

Maine State Treasurer

Pooled Cash Account

Reports for the period February 1, 2022 to February 28, 2022

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PFM Asset Management LLC

NOT FDIC INSURED : NO BANK GUARANTEE : MAY LOSE VALUE

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**Maine State Treasurer
Activity and Performance Summary
For the Month Ending February 28, 2022**

Amortized Cost Basis Activity Summary			
Beginning Amortized Cost Value			4,016,145,797.09
Additions			
Contributions	0.00		
Interest Received	2,239,909.13		
Accrued Interest Sold	0.00		
Gain on Sales	0.00		
Total Additions		2,239,909.13	
Deductions			
Withdrawals	135,344,831.02		
Accrued Interest Purchased	718,047.06		
Loss on Sales	0.00		
Total Deductions		(136,062,878.08)	
Accretion (Amortization) for the Period		(770,725.04)	
Ending Amortized Cost Value			3,881,552,103.10
Ending Fair Value			3,851,577,439.26
Unrealized Gain (Loss)			(29,974,663.84)

Detail of Amortized Cost Basis Return				
	Interest Earned	Accretion (Amortization)	Realized Gain(Loss)	Total Income
Current Holdings				
Cash and Equivalents	29,341.50	0.00	0.00	29,341.50
Repurchase Agreement	0.00	0.00	0.00	0.00
Certificates of Deposit	24,499.98	0.00	0.00	24,499.98
Commercial Paper	0.00	70,111.03	0.00	70,111.03
U.S. Treasuries	1,841,049.91	(831,424.17)	0.00	1,009,625.74
Federal Agency	328,737.28	(9,130.08)	0.00	319,607.20
Corporate	31,674.38	5,441.06	0.00	37,115.44
Sales and Maturities				
Repurchase Agreement	0.00	0.00	0.00	0.00
Commercial Paper	0.00	2,222.23	0.00	2,222.23
Certificates of Deposit	0.00	0.00	0.00	0.00
U.S. Treasuries	23,777.17	(7,945.11)	0.00	15,832.06
Federal Agency	0.00	0.00	0.00	0.00
Corporate	0.00	0.00	0.00	0.00
Total	2,279,080.22	(770,725.04)	0.00	1,508,355.18

Annualized Comparative Rates of Return			
	Twelve Month Trailing	Six Month Trailing	For the Month
Fed Funds	0.25%	0.25%	0.25%
Overnight Repo	0.08%	0.10%	0.10%
3 Month T-Bill	0.04%	0.06%	0.13%
6 Month T-Bill	0.08%	0.12%	0.31%
1 Year T-Note	0.18%	0.26%	0.55%
2 Year T-Note	0.36%	0.54%	0.96%
5 Year T-Note	1.00%	1.18%	1.53%

Summary of Amortized Cost Basis Return for the Period		
	Total Portfolio	Excluding Cash Equivalents
Interest Earned	2,279,080.22	2,249,738.72
Accretion (Amortization)	(770,725.04)	(770,725.04)
Realized Gain (Loss) on Sales	0.00	0.00
Total Income on Portfolio	1,508,355.18	1,479,013.68
Average Daily Historical Cost	4,012,855,262.24	2,949,140,976.53
Annualized Return	0.49%	0.65%
Annualized Return Fiscal Year to Date	0.48%	0.68%
Investment Advisory Fees	14,583.34	n/a
Annualized Return (net of fees)	0.49%	n/a
Weighted Average Effective Duration in Days	325	397

**Maine State Treasurer
Activity and Performance Summary
For the Month Ending February 28, 2022**

Fair Value Basis Activity Summary	
Beginning Fair Value	3,994,470,002.28
Additions	
Contributions	0.00
Interest Received	2,239,909.13
Accrued Interest Sold	0.00
Total Additions	2,239,909.13
Deductions	
Withdrawals	135,344,831.02
Accrued Interest Purchased	718,047.06
Total Deductions	(136,062,878.08)
Change in Fair Value for the Period	(9,069,594.07)
Ending Fair Value	3,851,577,439.26

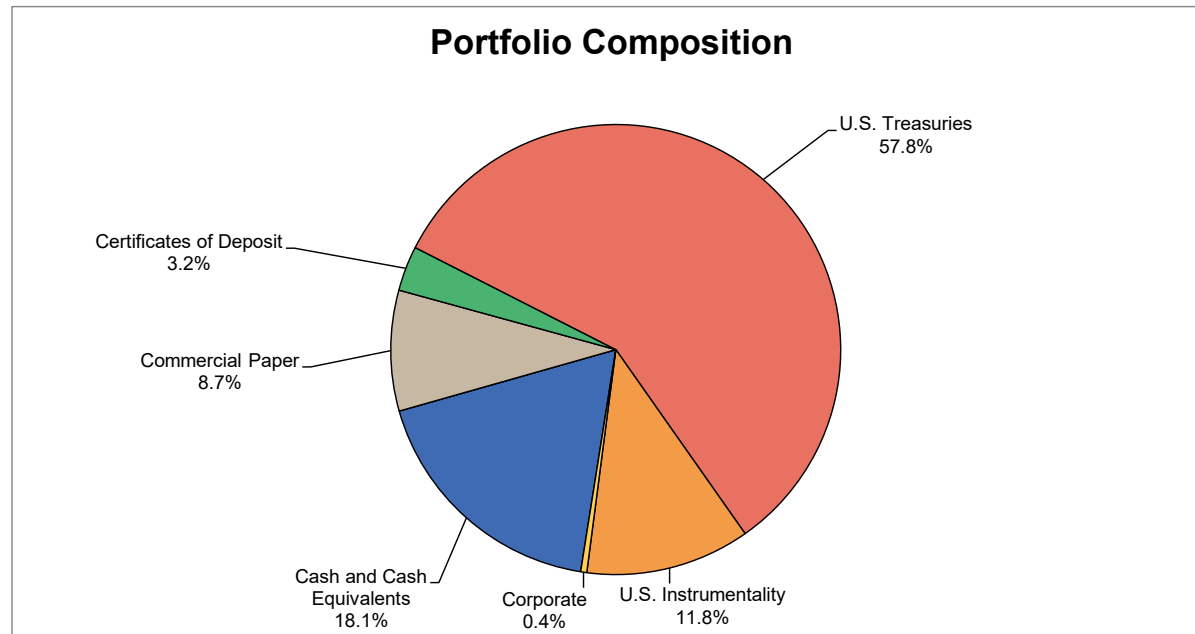
Detail of Fair Value Basis Return			
	Interest Earned	Change in Fair Value	Total Income
Current Holdings			
Cash and Equivalents	29,341.50	0.00	29,341.50
Repurchase Agreement	0.00	0.00	0.00
Certificates of Deposit	24,499.98	0.00	24,499.98
Commercial Paper	0.00	(28,364.58)	(28,364.58)
U.S. Treasuries	1,841,049.91	(7,755,540.28)	(5,914,490.37)
Federal Agency	328,737.28	(1,246,318.60)	(917,581.32)
Corporate	31,674.38	(21,690.61)	9,983.77
Sales and Maturities			
Repurchase Agreements	0.00	0.00	0.00
Commercial Paper	0.00	1,850.00	1,850.00
Certificates of Deposit	0.00	0.00	0.00
U.S. Treasuries	23,777.17	(19,530.00)	4,247.17
Federal Agency	0.00	0.00	0.00
Corporate	0.00	0.00	0.00
Total	2,279,080.22	(9,069,594.07)	(6,790,513.85)

Annualized Comparative Rates of Return			
	Twelve Month Trailing	Six Month Trailing	For the Month
Fed Funds	0.25%	0.25%	0.25%
Overnight Repo	0.08%	0.10%	0.10%
3 Month T-Bill	0.04%	0.05%	0.17%
6 Month T-Bill	0.00%	-0.09%	-0.13%
1 Year T-Note	-0.53%	-1.24%	-2.01%
2 Year T-Note	-1.60%	-3.44%	-4.94%
5 Year T-Note	-3.00%	-7.54%	-5.50%

Summary of Fair Value Basis Return for the Period		
	Total Portfolio	Excluding Cash Equivalents
Interest Earned	2,279,080.22	2,249,738.72
Change in Fair Value	(9,069,594.07)	(9,069,594.07)
Total Income on Portfolio	(6,790,513.85)	(6,819,855.35)
Average Daily Historical Cost	4,012,855,262.24	2,949,140,976.53
Annualized Return	-2.21%	-3.01%
Annualized Return Fiscal Year to Date	-1.03%	-1.47%
Weighted Average Effective Duration in Days	325	397

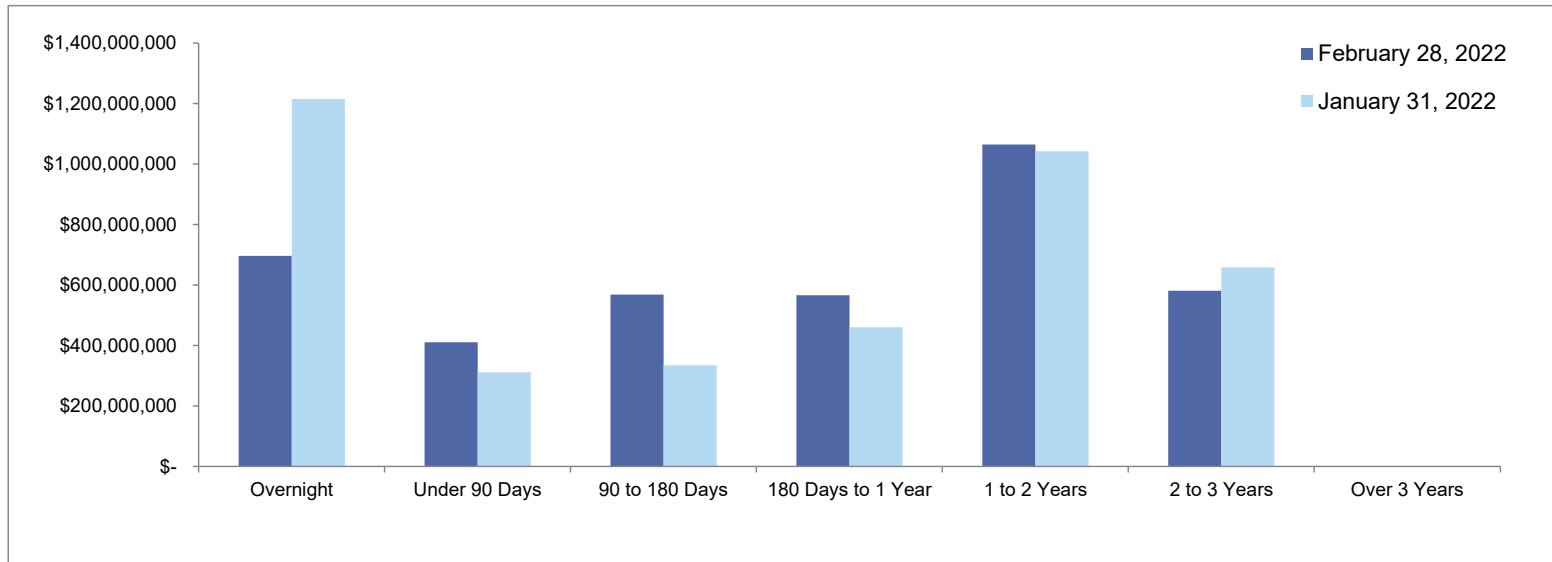
**Maine State Treasurer
Investments - By Security Type
As of February 28, 2022**

