,000,000.00	1.24%	50,000,000.00	1.25%	0.00
OLD LINE FUNDING LLC												
67983UCF8	COMMERCIAL PAPER		3/15/2022		A-1+	P-1	27,000,000.00	26,984,700.00	0.67%	26,994,222.00	0.68%	0.12
67983UDB6	COMMERCIAL PAPER		4/11/2022		A-1+	P-1	23,000,000.00	22,983,210.00	0.57%	22,989,167.00	0.58%	0.19
ISSUER TOTAL							50,000,000.00	49,967,910.00	1.24%	49,983,389.00	1.25%	0.15
NATIXIS NY BRANCH												
63873KF28	COMMERCIAL PAPER		6/2/2022		A-1	P-1	25,000,000.00	24,969,083.33	0.62%	24,975,200.00	0.63%	0.34
63873KFE2	COMMERCIAL PAPER		6/14/2022		A-1	P-1	25,000,000.00	24,960,000.00	0.62%	24,970,875.00	0.63%	0.37
ISSUER TOTAL							50,000,000.00	49,929,083.33	1.24%	49,946,075.00	1.25%	0.36
BAR HARBOR												
	CASH AND CASH EQUIVALENTS		2/1/2022				49,000,000.00	49,000,000.00	1.22%	49,000,000.00	1.23%	0.00
ISSUER TOTAL							49,000,000.00	49,000,000.00	1.22%	49,000,000.00	1.23%	0.00
BNP PARIBAS												
	COMMERCIAL PAPER		2/11/2022		A-1	P-1	25,000,000.00	24,968,243.06	0.62%	24,999,200.00	0.63%	0.03
ISSUER TOTAL							25,000,000.00	24,968,243.06	0.62%	24,999,200.00	0.63%	0.03
MUFG BANK LTD/NY												
62479MBB8	COMMERCIAL PAPER		2/11/2022		A-1	P-1	25,000,000.00	24,971,979.17	0.62%	24,998,950.00	0.63%	0.03
ISSUER TOTAL							25,000,000.00	24,971,979.17	0.62%	24,998,950.00	0.63%	0.03
CREDIT AGRICOLE CIB NY												
22533UFG3	COMMERCIAL PAPER		6/16/2022		A-1	P-1	25,000,000.00	24,965,333.33	0.62%	24,976,100.00	0.63%	0.38
ISSUER TOTAL							25,000,000.00	24,965,333.33	0.62%	24,976,100.00	0.63%	0.38

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GASB 40 - Deposit and Investment Risk Disclosure
As of January 31, 2022**

CUSIP	TYPE	COUPON RATE	MATURITY DATE	NEXT CALL DATE	S&P RATING	MOODY'S RATING	PAR VALUE/ SHARES	ORIGINAL COST	% PORTFOLIO ORIGINAL COST	MARKET VALUE	% PORTFOLIO MARKET VALUE	WEIGHTED AVERAGE EFFECTIVE DURATION (YEARS)
JOHNSON & JOHNSON												
478160CD4	CORPORATE	2.250	3/3/2022	2/1/2022	AAA	Aaa	16,893,000.00	16,680,992.85	0.41%	16,915,619.73	0.42%	0.01
ISSUER TOTAL							16,893,000.00	16,680,992.85	0.41%	16,915,619.73	0.42%	0.01
BANGOR SAVINGS												
	CERTIFICATES OF DEPOSIT	0.400	4/8/2023		NR	NR	15,000,000.00	15,000,000.00	0.37%	15,000,000.00	0.38%	1.20
ISSUER TOTAL							15,000,000.00	15,000,000.00	0.37%	15,000,000.00	0.38%	1.20
BATH SAVINGS												
	CASH AND CASH EQUIVALENTS		2/1/2022				14,000,000.00	14,000,000.00	0.35%	14,000,000.00	0.35%	0.00
ISSUER TOTAL							14,000,000.00	14,000,000.00	0.35%	14,000,000.00	0.35%	0.00
BIDDEFORD SAVINGS BANK												
	CASH AND CASH EQUIVALENTS		2/1/2022				5,000,000.00	5,000,000.00	0.12%	5,000,000.00	0.13%	0.00
ISSUER TOTAL							5,000,000.00	5,000,000.00	0.12%	5,000,000.00	0.13%	0.00
FIDELITY GOVERNMENT MMF												
	CASH AND CASH EQUIVALENTS		2/1/2022		AAA	AAA	2,000,000.00	2,000,000.00	0.05%	2,000,000.00	0.05%	0.00
ISSUER TOTAL							2,000,000.00	2,000,000.00	0.05%	2,000,000.00	0.05%	0.00
FIRST AMERICAN FUNDS												
	CASH AND CASH EQUIVALENTS		2/1/2022				1,000,000.00	1,000,000.00	0.02%	1,000,000.00	0.03%	0.00
GRAND TOTAL							4,001,988,000.00	4,023,558,539.96	100.00%	3,994,470,002.28	100.00%	

