

# Maine State Treasurer

## Pooled Cash Account

Reports for the period May 1, 2022 to May 31, 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 May 31, 2022**

Amortized Cost Basis Activity Summary			
<b>Beginning Amortized Cost Value</b>			4,447,395,562.78
Additions			
Contributions	0.00		
Interest Received	4,241,755.65		
Accrued Interest Sold	0.00		
Gain on Sales	0.00		
<b>Total Additions</b>		4,241,755.65	
Deductions			
Withdrawals	208,387,876.38		
Accrued Interest Purchased	271,702.50		
Loss on Sales	0.00		
<b>Total Deductions</b>		(208,659,578.88)	
Accretion (Amortization) for the Period		(755,678.25)	
<b>Ending Amortized Cost Value</b>			4,242,222,061.30
Ending Fair Value			4,189,633,392.86
Unrealized Gain (Loss)		(52,588,668.44)	

Detail of Amortized Cost Basis Return				
	Interest Earned	Accretion (Amortization)	Realized Gain(Loss)	Total Income
<b>Current Holdings</b>				
Cash and Equivalents	473,295.59	0.00	0.00	473,295.59
Repurchase Agreement	0.00	0.00	0.00	0.00
Certificates of Deposit	27,125.00	0.00	0.00	27,125.00
Commercial Paper	0.00	151,356.19	0.00	151,356.19
U.S. Treasuries	2,062,287.15	(789,692.11)	0.00	1,272,595.04
Federal Agency	139,674.79	(9,585.20)	0.00	130,089.59
Corporate	0.00	0.00	0.00	0.00
<b>Sales and Maturities</b>				
Repurchase Agreement	0.00	0.00	0.00	0.00
Commercial Paper	0.00	19,788.33	0.00	19,788.33
Certificates of Deposit	0.00	0.00	0.00	0.00
U.S. Treasuries	169,198.90	(127,545.46)	0.00	41,653.44
Federal Agency	0.00	0.00	0.00	0.00
Corporate	0.00	0.00	0.00	0.00
<b>Total</b>	2,871,581.43	(755,678.25)	0.00	2,115,903.18

Annualized Comparative Rates of Return			
	Twelve Month Trailing	Six Month Trailing	For the Month
Fed Funds	0.34%	0.43%	0.95%
Overnight Repo	0.15%	0.22%	0.72%
3 Month T-Bill	0.24%	0.44%	0.96%
6 Month T-Bill	0.41%	0.76%	1.45%
1 Year T-Note	0.65%	1.17%	2.00%
2 Year T-Note	0.99%	1.68%	2.61%
5 Year T-Note	1.49%	2.05%	2.87%

Summary of Amortized Cost Basis Return for the Period		
	Total Portfolio	Excluding Cash Equivalents
Interest Earned	2,871,581.43	2,398,285.84
Accretion (Amortization)	(755,678.25)	(755,678.25)
Realized Gain (Loss) on Sales	0.00	0.00
Total Income on Portfolio	2,115,903.18	1,642,607.59
Average Daily Historical Cost	4,452,558,584.93	3,177,816,649.45
Annualized Return	0.56%	0.61%
Annualized Return Fiscal Year to Date	0.49%	0.67%
Investment Advisory Fees	14,583.34	n/a
Annualized Return (net of fees)	0.56%	n/a
Weighted Average Effective Duration in Days	255	342

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

Fair Value Basis Activity Summary	
<b>Beginning Fair Value</b>	4,386,018,918.55
Additions	
Contributions	0.00
Interest Received	4,241,755.65
Accrued Interest Sold	0.00
<b>Total Additions</b>	4,241,755.65
Deductions	
Withdrawals	208,387,876.38
Accrued Interest Purchased	271,702.50
<b>Total Deductions</b>	(208,659,578.88)
Change in Fair Value for the Period	8,032,297.54
<b>Ending Fair Value</b>	4,189,633,392.86