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	697,000,000.00	697,000,000.00	697,000,000.00	41,555.53	0.00	1	0.00	18.1%	0.07%
Repurchase Agreements	0.00	0.00	0.00	0.00	0.00			0.0%	
Commercial Paper	333,335,256.13	333,458,174.10	333,350,128.89	0.00	(108,045.21)	91	0.25	8.7%	0.41%
Certificates of Deposit	125,000,000.00	125,000,000.00	125,000,000.00	309,111.10	0.00	375	1.04	3.2%	0.25%
U.S. Treasuries	2,258,063,359.49	2,249,990,909.42	2,224,527,476.40	6,390,961.89	(25,463,433.02)	480	1.30	57.8%	0.63%
U.S. Instrumentality	459,222,576.25	459,210,408.23	454,805,904.85	1,165,089.65	(4,404,503.38)	402	0.70	11.8%	0.84%
Corporate	16,680,992.85	16,892,611.35	16,893,929.12	187,934.63	1,317.77	3	0.01	0.4%	2.69%
Total	3,889,302,184.72	3,881,552,103.10	3,851,577,439.26	8,094,652.80	(29,974,663.84)	345	0.89	100.0%	0.53%



**Maine State Treasurer
Investments - By Maturity
As of February 28, 2022**

Maturity Distribution	Original Cost February 28, 2022	Percentage	Original Cost January 31, 2022
Overnight	697,000,000.00	17.9%	1,215,000,000.00
Under 90 Days	410,602,480.45	10.6%	311,072,029.77
90 to 180 Days	568,768,893.55	14.6%	334,518,590.10
180 Days to 1 Year	566,564,128.16	14.6%	460,976,815.65
1 to 2 Years	1,065,236,995.03	27.4%	1,043,110,440.34
2 to 3 Years	581,129,687.53	14.9%	658,880,664.10
Over 3 Years	-	0.0%	-
Totals	\$ 3,889,302,184.72	100.0%	\$ 4,023,558,539.96



**Maine State Treasurer
Portfolio Holdings
As of February 28, 2022**

DESCRIPTION	PURCHASE DATE	COUPON RATE	MATURITY DATE / CALL DATE	ORIGINAL COST/ACCURED PAR VALUE	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
CASH AND EQUIVALENTS														
BAR HARBOR BANK & TRUST	02/28/22	0.060	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	1,731.81	1,167.91	1,167.91	1.27%	0.060
CITIZENS BANK	02/28/22	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	5,095.80	4,602.64	4,602.64	2.60%	0.060
BANGOR SAVINGS BANK NOW	02/28/22	0.070	V	75,000,000.00	75,000,000.00 0.00	75,000,000.00 0.00	75,000,000.00 0.00	0.00	0.00	0.00	0.00	0.00	1.95%	0.070
TD BANK	02/28/22	0.060	V	237,000,000.00	237,000,000.00 0.00	237,000,000.00 0.00	237,000,000.00 0.00	0.00	0.00	12,739.77	11,377.15	11,377.15	6.15%	0.060
TD BANK #2	02/28/22	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	849.32	767.12	767.12	0.26%	0.100
BATH SAVINGS	02/28/22	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	713.43	644.37	644.37	0.36%	0.060
BIDDEFORD SAVINGS BANK	02/28/22	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	230.14	230.14	0.13%	0.060
MACHIAS SAVINGS BANK	02/28/22	0.070	V	0.00	0.00 0.00	0.00 0.00	0.00 0.00	0.00	0.00	890.42	1,643.87	1,643.87	0.00%	0.070
NORTHEAST BANK	02/28/22	0.070	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	4,119.19	3,880.00	3,880.00	2.52%	0.070
FIDELITY GOVERNMENT PORTFOLIO	02/28/22	0.010	V	0.00	0.00 0.00	0.00 0.00	0.00 0.00	0.00	0.00	16.99	12.60	12.60	0.00%	0.010
FIRST NATIONAL	02/28/22	0.070	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	2,005.48	2,005.48	1.30%	0.070
FIRST AMERICAN FUNDS	02/28/22	0.020	V	0.00	0.00 0.00	0.00 0.00	0.00 0.00	0.00	0.00	0.00	29.63	29.63	0.00%	0.020
U.S. BANK MONEY MARKET FUND	02/28/22	0.030	V	0.00	0.00 0.00	0.00 0.00	0.00 0.00	0.00	0.00	4,817.39	2,845.60	2,845.60	0.00%	0.030
TD GOLDMAN SACHS MMF	02/28/22	0.030	V	0.00	0.00 0.00	0.00 0.00	0.00 0.00	0.00	0.00	5,541.36	3,932.58	3,932.58	0.00%	0.030
U.S. BANK DEMAND DEPOSIT ACCOUNT	02/28/22	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	5,229.59	8,416.44	8,416.44	1.56%	0.160
MISCELLAENOUS INCOME	02/28/22	0.000	V	0.00	0.00 0.00	0.00 0.00	0.00 0.00	0.00	0.00	(12,214.03)	(12,214.03)	0.00	0.00%	0.000
TOTAL				697,000,000.00	697,000,000.00 0.00	697,000,000.00 0.00	697,000,000.00 0.00	0.00	0.00	31,909.13	29,341.50	41,555.53	18.10%	0.072
COMMERCIAL PAPER														
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	26,998,215.00 3,570.00	26,997,705.00 3,483.00	(510.00)	0.00	0.00	0.00	0.00	0.70%	0.170
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	22,995,285.00 3,220.00	22,991,973.00 2,806.00	(3,312.00)	0.00	0.00	0.00	0.00	0.60%	0.180

**Maine State Treasurer
Portfolio Holdings
As of February 28, 2022**

DESCRIPTION	PURCHASE DATE	COUPON RATE	MATURITY DATE / CALL DATE	PAR VALUE	INTEREST PURCHASE	ORIGINAL COST/ACCRUED COST	AMORTIZED COST/ACCRETION (AMORTIZATION)	FAIR VALUE/CHANGE IN FAIR VALUE	UNREALIZED GAIN (LOSS)	AI PURCHASED	INTEREST RECEIVED	INTEREST EARNED	TOTAL ACCRUED INTEREST	ALLOCATION	% YIELD
GOTHAM FUNDING CORP COMM PAPER 38346MEG5	02/23/22	0.000	05/16/22	49,300,000.00	49,250,590.44 0.00	49,254,205.77 3,615.33	49,239,065.20 (11,525.24)	0.00	0.00	0.00	0.00	0.00	0.00	1.28%	0.440
LMA AMERICAS LLC COMM PAPER 53944REG9	02/02/22	0.000	05/16/22	25,000,000.00	24,974,965.28 0.00	24,981,527.78 6,562.50	24,967,875.00 (7,090.28)	0.00	0.00	0.00	0.00	0.00	0.00	0.65%	0.350
NATIXIS NY BRANCH COMM PAPER 63873KF28	11/02/21	0.000	06/02/22	25,000,000.00	24,969,083.33 0.00	24,986,437.50 4,083.34	24,965,550.00 (9,650.00)	0.00	0.00	0.00	0.00	0.00	0.00	0.65%	0.210
LMA AMERICAS LLC COMM PAPER 53944RF78	02/23/22	0.000	06/07/22	25,000,000.00	24,956,666.67 0.00	24,959,166.67 2,500.00	24,953,850.00 (2,816.67)	0.00	0.00	0.00	0.00	0.00	0.00	0.65%	0.601
NATIXIS NY BRANCH COMM PAPER 63873KFE2	12/16/21	0.000	06/14/22	25,000,000.00	24,960,000.00 0.00	24,976,666.67 6,222.23	24,958,125.00 (12,750.00)	0.00	0.00	0.00	0.00	0.00	0.00	0.65%	0.321
MUFG BANK LTD/NY COMM PAPER 62479MFF5	02/14/22	0.000	06/15/22	25,000,000.00	24,949,583.33 0.00	24,955,833.33 6,250.00	24,966,975.00 17,391.67	11,141.67	0.00	0.00	0.00	0.00	0.00	0.65%	0.601
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	24,980,680.55 5,055.55	24,957,800.00 (18,300.00)	0.00	0.00	0.00	0.00	0.00	0.00	0.65%	0.260
COLLAT COMM PAPER V CO COMM PAPER 19424JFV3	02/02/22	0.000	06/29/22	25,000,000.00	24,948,958.33 0.00	24,958,333.33 9,375.00	24,944,525.00 (4,433.33)	0.00	0.00	0.00	0.00	0.00	0.00	0.65%	0.501
COLLAT COMM PAPER V CO COMM PAPER 19424JG59	02/14/22	0.000	07/05/22	25,000,000.00	24,933,416.67 0.00	24,940,500.00 7,083.33	24,939,925.00 6,508.33	(575.00)	0.00	0.00	0.00	0.00	0.00	0.65%	0.682
ING (US) FUNDING LLC COMM PAPER 4497W1G59	02/02/22	0.000	07/05/22	9,530,000.00	9,509,748.75 0.00	9,513,322.50 3,573.75	9,511,635.69 1,886.94	(1,686.81)	0.00	0.00	0.00	0.00	0.00	0.25%	0.501
MUFG BANK LTD/NY COMM PAPER 62479MG56	02/02/22	0.000	07/05/22	25,000,000.00	24,949,000.00 0.00	24,958,000.00 9,000.00	24,955,125.00 6,125.00	(2,875.00)	0.00	0.00	0.00	0.00	0.00	0.65%	0.481
TOTAL				333,830,000.00	333,335,256.13 0.00	333,458,174.10 70,111.03	333,350,128.89 (28,364.58)	0.00	0.00	0.00	0.00	0.00	0.00	8.65%	0.406
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	0.00	7,777.77	113,333.33	1.30%	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	0.00	2,722.22	39,472.22	0.26%	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	0.00	4,666.67	54,500.00	0.39%	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	0.00	2,916.66	33,020.83	0.39%	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	0.00	4,861.11	54,340.28	0.65%	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	0.00	1,555.55	14,444.44	0.26%	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	0.00	24,499.98	309,111.10	3.2%	0.252