**Maine State Treasurer
Securities Purchased
During the Month Ended January 31, 2022**

CUSIP	ISSUER	DATE	COUPON	MATURITY	CALL DATE	PAR VALUE/SHARES	UNIT COST	PRINCIPAL	ACCRUED INTEREST PURCHASED	YIELD
CASH AND EQUIVALENTS										
	U.S. BANK MMF	1/3/2022	0.030 V			45,000,000.00	100.00	45,000,000.00	0.00	0.030 V
	U.S. BANK MMF	1/5/2022	0.030 V			116,000,000.00	100.00	116,000,000.00	0.00	0.030 V
	U.S. BANK MMF	1/7/2022	0.030 V			60,000,000.00	100.00	60,000,000.00	0.00	0.030 V
	U.S. BANK MMF	1/10/2022	0.160 V			4,000,000.00	100.00	4,000,000.00	0.00	0.160 V
	U.S. BANK MMF	1/11/2022	0.160 V			46,000,000.00	100.00	46,000,000.00	0.00	0.160 V
	U.S. BANK MMF	1/14/2022	0.030 V			110,000,000.00	100.00	110,000,000.00	0.00	0.030 V
	U.S. BANK MMF	1/14/2022	0.160 V			10,000,000.00	100.00	10,000,000.00	0.00	0.160 V
	U.S. BANK MMF	1/18/2022	0.030 V			70,000,000.00	100.00	70,000,000.00	0.00	0.030 V
	MACHIAS SAVINGS	1/19/2022	0.050 V			50,000,000.00	100.00	50,000,000.00	0.00	0.050 V
	U.S. BANK MMF	1/19/2022	0.030 V			66,000,000.00	100.00	66,000,000.00	0.00	0.030 V
	U.S. BANK MMF	1/21/2022	0.030 V			51,000,000.00	100.00	51,000,000.00	0.00	0.030 V
	U.S. BANK MMF	1/26/2022	0.030 V			2,000,000.00	100.00	2,000,000.00	0.00	0.030 V
	U.S. BANK MMF	1/28/2022	0.030 V			58,000,000.00	100.00	58,000,000.00	0.00	0.030 V
	U.S. BANK MMF	1/31/2022	0.030 V			12,000,000.00	100.00	12,000,000.00	0.00	0.030 V
TOTAL:						700,000,000.00		700,000,000.00	0.00	
U.S. TREASURIES										
9128282W9	US TREASURY	1/6/2022	1.875	9/30/2022		25,000,000.00	101.148	25,287,109.38	126,201.92	0.30
912828YF1	US TREASURY	1/11/2022	1.500	9/15/2022		25,000,000.00	100.793	25,198,242.19	122,237.57	0.32
91282CDR9	US TREASURY	1/14/2022	0.750	12/31/2023		50,000,000.00	99.695	49,847,656.25	14,502.76	0.91
912828XQ8	US TREASURY	1/18/2022	2.000	7/31/2022		40,000,000.00	100.902	40,360,937.50	371,739.13	0.31
TOTAL:						140,000,000.00		140,693,945.32	634,681.38	
GRAND TOTAL:						840,000,000.00		840,693,945.32	634,681.38	