**Maine State Treasurer
Portfolio Holdings
As of February 28, 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	% ALLOCATIO N	YIELD
U.S. TREASURIES														
US TREASURY NOTES 912828W89	09/03/19	1.875	03/31/22	40,000,000.00	40,404,687.50 0.00	40,012,915.56 (12,054.52)	40,050,000.00 (56,248.00)	37,084.44	0.00	0.00	57,692.30	313,186.81	1.04%	1.473
US TREASURY NOTES 9128286M7	10/29/19	2.250	04/15/22	23,000,000.00	23,321,640.63 0.00	23,016,099.92 (10,017.73)	23,053,907.40 (39,530.10)	37,807.48	0.00	0.00	39,807.69	194,773.35	0.60%	1.668
US TREASURY NOTES 9128286M7 .	11/14/19	2.250	04/15/22	30,000,000.00	30,426,562.50 0.00	30,021,738.75 (13,526.33)	30,070,314.00 (51,561.00)	48,575.25	0.00	0.00	51,923.08	254,052.20	0.78%	1.647
US TREASURY NOTES 9128286U9	10/31/19	2.125	05/15/22	25,000,000.00	25,289,062.50 0.00	25,023,386.93 (8,731.13)	25,089,845.00 (39,060.00)	66,458.07	0.00	0.00	41,091.16	155,559.39	0.65%	1.658
US TREASURY NOTES 9128286U9 .	10/31/19	2.125	05/15/22	25,000,000.00	25,289,062.50 0.00	25,023,386.93 (8,731.13)	25,089,845.00 (39,060.00)	66,458.07	0.00	0.00	41,091.16	155,559.39	0.65%	1.658
US TREASURY NOTES 912828SV3	02/23/22	1.750	05/15/22	50,000,000.00	50,160,156.25 241,712.71	50,148,292.82 (11,863.43)	50,132,810.00 (27,346.25)	(15,482.82)	(241,712.71)	0.00	14,502.76	256,215.47	1.30%	0.316
US TREASURY NOTES 9128286Y1 .	02/15/22	1.750	06/15/22	25,000,000.00	25,103,515.63 74,519.23	25,091,438.81 (12,076.82)	25,093,750.00 (9,765.63)	2,311.19	(74,519.23)	0.00	16,826.92	91,346.15	0.65%	0.491
US TREASURY NOTES 9128286Y1	02/23/22	1.750	06/15/22	50,000,000.00	50,201,171.88 168,269.23	50,190,394.81 (10,777.07)	50,187,500.00 (13,671.88)	(2,894.81)	(168,269.23)	0.00	14,423.08	182,692.31	1.30%	0.439
US TREASURY NOTES 912828XG0	07/08/19	2.125	06/30/22	27,000,000.00	27,241,523.44 0.00	27,026,860.60 (6,215.68)	27,143,437.50 (46,404.90)	116,576.90	0.00	0.00	44,378.46	95,096.69	0.70%	1.815
US TREASURY NOTES 9128287C8	07/19/19	1.750	07/15/22	25,000,000.00	24,945,312.50 0.00	24,993,189.10 1,402.24	25,109,375.00 (35,155.00)	116,185.90	0.00	0.00	33,839.78	54,385.36	0.65%	1.826
US TREASURY NOTES 9128287C8 .	08/01/19	1.750	07/15/22	25,000,000.00	24,967,773.44 0.00	24,995,938.08 836.28	25,109,375.00 (35,155.00)	113,436.92	0.00	0.00	33,839.78	54,385.36	0.65%	1.795
US TREASURY NOTES 9128287C8 ...	08/05/19	1.750	07/15/22	26,000,000.00	26,142,187.50 0.00	26,017,988.37 (3,703.49)	26,113,750.00 (36,561.20)	95,761.63	0.00	0.00	35,193.37	56,560.77	0.68%	1.559
US TREASURY NOTES 9128287C8 ...	08/23/19	1.750	07/15/22	35,000,000.00	35,211,914.06 0.00	35,027,266.14 (5,613.62)	35,153,125.00 (49,217.00)	125,858.86	0.00	0.00	47,375.69	76,139.50	0.91%	1.535
US TREASURY NOTES 9128282P4	02/23/22	1.875	07/31/22	50,000,000.00	50,267,578.13 59,564.92	50,257,416.94 (10,161.19)	50,265,625.00 (1,953.13)	8,208.06	(59,564.92)	0.00	15,538.67	75,103.59	1.31%	0.645
US TREASURY NOTES 912828XQ8	01/18/22	2.000	07/31/22	40,000,000.00	40,360,937.50 0.00	40,282,796.39 (52,094.07)	40,231,248.00 (68,752.00)	(51,548.39)	0.00	0.00	61,878.46	64,088.40	1.04%	0.312
US TREASURY NOTES 9128282S8	09/30/19	1.625	08/31/22	25,000,000.00	25,008,789.06 0.00	25,001,508.82 (230.85)	25,113,280.00 (42,970.00)	111,771.18	0.00	203,125.00	31,404.35	1,103.94	0.65%	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	25,158,914.79 (22,472.80)	25,101,562.50 (42,967.50)	(57,352.29)	0.00	0.00	29,005.53	172,997.24	0.65%	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	25,229,042.31 (30,108.85)	25,160,155.00 (54,690.00)	(68,887.31)	0.00	0.00	36,057.69	195,741.76	0.65%	0.300
US TREASURY NOTES 91282CAN1	02/23/22	0.125	09/30/22	50,000,000.00	49,802,734.38 25,068.68	49,808,138.92 5,404.54	49,812,500.00 9,765.62	4,361.08	(25,068.68)	0.00	1,030.22	26,098.90	1.29%	0.787
US TREASURY NOTES 912828YK0	10/21/19	1.375	10/15/22	30,000,000.00	29,844,140.63 0.00	29,967,398.22 4,003.72	30,112,500.00 (46,875.00)	145,101.78	0.00	0.00	31,730.77	155,254.12	0.78%	1.554

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US TREASURY NOTES 9128283C2	11/14/19	2.000	10/31/22	30,000,000.00	30,307,031.25 0.00	30,069,238.10 (7,945.36)	30,229,686.00 (70,314.00)	160,447.90	0.00	0.00	46,408.84	200,552.49	0.78%	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	50,553,611.53 (63,529.19)	50,343,750.00 (117,190.00)	(209,861.53)	0.00	0.00	72,513.81	313,363.26	1.31%	0.215	
US TREASURY NOTES 912828M49 .	02/23/22	1.875	10/31/22	25,000,000.00	25,168,945.31 148,912.29	25,164,890.62 (4,054.69)	25,171,875.00 2,929.69	6,984.38	(148,912.29)	0.00	7,769.34	156,681.63	0.65%	0.879	
US TREASURY NOTES 912828YW4	12/31/19	1.625	12/15/22	30,000,000.00	30,008,203.13 0.00	30,002,195.10 (212.67)	30,164,064.00 (70,311.00)	161,868.90	0.00	0.00	37,500.00	101,785.71	0.78%	1.615	
US TREASURY NOTES 91282CBD2	10/25/21	0.125	12/31/22	50,000,000.00	49,955,078.13 0.00	49,968,284.33 2,911.60	49,632,810.00 (78,130.00)	(335,474.33)	0.00	0.00	4,834.26	10,359.12	1.29%	0.201	
US TREASURY NOTES 91282CBD2 .	10/29/21	0.125	12/31/22	50,000,000.00	49,949,218.75 0.00	49,963,812.43 3,322.14	49,632,810.00 (78,130.00)	(331,002.43)	0.00	0.00	4,834.26	10,359.12	1.29%	0.212	
US TREASURY NOTES 91282CBD2 ..	11/23/21	0.125	12/31/22	50,000,000.00	49,931,640.63 0.00	49,948,264.00 4,749.53	49,632,810.00 (78,130.00)	(315,454.00)	0.00	0.00	4,834.26	10,359.12	1.29%	0.249	
US TREASURY NOTES 91282CBN0	10/13/21	0.125	02/28/23	30,000,000.00	29,963,671.88 0.00	29,973,710.86 2,022.24	29,714,064.00 (56,250.00)	(259,646.86)	0.00	18,750.00	2,898.86	101.90	0.77%	0.213	
US TREASURY NOTES 9128284S6	05/19/21	2.750	05/31/23	50,000,000.00	52,638,671.88 0.00	51,621,609.67 (99,572.53)	50,945,310.00 (242,190.00)	(676,299.67)	0.00	0.00	105,769.23	343,750.00	1.32%	0.149	
US TREASURY N/B NOTES 91282CCD1	11/23/21	0.125	05/31/23	50,000,000.00	49,753,906.25 0.00	49,797,439.08 12,437.95	49,320,310.00 (125,000.00)	(477,129.08)	0.00	0.00	4,807.69	15,625.00	1.28%	0.450	
US TREASURY NOTES 9128284X5	05/19/21	2.750	08/31/23	50,000,000.00	52,919,921.88 0.00	51,918,605.74 (98,030.95)	51,054,690.00 (257,810.00)	(863,915.74)	0.00	687,500.00	106,291.66	3,736.41	1.33%	0.185	
US TREASURY NOTES 9128285D8	07/19/21	2.875	09/30/23	50,000,000.00	52,859,375.00 0.00	52,058,180.26 (99,704.24)	51,187,500.00 (281,250.00)	(870,680.26)	0.00	0.00	110,576.93	600,274.73	1.33%	0.265	
US TREASURY NOTES 91282CDA6	09/30/21	0.250	09/30/23	35,000,000.00	34,960,351.56 0.00	34,968,607.13 1,520.77	34,398,437.50 (125,779.50)	(570,169.63)	0.00	0.00	6,730.77	36,538.46	0.89%	0.307	
US TREASURY NOTES 91282CAP6	06/30/21	0.125	10/15/23	35,000,000.00	34,852,343.75 0.00	34,895,388.10 4,939.51	34,300,000.00 (120,312.50)	(595,388.10)	0.00	0.00	3,365.39	16,466.35	0.89%	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	49,687,716.42 14,012.73	49,039,060.00 (187,500.00)	(648,656.42)	0.00	0.00	9,668.51	36,602.21	1.27%	0.618	
US TREASURY NOTES 9128285P1	05/19/21	2.875	11/30/23	50,000,000.00	53,347,656.25 0.00	52,312,597.13 (101,334.46)	51,265,625.00 (296,875.00)	(1,046,972.13)	0.00	0.00	110,576.92	359,375.00	1.33%	0.223	
US TREASURY NOTES 91282CBA8	07/20/21	0.125	12/15/23	20,000,000.00	19,910,937.50 0.00	19,933,659.60 2,840.27	19,543,750.00 (78,126.00)	(389,909.60)	0.00	0.00	1,923.08	5,219.78	0.51%	0.311	
US TREASURY NOTES 91282CBA8 .	07/20/21	0.125	12/15/23	50,000,000.00	49,777,343.75 0.00	49,834,148.99 7,100.66	48,859,375.00 (195,315.00)	(974,773.99)	0.00	0.00	4,807.69	13,049.45	1.27%	0.311	
US TREASURY NOTES 91282CBA8 ..	08/16/21	0.125	12/15/23	50,000,000.00	49,808,593.75 0.00	49,852,902.83 6,297.73	48,859,375.00 (195,315.00)	(993,527.83)	0.00	0.00	4,807.69	13,049.45	1.27%	0.290	
US TREASURY NOTES 9128285U0	12/20/21	2.625	12/31/23	25,000,000.00	25,986,328.13 0.00	25,891,821.66 (37,270.15)	25,542,970.00 (140,625.00)	(348,851.66)	0.00	0.00	50,759.67	108,770.72	0.66%	0.665	
US TREASURY NOTES 912828V23	06/21/21	2.250	12/31/23	50,000,000.00	52,365,234.38 0.00	51,716,909.03 (71,751.42)	50,726,560.00 (296,880.00)	(990,349.03)	0.00	0.00	87,016.58	186,464.09	1.32%	0.366	

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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	49,857,443.70 5,957.58	49,382,810.00 (234,380.00)	(474,633.70)	0.00	0.00	29,005.53	62,154.70	1.28%	0.907	
US TREASURY NOTES 91282CBM2	03/01/21	0.125	02/15/24	25,000,000.00	24,854,492.19 0.00	24,903,622.95 3,768.94	24,355,470.00 (113,280.00)	(548,152.95)	0.00	15,625.00	2,397.42	1,208.56	0.63%	0.323	
US TREASURY NOTES 9128286G0	05/19/21	2.375	02/29/24	50,000,000.00	52,896,484.38 0.00	52,081,135.43 (79,824.37)	50,875,000.00 (328,125.00)	(1,206,135.43)	0.00	593,750.00	91,797.34	3,226.90	1.32%	0.283	
US TREASURY NOTES 91282CBR1	07/28/21	0.250	03/15/24	30,000,000.00	29,962,500.00 0.00	29,970,928.72 1,092.61	29,245,314.00 (145,311.00)	(725,614.72)	0.00	0.00	5,801.11	34,599.45	0.76%	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	34,882,038.21 4,433.46	34,119,533.00 (169,529.50)	(762,505.21)	0.00	0.00	6,767.95	40,366.02	0.89%	0.416	
US TREASURY NOTES 91282CW71	07/19/21	2.125	03/31/24	25,000,000.00	26,182,617.19 0.00	25,912,750.18 (33,583.45)	25,320,312.50 (152,342.50)	(592,437.68)	0.00	0.00	40,865.39	221,840.66	0.66%	0.362	
US TREASURY NOTES 91282CW71 .	07/19/21	2.125	03/31/24	50,000,000.00	52,365,234.38 0.00	51,825,500.37 (67,166.90)	50,640,625.00 (304,685.00)	(1,184,875.37)	0.00	0.00	81,730.77	443,681.32	1.31%	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	29,912,540.98 3,155.73	29,282,814.00 (164,061.00)	(629,726.98)	0.00	0.00	8,653.84	42,342.03	0.76%	0.513	
US TREASURY N/B NOTES 91282CC3	05/19/21	0.250	05/15/24	50,000,000.00	49,873,046.88 0.00	49,906,296.51 3,255.21	48,601,560.00 (273,440.00)	(1,304,736.51)	0.00	0.00	9,668.51	36,602.21	1.26%	0.335	
US TREASURY N/B NOTES 91282CC3 .	05/19/21	0.250	05/15/24	50,000,000.00	49,896,484.38 0.00	49,923,595.61 2,654.24	48,601,560.00 (273,440.00)	(1,322,035.61)	0.00	0.00	9,668.51	36,602.21	1.26%	0.320	
US TREASURY N/B NOTES 91282CC3 ..	11/23/21	0.250	05/15/24	50,000,000.00	49,328,125.00 2,762.43	49,400,961.01 20,810.29	48,601,560.00 (273,440.00)	(799,401.01)	0.00	0.00	9,668.51	36,602.21	1.26%	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	49,734,538.06 8,880.44	48,539,060.00 (265,630.00)	(1,195,478.06)	0.00	0.00	9,615.38	26,098.90	1.26%	0.484	
US TREASURY N/B NOTES 91282CCG4 .	07/19/21	0.250	06/15/24	25,000,000.00	24,879,882.81 0.00	24,905,331.37 3,166.93	24,269,530.00 (132,815.00)	(635,801.37)	0.00	0.00	4,807.69	13,049.45	0.63%	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	49,810,662.74 6,333.86	48,539,060.00 (265,630.00)	(1,271,602.74)	0.00	0.00	9,615.38	26,098.90	1.26%	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	49,949,071.90 1,644.74	48,617,190.00 (289,060.00)	(1,331,881.90)	0.00	0.00	14,502.76	23,308.01	1.26%	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	34,842,702.68 4,740.93	33,933,592.00 (218,750.00)	(909,110.68)	0.00	0.00	10,151.93	60,549.03	0.88%	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	49,744,083.18 7,238.05	48,843,750.00 (335,940.00)	(900,333.18)	0.00	0.00	29,005.53	109,806.63	1.27%	0.942	
TOTAL				2,236,000,000.00	2,258,063,359.49 1,083,544.96	2,249,990,909.42 (831,424.17)	2,224,527,476.40 (7,755,540.28)	(25,463,433.02)	(718,047.06)	1,518,750.00	1,841,049.91	6,390,961.89	57.76%	0.630	
FEDERAL AGENCY SECURITIES															
FANNIE MAE NOTES 3135G0T45	07/19/19	1.875	04/05/22	15,000,000.00	14,994,450.00 0.00	14,999,803.99 156.82	15,022,260.00 (22,920.00)	22,456.01	0.00	0.00	23,437.50	114,062.50	0.39%	1.889	
FANNIE MAE NOTES 3135G0V59 .	05/15/19	2.250	04/12/22	20,000,000.00	20,021,600.00 0.00	20,000,853.43 (568.96)	20,044,300.00 (37,320.00)	43,446.57	0.00	0.00	37,500.00	173,750.00	0.52%	2.211	

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FANNIE MAE NOTES 3135G0V59	04/16/19	2.250	04/12/22	40,000,000.00	39,820,800.00 0.00	39,993,107.69 4,594.87	40,088,600.00 (74,640.00)	95,492.31	0.00	0.00	75,000.00	347,500.00	1.04%	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	30,016,792.08 (4,655.23)	30,142,470.00 (50,820.00)	125,677.92	0.00	0.00	53,125.00	143,437.50	0.78%	1.916
FANNIE MAE NOTES 3135G0W33	10/24/19	1.375	09/06/22	25,000,000.00	24,816,750.00 0.00	24,966,952.05 4,895.99	25,088,375.00 (37,050.00)	121,422.95	0.00	0.00	28,645.83	167,100.69	0.65%	1.638
FANNIE MAE NOTES 3135G0W33 .	10/29/19	1.375	09/06/22	10,000,000.00	9,912,800.00 0.00	9,984,198.66 2,340.94	10,035,350.00 (14,820.00)	51,151.34	0.00	0.00	11,458.33	66,840.28	0.26%	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	25,289,745.03 (22,982.61)	25,058,825.00 (92,375.00)	(230,920.03)	0.00	171,875.00	28,645.84	13,368.06	0.65%	0.172
FREDDIE MAC NOTES 3137EAEQ8	04/29/20	0.375	04/20/23	13,750,000.00	13,720,437.50 0.00	13,738,703.10 762.20	13,614,988.75 (46,873.75)	(123,714.35)	0.00	0.00	4,296.87	18,763.02	0.35%	0.448
FANNIE MAE NOTES 3135G05G4	07/28/20	0.250	07/10/23	35,000,000.00	34,949,250.00 0.00	34,976,627.67 1,319.41	34,491,765.00 (121,205.00)	(484,862.67)	0.00	0.00	7,291.66	12,395.83	0.90%	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	49,954,677.04 2,408.06	49,273,150.00 (124,900.00)	(681,527.04)	0.00	75,000.00	12,500.00	8,750.00	1.28%	0.363
FANNIE MAE NOTES (CALLABLE) 3135G05V1	08/21/20	0.360	08/18/23 05/18/22	10,000,000.00	10,000,000.00 0.00	10,000,000.00 0.00	9,859,820.00 (25,920.00)	(140,180.00)	0.00	18,000.00	3,000.00	1,300.00	0.26%	0.360
FANNIE MAE NOTES (CALLABLE) 3135G05V1 .	08/21/20	0.360	08/18/23 05/18/22	50,000,000.00	50,000,000.00 0.00	50,000,000.00 0.00	49,299,100.00 (129,600.00)	(700,900.00)	0.00	90,000.00	15,000.00	6,500.00	1.28%	0.360
FREDDIE MAC NOTES 3137EAEV7	10/30/20	0.250	08/24/23	17,500,000.00	17,506,300.00 0.00	17,503,315.47 (171.59)	17,215,677.50 (63,787.50)	(287,637.97)	0.00	21,875.00	3,645.83	850.69	0.45%	0.237
FREDDIE MAC NOTES 3137EAEY1	10/19/20	0.125	10/16/23	25,000,000.00	24,910,750.00 0.00	24,951,451.92 2,288.46	24,488,775.00 (93,700.00)	(462,676.92)	0.00	0.00	2,604.17	11,718.75	0.64%	0.245
FANNIE MAE NOTES (CALLABLE) 3136G46A6	10/30/20	0.300	10/27/23 04/27/22	17,845,000.00	17,840,538.75 0.00	17,842,528.34 114.39	17,521,648.60 (55,337.35)	(320,879.74)	0.00	0.00	4,461.25	18,439.83	0.45%	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	49,997,098.42 129.99	49,072,200.00 (163,600.00)	(924,898.42)	0.00	0.00	12,916.66	45,208.33	1.27%	0.313
FREDDIE MAC NOTES 3137EAF2	12/07/20	0.250	12/04/23	25,000,000.00	24,990,750.00 0.00	24,994,553.34 237.18	24,488,600.00 (91,450.00)	(505,953.34)	0.00	0.00	5,208.34	15,104.17	0.64%	0.262
TOTAL				459,095,000.00	459,222,576.25 0.00	459,210,408.23 (9,130.08)	454,805,904.85 (1,246,318.60)	(4,404,503.38)	0.00	376,750.00	328,737.28	1,165,089.65	11.81%	0.840
CORPORATE NOTES														
JOHNSON & JOHNSON CORP NOTES (CALLABLE) 478160CD4	03/08/19	2.250	03/03/22 03/01/22	16,893,000.00	16,680,992.85 0.00	16,892,611.35 5,441.06	16,893,929.12 (21,690.61)	1,317.77	0.00	0.00	31,674.38	187,934.63	0.44%	2.690
TOTAL				16,893,000.00	16,680,992.85 0.00	16,892,611.35 5,441.06	16,893,929.12 (21,690.61)	1,317.77	0.00	0.00	31,674.38	187,934.63	0.44%	2.690
GRAND TOTAL				3,867,818,000.00	3,889,302,184.72 1,083,544.56	3,881,552,103.10 (765,002.16)	3,851,577,439.26 (9,051,914.07)	(29,974,663.84)	(718,047.06)	1,927,409.13	2,255,303.05	8,094,652.80	100.00%	0.531