**Maine State Treasurer
Securities Sold and Matured
During the Month Ended January 31, 2022**

CUSIP	ISSUER	DATE	COUPON	MATURITY/ CALL DATE	PAR VALUE/SHARES	ORIGINAL COST	AMORTIZED COST AT SALE OR MATURITY ACCRETION / (AMORT)	SALE / MATURITY PRICE	MARKET VALUE AT SALE OR MATURITY / CHANGE IN MARKET VALUE	REALIZED GAIN (LOSS)	ACCRUED INTEREST SOLD	INTEREST RECEIVED	INTEREST EARNED	YIELD
CASH AND EQUIVALENTS														
	U.S. BANK MMF	1/4/2022	0.030 V		35,000,000.00	35,000,000.00	35,000,000.00	100.00	35,000,000.00	0.00	0.00	0.00	0.00	0.030 V
							0.00		0.00					
	U.S. BANK MMF	1/6/2022	0.030 V		51,000,000.00	51,000,000.00	51,000,000.00	100.00	51,000,000.00	0.00	0.00	0.00	0.00	0.030 V
							0.00		0.00					
	U.S. BANK MMF	1/13/2022	0.030 V		97,000,000.00	97,000,000.00	97,000,000.00	100.00	97,000,000.00	0.00	0.00	0.00	0.00	0.030 V
							0.00		0.00					
	U.S. BANK MMF	1/20/2022	0.030 V		26,000,000.00	26,000,000.00	26,000,000.00	100.00	26,000,000.00	0.00	0.00	0.00	0.00	0.030 V
							0.00		0.00					
	U.S. BANK MMF	1/24/2022	0.030 V		17,000,000.00	17,000,000.00	17,000,000.00	100.00	17,000,000.00	0.00	0.00	0.00	0.00	0.030 V
							0.00		0.00					
	U.S. BANK MMF	1/25/2022	0.030 V		63,000,000.00	63,000,000.00	63,000,000.00	100.00	63,000,000.00	0.00	0.00	0.00	0.00	0.030 V
							0.00		0.00					
	U.S. BANK MMF	1/27/2022	0.030 V		76,000,000.00	76,000,000.00	76,000,000.00	100.00	76,000,000.00	0.00	0.00	0.00	0.00	0.030 V
							0.00		0.00					
TOTAL:					365,000,000.00	365,000,000.00	365,000,000.00		365,000,000.00	0.00	0.00	0.00	0.00	
CERTIFICATES OF DEPOSIT														
	PEOPLE'S UNITED BANK	1/17/2022	1.650	1/17/2022	40,000,000.00	40,000,000.00	40,000,000.00	100.00	40,000,000.00	0.00	0.00	1,342,333.78	31,500.45	1.65
							0.00		0.00					
TOTAL:					40,000,000.00	40,000,000.00	40,000,000.00		40,000,000.00	0.00	0.00	1,342,333.78	31,500.45	
COMMERCIAL PAPER														
22533UAE3	CREDIT AGRICOLE CIB NY	1/14/2022	0.000	1/14/2022	25,000,000.00	24,966,625.00	25,000,000.00	100.00	25,000,000.00	0.00	0.00	0.00	0.00	
							1,625.00		1,525.00					
62479MAE3	MUFG BANK LTD/NY	1/14/2022	0.000	1/14/2022	25,000,000.00	24,968,361.11	25,000,000.00	100.00	25,000,000.00	0.00	0.00	0.00	0.00	
							1,534.72		1,375.00					
TOTAL:					50,000,000.00	49,934,986.11	50,000,000.00		50,000,000.00	0.00	0.00	0.00	0.00	
							3,159.72			2,900.00				