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US TREASURY												
912828W89	U.S. TREASURY	1.875	3/31/2022		AA+	Aaa	40,000,000.00	40,404,687.50	1.04%	40,050,000.00	1.04%	0.09
912828M7	U.S. TREASURY	2.250	4/15/2022		AA+	Aaa	23,000,000.00	23,321,640.63	0.60%	23,053,907.40	0.60%	0.13
912828M7	U.S. TREASURY	2.250	4/15/2022		AA+	Aaa	30,000,000.00	30,426,562.50	0.78%	30,070,314.00	0.78%	0.13
912828U9	U.S. TREASURY	2.125	5/15/2022		AA+	Aaa	25,000,000.00	25,289,062.50	0.65%	25,089,845.00	0.65%	0.21
912828U9	U.S. TREASURY	2.125	5/15/2022		AA+	Aaa	25,000,000.00	25,289,062.50	0.65%	25,089,845.00	0.65%	0.21
912828SV3	U.S. TREASURY	1.750	5/15/2022		AA+	Aaa	50,000,000.00	50,160,156.25	1.29%	50,132,810.00	1.30%	0.21
912828Y1	U.S. TREASURY	1.750	6/15/2022		AA+	Aaa	25,000,000.00	25,103,515.63	0.65%	25,093,750.00	0.65%	0.29
912828Y1	U.S. TREASURY	1.750	6/15/2022		AA+	Aaa	50,000,000.00	50,201,171.88	1.29%	50,187,500.00	1.30%	0.29
912828XG0	U.S. TREASURY	2.125	6/30/2022		AA+	Aaa	27,000,000.00	27,241,523.44	0.70%	27,143,437.50	0.70%	0.34
9128287C8	U.S. TREASURY	1.750	7/15/2022		AA+	Aaa	25,000,000.00	24,945,312.50	0.64%	25,109,375.00	0.65%	0.38
9128287C8	U.S. TREASURY	1.750	7/15/2022		AA+	Aaa	25,000,000.00	24,967,773.44	0.64%	25,109,375.00	0.65%	0.38
9128287C8 ..	U.S. TREASURY	1.750	7/15/2022		AA+	Aaa	26,000,000.00	26,142,187.50	0.67%	26,113,750.00	0.68%	0.38
9128287C8 ...	U.S. TREASURY	1.750	7/15/2022		AA+	Aaa	35,000,000.00	35,211,914.06	0.91%	35,153,125.00	0.91%	0.38
9128282P4	U.S. TREASURY	1.875	7/31/2022		AA+	Aaa	50,000,000.00	50,267,578.13	1.29%	50,265,625.00	1.31%	0.42
912828XQ8	U.S. TREASURY	2.000	7/31/2022		AA+	Aaa	40,000,000.00	40,360,937.50	1.04%	40,231,248.00	1.04%	0.42
9128282S8	U.S. TREASURY	1.625	8/31/2022		AA+	Aaa	25,000,000.00	25,008,789.06	0.64%	25,113,280.00	0.65%	0.50
912828YF1	U.S. TREASURY	1.500	9/15/2022		AA+	Aaa	25,000,000.00	25,198,242.19	0.65%	25,101,562.50	0.65%	0.54
9128282W9	U.S. TREASURY	1.875	9/30/2022		AA+	Aaa	25,000,000.00	25,287,109.38	0.65%	25,160,155.00	0.65%	0.58
91282CAN1	U.S. TREASURY	0.125	9/30/2022		AA+	Aaa	50,000,000.00	49,802,734.38	1.28%	49,812,500.00	1.29%	0.58
912828YK0	U.S. TREASURY	1.375	10/15/2022		AA+	Aaa	30,000,000.00	29,844,140.63	0.77%	30,112,500.00	0.78%	0.62
9128283C2	U.S. TREASURY	2.000	10/31/2022		AA+	Aaa	30,000,000.00	30,307,031.25	0.78%	30,229,686.00	0.78%	0.66
912828M49	U.S. TREASURY	1.875	10/31/2022		AA+	Aaa	50,000,000.00	50,757,812.50	1.31%	50,343,750.00	1.31%	0.67
912828M49 .	U.S. TREASURY	1.875	10/31/2022		AA+	Aaa	25,000,000.00	25,168,945.31	0.65%	25,171,875.00	0.65%	0.67
912828YW4	U.S. TREASURY	1.625	12/15/2022		AA+	Aaa	30,000,000.00	30,008,203.13	0.77%	30,164,064.00	0.78%	0.79
91282CBD2	U.S. TREASURY	0.125	12/31/2022		AA+	Aaa	50,000,000.00	49,955,078.13	1.28%	49,632,810.00	1.29%	0.84
91282CBD2 .	U.S. TREASURY	0.125	12/31/2022		AA+	Aaa	50,000,000.00	49,949,218.75	1.28%	49,632,810.00	1.29%	0.84
91282CBD2 ..	U.S. TREASURY	0.125	12/31/2022		AA+	Aaa	50,000,000.00	49,931,640.63	1.28%	49,632,810.00	1.29%	0.84
91282CBN0	U.S. TREASURY	0.125	2/28/2023		AA+	Aaa	30,000,000.00	29,963,671.88	0.77%	29,714,064.00	0.77%	1.00
9128284S6	U.S. TREASURY	2.750	5/31/2023		AA+	Aaa	50,000,000.00	52,638,671.88	1.35%	50,945,310.00	1.32%	1.23
91282CCD1	U.S. TREASURY	0.125	5/31/2023		AA+	Aaa	50,000,000.00	49,753,906.25	1.28%	49,320,310.00	1.28%	1.25
9128284X5	U.S. TREASURY	2.750	8/31/2023		AA+	Aaa	50,000,000.00	52,919,921.88	1.36%	51,054,690.00	1.33%	1.48
9128285D8	U.S. TREASURY	2.875	9/30/2023		AA+	Aaa	50,000,000.00	52,859,375.00	1.36%	51,187,500.00	1.33%	1.54
91282CDA6	U.S. TREASURY	0.250	9/30/2023		AA+	Aaa	35,000,000.00	34,960,351.56	0.90%	34,398,437.50	0.89%	1.58
91282CAP6	U.S. TREASURY	0.125	10/15/2023		AA+	Aaa	35,000,000.00	34,852,343.75	0.90%	34,300,000.00	0.89%	1.62
91282CAW1	U.S. TREASURY	0.250	11/15/2023		AA+	Aaa	50,000,000.00	49,638,671.88	1.28%	49,039,060.00	1.27%	1.71
9128285P1	U.S. TREASURY	2.875	11/30/2023		AA+	Aaa	50,000,000.00	53,347,656.25	1.37%	51,265,625.00	1.33%	1.71
91282CBA8	U.S. TREASURY	0.125	12/15/2023		AA+	Aaa	20,000,000.00	19,910,937.50	0.51%	19,543,750.00	0.51%	1.79
91282CBA8 .	U.S. TREASURY	0.125	12/15/2023		AA+	Aaa	50,000,000.00	49,777,343.75	1.28%	48,859,375.00	1.27%	1.79
91282CBA8 ..	U.S. TREASURY	0.125	12/15/2023		AA+	Aaa	50,000,000.00	49,808,593.75	1.28%	48,859,375.00	1.27%	1.79
9128285U0	U.S. TREASURY	2.625	12/31/2023		AA+	Aaa	25,000,000.00	25,986,328.13	0.67%	25,542,970.00	0.66%	1.80
912828V23	U.S. TREASURY	2.250	12/31/2023		AA+	Aaa	50,000,000.00	52,365,234.38	1.35%	50,726,560.00	1.32%	1.80
91282CDR9	U.S. TREASURY	0.750	12/31/2023		AA+	Aaa	50,000,000.00	49,847,656.25	1.28%	49,382,810.00	1.28%	1.83

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91282CBM2	U.S. TREASURY	0.125	2/15/2024		AA+	Aaa	25,000,000.00	24,854,492.19	0.64%	24,355,470.00	0.63%	1.96
9128286G0	U.S. TREASURY	2.375	2/29/2024		AA+	Aaa	50,000,000.00	52,896,484.38	1.36%	50,875,000.00	1.32%	1.97
91282CBR1	U.S. TREASURY	0.250	3/15/2024		AA+	Aaa	30,000,000.00	29,962,500.00	0.77%	29,245,314.00	0.76%	2.04
91282CBR1 .	U.S. TREASURY	0.250	3/15/2024		AA+	Aaa	35,000,000.00	34,857,812.50	0.90%	34,119,533.00	0.89%	2.04
912828W71	U.S. TREASURY	2.125	3/31/2024		AA+	Aaa	25,000,000.00	26,182,617.19	0.67%	25,320,312.50	0.66%	2.03
912828W71 .	U.S. TREASURY	2.125	3/31/2024		AA+	Aaa	50,000,000.00	52,365,234.38	1.35%	50,640,625.00	1.31%	2.03
91282CBV2	U.S. TREASURY	0.375	4/15/2024		AA+	Aaa	30,000,000.00	29,896,875.00	0.77%	29,282,814.00	0.76%	2.12
91282CCC3 .	U.S. TREASURY	0.250	5/15/2024		AA+	Aaa	50,000,000.00	49,896,484.38	1.28%	48,601,560.00	1.26%	2.20
91282CCC3 ..	U.S. TREASURY	0.250	5/15/2024		AA+	Aaa	50,000,000.00	49,328,125.00	1.27%	48,601,560.00	1.26%	2.20
91282CCG4	U.S. TREASURY	0.250	6/15/2024		AA+	Aaa	50,000,000.00	49,654,296.88	1.28%	48,539,060.00	1.26%	2.29
91282CCG4 .	U.S. TREASURY	0.250	6/15/2024		AA+	Aaa	25,000,000.00	24,879,882.81	0.64%	24,269,530.00	0.63%	2.29
91282CCG4 ..	U.S. TREASURY	0.250	6/15/2024		AA+	Aaa	50,000,000.00	49,759,765.63	1.28%	48,539,060.00	1.26%	2.29
91282CCL3	U.S. TREASURY	0.375	7/15/2024		AA+	Aaa	50,000,000.00	49,937,500.00	1.28%	48,617,190.00	1.26%	2.37
91282CCX7	U.S. TREASURY	0.375	9/15/2024		AA+	Aaa	35,000,000.00	34,816,796.88	0.90%	33,933,592.00	0.88%	2.53
91282CDH1	U.S. TREASURY	0.750	11/15/2024		AA+	Aaa	50,000,000.00	49,718,750.00	1.28%	48,843,750.00	1.27%	2.68
ISSUER TOTAL							2,236,000,000.00	2,258,063,359.49	58.06%	2,224,527,476.40	57.76%	1.30
FNMA												
3135G0T45	U.S. INSTRUMENTALITY	1.875	4/5/2022		AA+	Aaa	15,000,000.00	14,994,450.00	0.39%	15,022,260.00	0.39%	0.10
3135G0V59 .	U.S. INSTRUMENTALITY	2.250	4/12/2022		AA+	Aaa	20,000,000.00	20,021,600.00	0.51%	20,044,300.00	0.52%	0.12
3135G0V59	U.S. INSTRUMENTALITY	2.250	4/12/2022		AA+	Aaa	40,000,000.00	39,820,800.00	1.02%	40,088,600.00	1.04%	0.12
3135G0W33	U.S. INSTRUMENTALITY	1.375	9/6/2022		AA+	Aaa	25,000,000.00	24,816,750.00	0.64%	25,088,375.00	0.65%	0.51
3135G0W33 .	U.S. INSTRUMENTALITY	1.375	9/6/2022		AA+	Aaa	10,000,000.00	9,912,800.00	0.25%	10,035,350.00	0.26%	0.51
3135G05G4	U.S. INSTRUMENTALITY	0.250	7/10/2023		AA+	Aaa	35,000,000.00	34,949,250.00	0.90%	34,491,765.00	0.90%	1.36
3135G05R0	U.S. INSTRUMENTALITY	0.300	8/10/2023	8/10/2022	AA+	Aaa	50,000,000.00	49,906,000.00	1.28%	49,273,150.00	1.28%	0.44
3135G05V1	U.S. INSTRUMENTALITY	0.360	8/18/2023	5/18/2022	AA+	Aaa	10,000,000.00	10,000,000.00	0.26%	9,859,820.00	0.26%	0.47
3135G05V1 .	U.S. INSTRUMENTALITY	0.360	8/18/2023	5/18/2022	AA+	Aaa	50,000,000.00	50,000,000.00	1.29%	49,299,100.00	1.28%	0.47
3136G46A6	U.S. INSTRUMENTALITY	0.300	10/27/2023	4/27/2022	AA+	Aaa	17,845,000.00	17,840,538.75	0.46%	17,521,648.60	0.45%	0.16
3135G06F5	U.S. INSTRUMENTALITY	0.310	11/16/2023	11/16/2022	AA+	Aaa	50,000,000.00	49,995,000.00	1.29%	49,072,200.00	1.27%	0.71
ISSUER TOTAL							322,845,000.00	322,257,188.75	8.29%	319,796,568.60	8.30%	0.50
TD BANK DDA												
CASH AND CASH EQUIVALENTS			3/1/2022				247,000,000.00	247,000,000.00	6.35%	247,000,000.00	6.41%	0.00
ISSUER TOTAL							247,000,000.00	247,000,000.00	6.35%	247,000,000.00	6.41%	0.00
CITIZENS BANK												
CASH AND CASH EQUIVALENTS			3/1/2022				100,000,000.00	100,000,000.00	2.57%	100,000,000.00	2.60%	0.00
ISSUER TOTAL							100,000,000.00	100,000,000.00	2.57%	100,000,000.00	2.60%	0.00

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<u>NORTHEAST BANK</u>													
		CASH AND CASH EQUIVALENTS		3/1/2022				97,000,000.00	97,000,000.00	2.49%	97,000,000.00	2.52%	0.00
ISSUER TOTAL								97,000,000.00	97,000,000.00	2.49%	97,000,000.00	2.52%	0.00
<u>BANGOR SAVINGS</u>													
		CASH AND CASH EQUIVALENTS		3/1/2022				75,000,000.00	75,000,000.00	1.93%	75,000,000.00	1.95%	0.00
		CERTIFICATES OF DEPOSIT	0.400	4/8/2023		NR	NR	15,000,000.00	15,000,000.00	0.39%	15,000,000.00	0.39%	1.12
ISSUER TOTAL								90,000,000.00	90,000,000.00	2.31%	90,000,000.00	2.34%	0.19
<u>FHLMC</u>													
3137EAEQ8	U.S. INSTRUMENTALITY		0.375	4/20/2023		AA+	Aaa	13,750,000.00	13,720,437.50	0.35%	13,614,988.75	0.35%	1.14
3137EAEV7	U.S. INSTRUMENTALITY		0.250	8/24/2023		AA+	Aaa	17,500,000.00	17,506,300.00	0.45%	17,215,677.50	0.45%	1.48
3137EAEY1	U.S. INSTRUMENTALITY		0.125	10/16/2023		AA+	Aaa	25,000,000.00	24,910,750.00	0.64%	24,488,775.00	0.64%	1.63
3137EAF2	U.S. INSTRUMENTALITY		0.250	12/4/2023		AA+	Aaa	25,000,000.00	24,990,750.00	0.64%	24,488,600.00	0.64%	1.76
ISSUER TOTAL								81,250,000.00	81,128,237.50	2.09%	79,808,041.25	2.07%	1.55
<u>PEOPLE'S UNITED BANK</u>													
		CERTIFICATES OF DEPOSIT	0.350	1/19/2023		NR	NR	10,000,000.00	10,000,000.00	0.26%	10,000,000.00	0.26%	0.90
		CERTIFICATES OF DEPOSIT	0.250	4/18/2023		NR	NR	15,000,000.00	15,000,000.00	0.39%	15,000,000.00	0.39%	1.15
		CERTIFICATES OF DEPOSIT	0.250	4/23/2023		NR	NR	25,000,000.00	25,000,000.00	0.64%	25,000,000.00	0.65%	1.16
		CERTIFICATES OF DEPOSIT	0.200	6/14/2023		NR	NR	10,000,000.00	10,000,000.00	0.26%	10,000,000.00	0.26%	1.31
ISSUER TOTAL								60,000,000.00	60,000,000.00	1.54%	60,000,000.00	1.56%	1.14
<u>U.S. BANK DDA</u>													
		CASH AND CASH EQUIVALENTS		3/1/2022				60,000,000.00	60,000,000.00	1.54%	60,000,000.00	1.56%	0.00
ISSUER TOTAL								60,000,000.00	60,000,000.00	1.54%	60,000,000.00	1.56%	0.00
<u>FHLB</u>													
313379Q69	U.S. INSTRUMENTALITY		2.125	6/10/2022		AA+	Aaa	30,000,000.00	30,176,400.00	0.78%	30,142,470.00	0.78%	0.28
3130AJ7E3	U.S. INSTRUMENTALITY		1.375	2/17/2023		AA+	Aaa	25,000,000.00	25,660,750.00	0.66%	25,058,825.00	0.65%	0.96
ISSUER TOTAL								55,000,000.00	55,837,150.00	1.44%	55,201,295.00	1.43%	0.59
<u>CAMDEN NATIONAL</u>													
		CERTIFICATES OF DEPOSIT	0.200	1/17/2023		NR	NR	50,000,000.00	50,000,000.00	1.29%	50,000,000.00	1.30%	0.90
ISSUER TOTAL								50,000,000.00	50,000,000.00	1.29%	50,000,000.00	1.30%	0.90

**Maine State Treasurer
GASB 40 - Deposit and Investment Risk Disclosure
As of February 28, 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)
FIRST NATIONAL											
	CASH AND CASH EQUIVALENTS	3/1/2022				50,000,000.00	50,000,000.00	1.29%	50,000,000.00	1.30%	0.00
ISSUER TOTAL						50,000,000.00	50,000,000.00	1.29%	50,000,000.00	1.30%	0.00
OLD LINE FUNDING LLC											
67983UCF8	COMMERCIAL PAPER	3/15/2022		A-1+	P-1	27,000,000.00	26,984,700.00	0.69%	26,997,705.00	0.70%	0.04
67983UDB6	COMMERCIAL PAPER	4/11/2022		A-1+	P-1	23,000,000.00	22,983,210.00	0.59%	22,991,973.00	0.60%	0.12
ISSUER TOTAL						50,000,000.00	49,967,910.00	1.28%	49,989,678.00	1.30%	0.08
NATIXIS NY BRANCH											
63873KF28	COMMERCIAL PAPER	6/2/2022		A-1	P-1	25,000,000.00	24,969,083.33	0.64%	24,965,550.00	0.65%	0.26
63873KFE2	COMMERCIAL PAPER	6/14/2022		A-1	P-1	25,000,000.00	24,960,000.00	0.64%	24,958,125.00	0.65%	0.29
ISSUER TOTAL						50,000,000.00	49,929,083.33	1.28%	49,923,675.00	1.30%	0.28
MUFG BANK LTD/NY											
62479MFF5	COMMERCIAL PAPER	6/15/2022		A-1	P-1	25,000,000.00	24,949,583.33	0.64%	24,966,975.00	0.65%	0.30
62479MG56	COMMERCIAL PAPER	7/5/2022		A-1	P-1	25,000,000.00	24,949,000.00	0.64%	24,955,125.00	0.65%	0.35
ISSUER TOTAL						50,000,000.00	49,898,583.33	1.28%	49,922,100.00	1.30%	0.33
LMA AMERICAS LLC											
53944REG9	COMMERCIAL PAPER	5/16/2022		A-1	P-1	25,000,000.00	24,974,965.28	0.64%	24,967,875.00	0.65%	0.22
53944RF78	COMMERCIAL PAPER	6/7/2022		A-1	P-1	25,000,000.00	24,956,666.67	0.64%	24,953,850.00	0.65%	0.28
ISSUER TOTAL						50,000,000.00	49,931,631.95	1.28%	49,921,725.00	1.30%	0.25
COLLAT COMM PAPER V CO COMM PAPER											
19424JFV3	COMMERCIAL PAPER	6/29/2022		A-1	P-1	25,000,000.00	24,948,958.33	0.64%	24,944,525.00	0.65%	0.34
19424JG59	COMMERCIAL PAPER	7/5/2022		A-1	P-1	25,000,000.00	24,933,416.67	0.64%	24,939,925.00	0.65%	0.35
ISSUER TOTAL						50,000,000.00	49,882,375.00	1.28%	49,884,450.00	1.30%	0.35
GOTHAM FUNDING CORP											
	COMMERCIAL PAPER	5/16/2022		A-1	P-1	49,300,000.00	49,250,590.44	1.27%	49,239,065.20	1.28%	0.22
ISSUER TOTAL						49,300,000.00	49,250,590.44	1.27%	49,239,065.20	1.28%	0.22

**Maine State Treasurer
GASB 40 - Deposit and Investment Risk Disclosure
As of February 28, 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)
BAR HARBOR												
	CASH AND CASH EQUIVALENTS		3/1/2022				49,000,000.00	49,000,000.00	1.26%	49,000,000.00	1.27%	0.00
ISSUER TOTAL							49,000,000.00	49,000,000.00	1.26%	49,000,000.00	1.27%	0.00
CREDIT AGRICOLE CIB NY												
22533UFG3	COMMERCIAL PAPER		6/16/2022		A-1	P-1	25,000,000.00	24,965,333.33	0.64%	24,957,800.00	0.65%	0.30
ISSUER TOTAL							25,000,000.00	24,965,333.33	0.64%	24,957,800.00	0.65%	0.30
JOHNSON & JOHNSON												
478160CD4	CORPORATE	2.250	3/3/2022	3/1/2022	AAA	Aaa	16,893,000.00	16,680,992.85	0.43%	16,893,929.12	0.44%	0.01
ISSUER TOTAL							16,893,000.00	16,680,992.85	0.43%	16,893,929.12	0.44%	0.01
BATH SAVINGS												
	CASH AND CASH EQUIVALENTS		3/1/2022				14,000,000.00	14,000,000.00	0.36%	14,000,000.00	0.36%	0.00
ISSUER TOTAL							14,000,000.00	14,000,000.00	0.36%	14,000,000.00	0.36%	0.00
ING (US) FUNDING LLC												
4497W1G59	COMMERCIAL PAPER		7/5/2022		A-1	P-1	9,530,000.00	9,509,748.75	0.24%	9,511,635.69	0.25%	0.35
ISSUER TOTAL							9,530,000.00	9,509,748.75	0.24%	9,511,635.69	0.25%	0.35
BIDDEFORD SAVINGS BANK												
	CASH AND CASH EQUIVALENTS		3/1/2022				5,000,000.00	5,000,000.00	0.13%	5,000,000.00	0.13%	0.00
ISSUER TOTAL							5,000,000.00	5,000,000.00	0.13%	5,000,000.00	0.13%	0.00
FIRST AMERICAN FUNDS												
GRAND TOTAL							3,867,818,000.00	3,889,302,184.72	100.00%	3,851,577,439.26	100.00%	

**Maine State Treasurer
Securities Purchased
During the Month Ended February 28, 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	2/4/2022	0.160 V			75,000,000.00	100.00	75,000,000.00	0.00	0.160 V
	U.S. BANK MMF	2/7/2022	0.030 V			48,000,000.00	100.00	48,000,000.00	0.00	0.030 V
	U.S. BANK MMF	2/11/2022	0.030 V			162,000,000.00	100.00	162,000,000.00	0.00	0.030 V
	BANGOR SAVINGS	2/14/2022	0.070 V			75,000,000.00	100.00	75,000,000.00	0.00	0.070 V
	U.S. BANK MMF	2/14/2022	0.030 V			2,000,000.00	100.00	2,000,000.00	0.00	0.030 V
	U.S. BANK MMF	2/16/2022	0.030 V			29,000,000.00	100.00	29,000,000.00	0.00	0.030 V
	U.S. BANK MMF	2/18/2022	0.030 V			84,000,000.00	100.00	84,000,000.00	0.00	0.030 V
	U.S. BANK MMF	2/23/2022	0.160 V			15,000,000.00	100.00	15,000,000.00	0.00	0.160 V
	FIRST AMERICAN FUNDS	2/24/2022	0.020 V			29.63	100.00	29.63	0.00	0.020 V
	FIDELITY GOVERNMENT MMF	2/24/2022	0.010 V			12.60	100.00	12.60	0.00	0.010 V
	FIRST NATIONAL	2/25/2022	0.070 V			16,000,000.00	100.00	16,000,000.00	0.00	0.070 V
	TD BANK DDA	2/28/2022	0.060 V			9,000,000.00	100.00	9,000,000.00	0.00	0.060 V
TOTAL:						515,000,042.23		515,000,042.23	0.00	
U.S. TREASURIES										
9128286Y1	US TREASURY	2/15/2022	1.750	6/15/2022		25,000,000.00	100.414	25,103,515.63	74,519.23	0.49
9128282P4	US TREASURY	2/23/2022	1.875	7/31/2022		50,000,000.00	100.535	50,267,578.13	59,564.92	0.64
9128286Y1	US TREASURY	2/23/2022	1.750	6/15/2022		50,000,000.00	100.402	50,201,171.88	168,269.23	0.44
912828M49	US TREASURY	2/23/2022	1.875	10/31/2022		25,000,000.00	100.676	25,168,945.31	148,912.29	0.88
912828SV3	US TREASURY	2/23/2022	1.750	5/15/2022		50,000,000.00	100.320	50,160,156.25	241,712.71	0.32
91282CAN1	US TREASURY	2/23/2022	0.125	9/30/2022		50,000,000.00	99.605	49,802,734.38	25,068.68	0.79
TOTAL:						250,000,000.00		250,704,101.58	718,047.06	
COMMERCIAL PAPER										
19424JFV3	COLLAT COMM PAPER V CO COMM PAPER	2/2/2022	0.000	6/29/2022		25,000,000.00	99.796	24,948,958.33	0.00	0.50
4497W1G59	ING (US) FUNDING LLC	2/2/2022	0.000	7/5/2022		9,530,000.00	99.788	9,509,748.75	0.00	0.50
53944REG9	LMA AMERICAS LLC	2/2/2022	0.000	5/16/2022		25,000,000.00	99.900	24,974,965.28	0.00	0.35
62479MG56	MUFG BANK LTD/NY	2/2/2022	0.000	7/5/2022		25,000,000.00	99.796	24,949,000.00	0.00	0.48