**Maine State Treasurer
Securities Sold and Matured
During the Month Ended January 31, 2022**

CUSIP	ISSUER	DATE	COUPON	MATURITY/ CALL DATE	PAR VALUE/SHARES	ORIGINAL COST	AMORTIZED COST AT SALE OR MATURITY ACCRETION / (AMORT)	SALE / MATURITY PRICE	MARKET VALUE AT SALE OR MATURITY / CHANGE IN MARKET VALUE	REALIZED GAIN (LOSS)	ACCRUED INTEREST SOLD	INTEREST RECEIVED	INTEREST EARNED	YIELD
FEDERAL AGENCY SECURITIES														
3135G0S38	FNMA	1/5/2022	2.000	1/5/2022	15,000,000.00	14,788,500.00	15,000,000.00	100.00	15,000,000.00	0.00	0.00	150,000.00	3,333.33	
							810.34		(1,575.00)					
3135G0U92	FNMA	1/11/2022	2.625	1/11/2022	25,000,000.00	25,462,250.00	25,000,000.00	100.00	25,000,000.00	0.00	0.00	328,125.00	18,229.17	
							(5,451.06)		(13,950.00)					
TOTAL:					40,000,000.00	40,250,750.00	40,000,000.00		40,000,000.00	0.00	0.00	478,125.00	21,562.50	
									(4,640.72)					(15,525.00)
CORPORATE NOTES														
594918BW3	MICROSOFT	1/6/2022	2.400	1/6/2022	10,000,000.00	10,156,600.00	10,000,000.00	100.00	10,000,000.00	0.00	0.00	100,000.00	3,333.33	
							(1,118.57)		(1,130.00)					
TOTAL:					10,000,000.00	10,156,600.00	10,000,000.00		10,000,000.00	0.00	0.00	100,000.00	3,333.33	
									(1,118.57)					(1,130.00)
GRAND TOTAL:					\$ 505,000,000.00	505,342,336.11	505,000,000.00		505,000,000.00	0.00	0.00	1,920,458.78	56,396.28	
									(2,599.57)					(13,755.00)