**Maine State Treasurer
Securities Purchased
During the Month Ended February 28, 2022**

CUSIP	ISSUER	DATE	COUPON	MATURITY	CALL DATE	PAR VALUE/SHARES	UNIT COST	PRINCIPAL	ACCRUED INTEREST PURCHASED	YIELD
19424JG59	COLLAT COMM PAPER V CO COMM PAPER	2/14/2022	0.000	7/5/2022		25,000,000.00	99.734	24,933,416.67	0.00	0.68
62479MFF5	MUFG BANK LTD/NY	2/14/2022	0.000	6/15/2022		25,000,000.00	99.798	24,949,583.33	0.00	0.60
38346MEG5	GOTHAM FUNDING CORP	2/23/2022	0.000	5/16/2022		49,300,000.00	99.900	49,250,590.44	0.00	0.44
53944RF78	LMA AMERICAS LLC	2/23/2022	0.000	6/7/2022		25,000,000.00	99.827	24,956,666.67	0.00	0.60
TOTAL:						208,830,000.00		208,472,929.47	0.00	
GRAND TOTAL:						973,830,042.23		974,177,073.28	718,047.06	

**Maine State Treasurer
Securities Sold and Matured
During the Month Ended February 28, 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	2/1/2022	0.030 V		24,000,000.00	24,000,000.00	24,000,000.00	100.00	24,000,000.00	0.00	0.00	0.00	0.00	0.030 V
							0.00		0.00					
	U.S. BANK MMF	2/2/2022	0.030 V		88,000,000.00	88,000,000.00	88,000,000.00	100.00	88,000,000.00	0.00	0.00	0.00	0.00	0.030 V
							0.00		0.00					
	U.S. BANK MMF	2/7/2022	0.160 V		75,000,000.00	75,000,000.00	75,000,000.00	100.00	75,000,000.00	0.00	0.00	0.00	0.00	0.160 V
							0.00		0.00					
	U.S. BANK MMF	2/8/2022	0.030 V		7,000,000.00	7,000,000.00	7,000,000.00	100.00	7,000,000.00	0.00	0.00	0.00	0.00	0.030 V
							0.00		0.00					
	U.S. BANK MMF	2/10/2022	0.030 V		150,000,000.00	150,000,000.00	150,000,000.00	100.00	150,000,000.00	0.00	0.00	0.00	0.00	0.030 V
							0.00		0.00					
	U.S. BANK MMF	2/15/2022	0.030 V		62,000,000.00	62,000,000.00	62,000,000.00	100.00	62,000,000.00	0.00	0.00	0.00	0.00	0.030 V
							0.00		0.00					
	U.S. BANK MMF	2/17/2022	0.030 V		98,000,000.00	98,000,000.00	98,000,000.00	100.00	98,000,000.00	0.00	0.00	0.00	0.00	0.030 V
							0.00		0.00					
	U.S. BANK MMF	2/22/2022	0.030 V		37,000,000.00	37,000,000.00	37,000,000.00	100.00	37,000,000.00	0.00	0.00	0.00	0.00	0.030 V
							0.00		0.00					
	TD BANK GOLDMAN SACHS MMF	2/23/2022	0.030 V		250,000,000.00	250,000,000.00	250,000,000.00	100.00	250,000,000.00	0.00	0.00	0.00	0.00	0.030 V
							0.00		0.00					
	U.S. BANK MMF	2/23/2022	0.030 V		66,000,000.00	66,000,000.00	66,000,000.00	100.00	66,000,000.00	0.00	0.00	0.00	0.00	0.030 V
							0.00		0.00					
	FIRST AMERICAN FUNDS	2/24/2022	0.020 V		1,000,029.63	1,000,029.63	1,000,029.63	100.00	1,000,029.63	0.00	0.00	0.00	0.00	0.020 V
							0.00		0.00					
	FIDELITY GOVERNMENT MMF	2/24/2022	0.010 V		2,000,012.60	2,000,012.60	2,000,012.60	100.00	2,000,012.60	0.00	0.00	0.00	0.00	0.010 V
							0.00		0.00					
	FIRST NATIONAL	2/24/2022	0.070 V		16,000,000.00	16,000,000.00	16,000,000.00	100.00	16,000,000.00	0.00	0.00	0.00	0.00	0.070 V
							0.00		0.00					
	U.S. BANK MMF	2/24/2022	0.030 V		70,000,000.00	70,000,000.00	70,000,000.00	100.00	70,000,000.00	0.00	0.00	0.00	0.00	0.030 V
							0.00		0.00					
	U.S. BANK MMF	2/24/2022	0.160 V		15,000,000.00	15,000,000.00	15,000,000.00	100.00	15,000,000.00	0.00	0.00	0.00	0.00	0.160 V
							0.00		0.00					
	MACHIAS SAVINGS	2/25/2022	0.070 V		50,000,000.00	50,000,000.00	50,000,000.00	100.00	50,000,000.00	0.00	0.00	0.00	0.00	0.070 V
							0.00		0.00					
	TD BANK DDA	2/25/2022	0.060 V		22,000,000.00	22,000,000.00	22,000,000.00	100.00	22,000,000.00	0.00	0.00	0.00	0.00	0.060 V
							0.00		0.00					
TOTAL:					1,033,000,042.23	1,033,000,042.23	1,033,000,042.23		1,033,000,042.23	0.00	0.00	0.00	0.00	
							0.00		0.00					

**Maine State Treasurer
Securities Sold and Matured
During the Month Ended February 28, 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
COMMERCIAL PAPER														
09659CBB3	BNP PARIBAS	2/11/2022	0.000	2/11/2022	25,000,000.00	24,968,243.06	25,000,000.00	100.00	25,000,000.00	0.00	0.00	0.00	0.00	
							1,180.56		800.00					
62479MBB8	MUFG BANK LTD/NY	2/11/2022	0.000	2/11/2022	25,000,000.00	24,971,979.17	25,000,000.00	100.00	25,000,000.00	0.00	0.00	0.00	0.00	
							1,041.67		1,050.00					
TOTAL:					50,000,000.00	49,940,222.23	50,000,000.00		50,000,000.00	0.00	0.00	0.00	0.00	
							2,222.23		1,850.00					
U.S. TREASURIES														
9128286C9	US TREASURY	2/15/2022	2.500	2/15/2022	25,000,000.00	25,493,164.06	25,000,000.00	100.00	25,000,000.00	0.00	0.00	312,500.00	23,777.17	
							(7,945.11)		(19,530.00)					
TOTAL:					25,000,000.00	25,493,164.06	25,000,000.00		25,000,000.00	0.00	0.00	312,500.00	23,777.17	
							(7,945.11)		(19,530.00)					
GRAND TOTAL:					\$ 1,108,000,042.23	1,108,433,428.52	1,108,000,042.23		1,108,000,042.23	0.00	0.00	312,500.00	23,777.17	
							(5,722.88)		(17,680.00)					

**Maine State Treasurer
Transaction Report
For the Month Ended February 28, 2022**

DATE	CUSIP	TRANSACTION	SECURITY TYPE	DESCRIPTION	MATURITY	PAR VALUE/SHARES	PRINCIPAL	INTEREST	TRANSACTION TOTAL	BALANCE
2/1/2022		INTEREST	CASH EQUIV	FIRST AMERICAN FUNDS		0.00	0.00	0.00	0.00	0.00
		INTEREST	CASH EQUIV	FIDELITY GOVERNMENT MMF		0.00	0.00	16.99	16.99	16.99
		INTEREST	CASH EQUIV	BATH SAVINGS		0.00	0.00	713.43	713.43	730.42
		INTEREST	CASH EQUIV	BAR HARBOR		0.00	0.00	1,731.81	1,731.81	2,462.23
		INTEREST	CASH EQUIV	BIDDEFORD SAVINGS BANK		0.00	0.00	254.80	254.80	2,717.03
		INTEREST	CASH EQUIV	CITIZENS BANK		0.00	0.00	5,095.80	5,095.80	7,812.83
		INTEREST	CASH EQUIV	FIRST NATIONAL		0.00	0.00	2,123.29	2,123.29	9,936.12
		INTEREST	CASH EQUIV	TD BANK GOLDMAN SACHS MMF		0.00	0.00	5,541.36	5,541.36	15,477.48
		INTEREST	CASH EQUIV	MACHIAS SAVINGS		0.00	0.00	890.42	890.42	16,367.90
		INTEREST	CASH EQUIV	NORTHEAST BANK		0.00	0.00	4,119.19	4,119.19	20,487.09
		INTEREST	CASH EQUIV	TD BANK DDA		0.00	0.00	13,589.09	13,589.09	34,076.18
		SELL	CASH EQUIV	U.S. BANK MMF		24,000,000.00	24,000,000.00	0.00	24,000,000.00	24,034,076.18
		INTEREST	CASH EQUIV	U.S. BANK MMF		0.00	0.00	4,817.39	4,817.39	24,038,893.57
		INTEREST	CASH EQUIV	U.S. BANK DDA		0.00	0.00	5,229.59	5,229.59	24,044,123.16
2/2/2022	19424JFV3	BUY	CP	COLLAT COMM PAPER V CO COMM PAPER	6/29/2022	24,948,958.33	24,948,958.33	0.00	(24,948,958.33)	(904,835.17)
	4497W1G59	BUY	CP	ING (US) FUNDING LLC	7/5/2022	9,509,748.75	9,509,748.75	0.00	(9,509,748.75)	(10,414,583.92)
	53944REG9	BUY	CP	LMA AMERICAS LLC	5/16/2022	24,974,965.28	24,974,965.28	0.00	(24,974,965.28)	(35,389,549.20)
	62479MG56	BUY	CP	MUFG BANK LTD/NY	7/5/2022	24,949,000.00	24,949,000.00	0.00	(24,949,000.00)	(60,338,549.20)
		SELL	CASH EQUIV	U.S. BANK MMF		88,000,000.00	88,000,000.00	0.00	88,000,000.00	27,661,450.80
2/4/2022		BUY	CASH EQUIV	U.S. BANK MMF		75,000,000.00	75,000,000.00	0.00	(75,000,000.00)	(47,338,549.20)
2/7/2022		BUY	CASH EQUIV	U.S. BANK MMF		48,000,000.00	48,000,000.00	0.00	(48,000,000.00)	(95,338,549.20)
		SELL	CASH EQUIV	U.S. BANK MMF		75,000,000.00	75,000,000.00	0.00	75,000,000.00	(20,338,549.20)
2/8/2022		SELL	CASH EQUIV	U.S. BANK MMF		7,000,000.00	7,000,000.00	0.00	7,000,000.00	(13,338,549.20)
2/10/2022	3135G05R0	INTEREST	INSTR	FNMA	8/10/2023	0.00	0.00	75,000.00	75,000.00	(13,263,549.20)
		SELL	CASH EQUIV	U.S. BANK MMF		150,000,000.00	150,000,000.00	0.00	150,000,000.00	136,736,450.80
2/11/2022	09659CBB3	MATURITY	CP	BNP PARIBAS	2/11/2022	25,000,000.00	25,000,000.00	0.00	25,000,000.00	161,736,450.80
	62479MBB8	MATURITY	CP	MUFG BANK LTD/NY	2/11/2022	25,000,000.00	25,000,000.00	0.00	25,000,000.00	186,736,450.80
		BUY	CASH EQUIV	U.S. BANK MMF COLLAT COMM PAPER V CO		162,000,000.00	162,000,000.00	0.00	(162,000,000.00)	24,736,450.80
2/14/2022	19424JG59	BUY	CP	COMM PAPER	7/5/2022	24,933,416.67	24,933,416.67	0.00	(24,933,416.67)	(196,965.87)
	62479MFF5	BUY	CP	MUFG BANK LTD/NY	6/15/2022	24,949,583.33	24,949,583.33	0.00	(24,949,583.33)	(25,146,549.20)
		BUY	CASH EQUIV	BANGOR SAVINGS		75,000,000.00	75,000,000.00	0.00	(75,000,000.00)	(100,146,549.20)
		BUY	CASH EQUIV	U.S. BANK MMF		2,000,000.00	2,000,000.00	0.00	(2,000,000.00)	(102,146,549.20)
2/15/2022	9128286C9	MATURITY	UST	US TREASURY	2/15/2022	25,000,000.00	25,000,000.00	312,500.00	25,312,500.00	(76,834,049.20)
	9128286Y1	BUY	UST	US TREASURY	6/15/2022	25,103,515.63	25,103,515.63	74,519.23	(25,178,034.86)	(102,012,084.06)
	91282CBM2	INTEREST	UST	US TREASURY	2/15/2024	0.00	0.00	15,625.00	15,625.00	(101,996,459.06)
		SELL	CASH EQUIV	U.S. BANK MMF		62,000,000.00	62,000,000.00	0.00	62,000,000.00	(39,996,459.06)
2/16/2022		INTEREST	CASH EQUIV	BAR HARBOR		0.00	0.00	(12,216.43)	(12,216.43)	(40,008,675.49)
		BUY	CASH EQUIV	U.S. BANK MMF		29,000,000.00	29,000,000.00	0.00	(29,000,000.00)	(69,008,675.49)
2/17/2022	3130AJ7E3	INTEREST	INSTR	FHLB	2/17/2023	0.00	0.00	171,875.00	171,875.00	(68,836,800.49)
		SELL	CASH EQUIV	U.S. BANK MMF		98,000,000.00	98,000,000.00	0.00	98,000,000.00	29,163,199.51

**Maine State Treasurer
Transaction Report
For the Month Ended February 28, 2022**

DATE	CUSIP	TRANSACTION	SECURITY TYPE	DESCRIPTION	MATURITY	PAR VALUE/SHARES	PRINCIPAL	INTEREST	TRANSACTION TOTAL	BALANCE
2/18/2022	3135G05V1	INTEREST	INSTR	FNMA	8/18/2023	0.00	0.00	18,000.00	18,000.00	29,181,199.51
	3135G05V1	INTEREST	INSTR	FNMA	8/18/2023	0.00	0.00	90,000.00	90,000.00	29,271,199.51
		BUY	CASH EQUIV	U.S. BANK MMF		84,000,000.00	84,000,000.00	0.00	(84,000,000.00)	(54,728,800.49)
2/22/2022		SELL	CASH EQUIV	U.S. BANK MMF		37,000,000.00	37,000,000.00	0.00	37,000,000.00	(17,728,800.49)
2/23/2022	38346MEG5	BUY	CP	GOTHAM FUNDING CORP	5/16/2022	49,250,590.44	49,250,590.44	0.00	(49,250,590.44)	(66,979,390.93)
	53944RF78	BUY	CP	LMA AMERICAS LLC	6/7/2022	24,956,666.67	24,956,666.67	0.00	(24,956,666.67)	(91,936,057.60)
	9128282P4	BUY	UST	US TREASURY	7/31/2022	50,267,578.13	50,267,578.13	59,564.92	(50,327,143.05)	(142,263,200.65)
	9128286Y1	BUY	UST	US TREASURY	6/15/2022	50,201,171.88	50,201,171.88	168,269.23	(50,369,441.11)	(192,632,641.76)
	912828M49	BUY	UST	US TREASURY	10/31/2022	25,168,945.31	25,168,945.31	148,912.29	(25,317,857.60)	(217,950,499.36)
	912828SV3	BUY	UST	US TREASURY	5/15/2022	50,160,156.25	50,160,156.25	241,712.71	(50,401,868.96)	(268,352,368.32)
	91282CAN1	BUY	UST	US TREASURY	9/30/2022	49,802,734.38	49,802,734.38	25,068.68	(49,827,803.06)	(318,180,171.38)
		SELL	CASH EQUIV	TD BANK GOLDMAN SACHS MMF		250,000,000.00	250,000,000.00	0.00	250,000,000.00	(68,180,171.38)
		SELL	CASH EQUIV	U.S. BANK MMF		66,000,000.00	66,000,000.00	0.00	66,000,000.00	(2,180,171.38)
		BUY	CASH EQUIV	U.S. BANK MMF		15,000,000.00	15,000,000.00	0.00	(15,000,000.00)	(17,180,171.38)
2/24/2022		BUY	CASH EQUIV	FIRST AMERICAN FUNDS		29.63	29.63	0.00	(29.63)	(17,180,201.01)
		SELL	CASH EQUIV	FIRST AMERICAN FUNDS		1,000,029.63	1,000,029.63	0.00	1,000,029.63	(16,180,171.38)
	3137EAEV7	INTEREST	INSTR	FHLMC	8/24/2023	0.00	0.00	21,875.00	21,875.00	(16,158,296.38)
		BUY	CASH EQUIV	FIDELITY GOVERNMENT MMF		12.60	12.60	0.00	(12.60)	(16,158,308.98)
		SELL	CASH EQUIV	FIDELITY GOVERNMENT MMF		2,000,012.60	2,000,012.60	0.00	2,000,012.60	(14,158,296.38)
		SELL	CASH EQUIV	FIRST NATIONAL		16,000,000.00	16,000,000.00	0.00	16,000,000.00	1,841,703.62
		SELL	CASH EQUIV	U.S. BANK MMF		70,000,000.00	70,000,000.00	0.00	70,000,000.00	71,841,703.62
		SELL	CASH EQUIV	U.S. BANK MMF		15,000,000.00	15,000,000.00	0.00	15,000,000.00	86,841,703.62
2/25/2022		BUY	CASH EQUIV	FIRST NATIONAL		16,000,000.00	16,000,000.00	0.00	(16,000,000.00)	70,841,703.62
		SELL	CASH EQUIV	MACHIAS SAVINGS		50,000,000.00	50,000,000.00	0.00	50,000,000.00	120,841,703.62
		SELL	CASH EQUIV	TD BANK DDA		22,000,000.00	22,000,000.00	0.00	22,000,000.00	142,841,703.62
2/28/2022	9128282S8	INTEREST	UST	US TREASURY	8/31/2022	0.00	0.00	203,125.00	203,125.00	143,044,828.62
	9128284X5	INTEREST	UST	US TREASURY	8/31/2023	0.00	0.00	687,500.00	687,500.00	143,732,328.62
	9128286G0	INTEREST	UST	US TREASURY	2/29/2024	0.00	0.00	593,750.00	593,750.00	144,326,078.62
	91282CBN0	INTEREST	UST	US TREASURY	2/28/2023	0.00	0.00	18,750.00	18,750.00	144,344,828.62
		BUY	CASH EQUIV	TD BANK DDA		9,000,000.00	9,000,000.00	0.00	(9,000,000.00)	135,344,828.62
		INTEREST	CASH EQUIV	MISC INCOME		0.00	0.00	2.40	2.40	135,344,831.02

Net Contributions

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Net Withdrawals

135,344,831.02

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

DATE	TRANSACTION	CUSIP	DESCRIPTION	COUPON	MATURITY DATE	PRINCIPAL	INTEREST	TOTAL
3/3/2022	INTEREST	478160CD4	JOHNSON & JOHNSON CORP NOTES (CALLABLE)	2.250	3/3/2022 \$	16,893,000.00 \$	190,046.25 \$	17,083,046.25
3/6/2022	INTEREST	3135G0W33	FANNIE MAE NOTES	1.375	9/6/2022 \$	- \$	171,875.00 \$	171,875.00
3/6/2022	INTEREST	3135G0W33	FANNIE MAE NOTES	1.375	9/6/2022 \$	- \$	68,750.00 \$	68,750.00
3/15/2022	MATURITY	67983UCF8	OLD LINE FUNDING LLC COMM PAPER	0.000	3/15/2022 \$	27,000,000.00 \$	- \$	27,000,000.00
3/15/2022	INTEREST	912828YF1	US TREASURY NOTES	1.500	9/15/2022 \$	- \$	187,500.00 \$	187,500.00
3/15/2022	INTEREST	91282CBR1	US TREASURY NOTES	0.250	3/15/2024 \$	- \$	37,500.00 \$	37,500.00
3/15/2022	INTEREST	91282CBR1	US TREASURY NOTES	0.250	3/15/2024 \$	- \$	43,750.00 \$	43,750.00
3/15/2022	INTEREST	91282CCX7	US TREASURY N/B NOTES	0.375	9/15/2024 \$	- \$	65,625.00 \$	65,625.00
3/31/2022	INTEREST	9128282W9	US TREASURY NOTES	1.875	9/30/2022 \$	- \$	234,375.00 \$	234,375.00
3/31/2022	INTEREST	9128285D8	US TREASURY NOTES	2.875	9/30/2023 \$	- \$	718,750.00 \$	718,750.00
3/31/2022	INTEREST	912828W71	US TREASURY NOTES	2.125	3/31/2024 \$	- \$	265,625.00 \$	265,625.00
3/31/2022	INTEREST	912828W71	US TREASURY NOTES	2.125	3/31/2024 \$	- \$	531,250.00 \$	531,250.00
3/31/2022	INTEREST	912828W89	US TREASURY NOTES	1.875	3/31/2022 \$	40,000,000.00 \$	375,000.00 \$	40,375,000.00
3/31/2022	INTEREST	91282CAN1	US TREASURY NOTES	0.125	9/30/2022 \$	- \$	31,250.00 \$	31,250.00
3/31/2022	INTEREST	91282CDA6	US TREASURY NOTES	0.250	9/30/2023 \$	- \$	43,750.00 \$	43,750.00