**Maine State Treasurer
Transaction Report
For the Month Ended January 31, 2022**

DATE	CUSIP	TRANSACTION	SECURITY TYPE	DESCRIPTION	MATURITY	PAR VALUE/SHARES	PRINCIPAL	INTEREST	TRANSACTION TOTAL	BALANCE
1/3/2022		INTEREST	CASH EQUIV	FIRST AMERICAN FUNDS		0.00	0.00	24.15	24.15	24.15
		INTEREST	CASH EQUIV	FIDELITY GOVERNMENT MMF		0.00	0.00	36.99	36.99	61.14
		INTEREST	CASH EQUIV	BATH SAVINGS		0.00	0.00	713.42	713.42	774.56
		INTEREST	CASH EQUIV	BAR HARBOR		0.00	0.00	4,161.64	4,161.64	4,936.20
		INTEREST	CASH EQUIV	BIDDEFORD SAVINGS BANK		0.00	0.00	254.80	254.80	5,191.00
		INTEREST	CASH EQUIV	CITIZENS BANK		0.00	0.00	5,095.78	5,095.78	10,286.78
		INTEREST	CASH EQUIV	FIRST NATIONAL		0.00	0.00	2,123.29	2,123.29	12,410.07
		INTEREST	CASH EQUIV	TD BANK GOLDMAN SACHS MMF		0.00	0.00	5,541.36	5,541.36	17,951.43
		INTEREST	CASH EQUIV	NORTHEAST BANK		0.00	0.00	3,516.44	3,516.44	21,467.87
		INTEREST	CASH EQUIV	TD BANK DDA		0.00	0.00	13,178.09	13,178.09	34,645.96
		BUY	CASH EQUIV	U.S. BANK MMF		45,000,000.00	45,000,000.00	0.00	(45,000,000.00)	(44,965,354.04)
		INTEREST	CASH EQUIV	U.S. BANK MMF		0.00	0.00	4,809.18	4,809.18	(44,960,544.86)
1/4/2022		SELL	CASH EQUIV	U.S. BANK MMF		35,000,000.00	35,000,000.00	0.00	35,000,000.00	(9,960,544.86)
1/5/2022	3135G0S38	MATURITY	INSTR	FNMA	1/5/2022	15,000,000.00	15,000,000.00	150,000.00	15,150,000.00	5,189,455.14
		BUY	CASH EQUIV	U.S. BANK MMF		116,000,000.00	116,000,000.00	0.00	(116,000,000.00)	(110,810,544.86)
1/6/2022	594918BW3	MATURITY	CORP	MICROSOFT	1/6/2022	10,000,000.00	10,000,000.00	100,000.00	10,100,000.00	(100,710,544.86)
	9128282W9	BUY	UST	US TREASURY	9/30/2022	25,287,109.38	25,287,109.38	126,201.92	(25,413,311.30)	(126,123,856.16)
		SELL	CASH EQUIV	U.S. BANK MMF		51,000,000.00	51,000,000.00	0.00	51,000,000.00	(75,123,856.16)
1/7/2022		BUY	CASH EQUIV	U.S. BANK MMF		60,000,000.00	60,000,000.00	0.00	(60,000,000.00)	(135,123,856.16)
1/10/2022	3135G05G4	INTEREST	INSTR	FNMA	7/10/2023	0.00	0.00	43,750.00	43,750.00	(135,080,106.16)
		BUY	CASH EQUIV	U.S. BANK MMF		4,000,000.00	4,000,000.00	0.00	(4,000,000.00)	(139,080,106.16)
1/11/2022	3135G0U92	MATURITY	INSTR	FNMA	1/11/2022	25,000,000.00	25,000,000.00	328,125.00	25,328,125.00	(113,751,981.16)
	912828YF1	BUY	UST	US TREASURY	9/15/2022	25,198,242.19	25,198,242.19	122,237.57	(25,320,479.76)	(139,072,460.92)
		BUY	CASH EQUIV	U.S. BANK MMF		46,000,000.00	46,000,000.00	0.00	(46,000,000.00)	(185,072,460.92)
1/13/2022		SELL	CASH EQUIV	U.S. BANK MMF		97,000,000.00	97,000,000.00	0.00	97,000,000.00	(88,072,460.92)
1/14/2022	22533UAE3	MATURITY	CP	CREDIT AGRICOLE CIB NY	1/14/2022	25,000,000.00	25,000,000.00	0.00	25,000,000.00	(63,072,460.92)
	62479MAE3	MATURITY	CP	MUFG BANK LTD/NY	1/14/2022	25,000,000.00	25,000,000.00	0.00	25,000,000.00	(38,072,460.92)
	91282CDR9	BUY	UST	US TREASURY	12/31/2023	49,847,656.25	49,847,656.25	14,502.76	(49,862,159.01)	(87,934,619.93)
		BUY	CASH EQUIV	U.S. BANK MMF		110,000,000.00	110,000,000.00	0.00	(110,000,000.00)	(197,934,619.93)
		BUY	CASH EQUIV	U.S. BANK MMF		10,000,000.00	10,000,000.00	0.00	(10,000,000.00)	(207,934,619.93)
1/15/2022	9128287C8	INTEREST	UST	US TREASURY	7/15/2022	0.00	0.00	218,750.00	218,750.00	(207,715,869.93)
	9128287C8 .	INTEREST	UST	0	7/15/2022	0.00	0.00	218,750.00	218,750.00	(207,497,119.93)
	9128287C8 ..	INTEREST	UST	0	7/15/2022	0.00	0.00	227,500.00	227,500.00	(207,269,619.93)
	9128287C8 ...	INTEREST	UST	0	7/15/2022	0.00	0.00	306,250.00	306,250.00	(206,963,369.93)
	91282CCL3	INTEREST	UST	US TREASURY	7/15/2024	0.00	0.00	93,750.00	93,750.00	(206,869,619.93)
1/17/2022		MATURITY	CD	PEOPLE'S UNITED BANK	1/17/2022	40,000,000.00	40,000,000.00	1,342,333.78	41,342,333.78	(165,527,286.15)
1/18/2022	912828XQ8	BUY	UST	US TREASURY	7/31/2022	40,360,937.50	40,360,937.50	371,739.13	(40,732,676.63)	(206,259,962.78)
		BUY	CASH EQUIV	U.S. BANK MMF		70,000,000.00	70,000,000.00	0.00	(70,000,000.00)	(276,259,962.78)

**Maine State Treasurer
Transaction Report
For the Month Ended January 31, 2022**

DATE	CUSIP	TRANSACTION	SECURITY TYPE	DESCRIPTION	MATURITY	PAR VALUE/SHARES	PRINCIPAL	INTEREST	TRANSACTION TOTAL	BALANCE
1/19/2022		BUY	CASH EQUIV	MACHIAS SAVINGS		50,000,000.00	50,000,000.00	0.00	(50,000,000.00)	(326,259,962.78)
		BUY	CASH EQUIV	U.S. BANK MMF		66,000,000.00	66,000,000.00	0.00	(66,000,000.00)	(392,259,962.78)
1/20/2022		SELL	CASH EQUIV	U.S. BANK MMF		26,000,000.00	26,000,000.00	0.00	26,000,000.00	(366,259,962.78)
1/21/2022		BUY	CASH EQUIV	U.S. BANK MMF		51,000,000.00	51,000,000.00	0.00	(51,000,000.00)	(417,259,962.78)
1/24/2022		SELL	CASH EQUIV	U.S. BANK MMF		17,000,000.00	17,000,000.00	0.00	17,000,000.00	(400,259,962.78)
1/25/2022		SELL	CASH EQUIV	U.S. BANK MMF		63,000,000.00	63,000,000.00	0.00	63,000,000.00	(337,259,962.78)
1/26/2022		BUY	CASH EQUIV	U.S. BANK MMF		2,000,000.00	2,000,000.00	0.00	(2,000,000.00)	(339,259,962.78)
1/27/2022		SELL	CASH EQUIV	U.S. BANK MMF		76,000,000.00	76,000,000.00	0.00	76,000,000.00	(263,259,962.78)
1/28/2022		BUY	CASH EQUIV	U.S. BANK MMF		58,000,000.00	58,000,000.00	0.00	(58,000,000.00)	(321,259,962.78)
1/31/2022	912828XQ8	INTEREST	UST	US TREASURY	7/31/2022	0.00	0.00	400,000.00	400,000.00	(320,859,962.78)
		INTEREST	CASH EQUIV	MISC INCOME		0.00	0.00	13.64	13.64	(320,859,949.14)
		BUY	CASH EQUIV	U.S. BANK MMF		12,000,000.00	12,000,000.00	0.00	(12,000,000.00)	(332,859,949.14)

Net Contributions 332,859,949.14

Net Withdrawals -

**Maine State Treasurer
Upcoming Cash Activity
For the next 30 days**

DATE	TRANSACTION	CUSIP	DESCRIPTION	COUPON	MATURITY DATE	PRINCIPAL	INTEREST	TOTAL
2/10/2022	INTEREST	3135G05R0	FANNIE MAE NOTES (CALLABLE)	0.300	8/10/2023	\$ -	\$	75,000.00
2/11/2022	MATURITY	09659CBB3	BNP PARIBAS NY BRANCH COMM PAPER		2/11/2022	\$ 25,000,000.00	\$	25,000,000.00
2/11/2022	MATURITY	62479MBB8	MUFG BANK LTD/NY COMM PAPER		2/11/2022	\$ 25,000,000.00	\$	25,000,000.00
2/15/2022	MATURITY	9128286C9	US TREASURY NOTES	2.500	2/15/2022	\$ 25,000,000.00	\$ 312,500.00	\$ 25,312,500.00
2/15/2022	INTEREST	91282CBM2	US TREASURY NOTES	0.125	2/15/2024	\$ -	\$	15,625.00
2/17/2022	INTEREST	3130AJ7E3	FEDERAL HOME LOAN BANKS NOTES	1.375	2/17/2023	\$ -	\$	171,875.00
2/18/2022	INTEREST	3135G05V1	FANNIE MAE NOTES (CALLABLE)	0.360	8/18/2023	\$ -	\$	108,000.00
2/24/2022	INTEREST	3137EAEV7	FREDDIE MAC NOTES	0.250	8/24/2023	\$ -	\$	21,875.00
2/28/2022	INTEREST	9128282S8	US TREASURY NOTES	1.625	8/31/2022	\$ -	\$	203,125.00
2/28/2022	INTEREST	9128284X5	US TREASURY NOTES	2.750	8/31/2023	\$ -	\$	687,500.00
2/28/2022	INTEREST	9128286G0	US TREASURY NOTES	2.375	2/29/2024	\$ -	\$	593,750.00
2/28/2022	INTEREST	91282CBN0	US TREASURY NOTES	0.125	2/28/2023	\$ -	\$	18,750.00