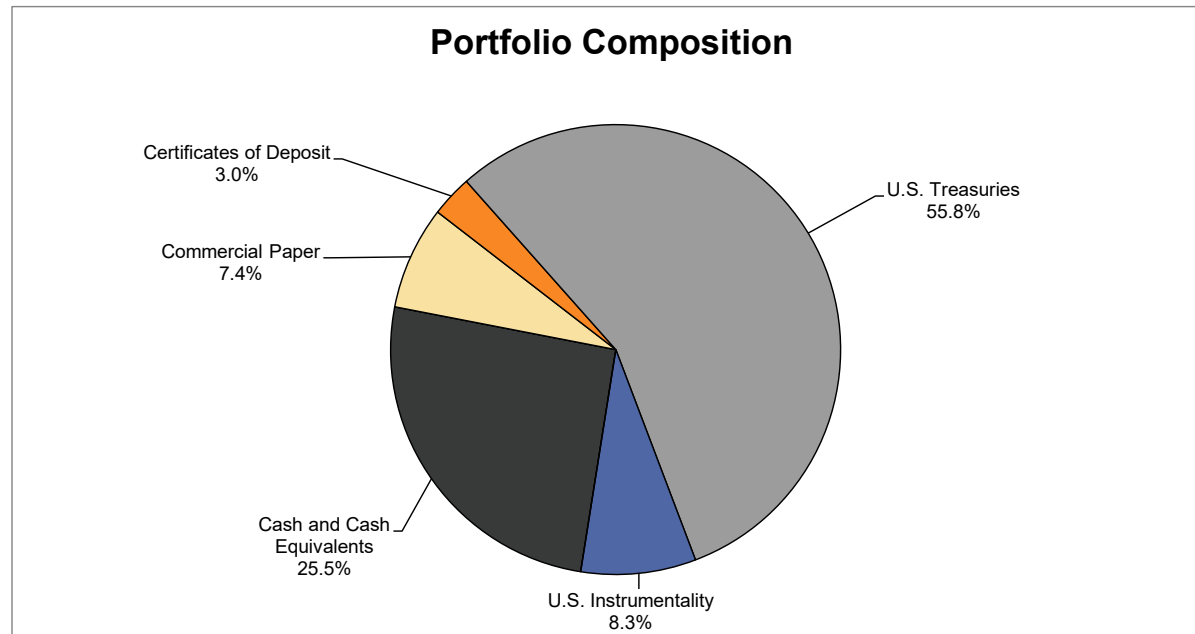
Detail of Fair Value Basis Return			
	Interest Earned	Change in Fair Value	Total Income
<b>Current Holdings</b>			
Cash and Equivalents	473,295.59	0.00	473,295.59
Repurchase Agreement	0.00	0.00	0.00
Certificates of Deposit	27,125.00	0.00	27,125.00
Commercial Paper	0.00	186,171.52	186,171.52
U.S. Treasuries	2,062,287.15	6,426,705.94	8,488,993.09
Federal Agency	139,674.79	1,464,440.08	1,604,114.87
Corporate	0.00	0.00	0.00
<b>Sales and Maturities</b>			
Repurchase Agreements	0.00	0.00	0.00
Commercial Paper	0.00	33,105.00	33,105.00
Certificates of Deposit	0.00	0.00	0.00
U.S. Treasuries	169,198.90	(78,125.00)	91,073.90
Federal Agency	0.00	0.00	0.00
Corporate	0.00	0.00	0.00
<b>Total</b>	2,871,581.43	8,032,297.54	10,903,878.97

Annualized Comparative Rates of Return			
	Twelve Month Trailing	Six Month Trailing	For the Month
Fed Funds	0.34%	0.43%	0.95%
Overnight Repo	0.15%	0.22%	0.72%
3 Month T-Bill	0.13%	0.22%	0.82%
6 Month T-Bill	0.11%	0.18%	1.37%
1 Year T-Note	-0.72%	-1.30%	2.60%
2 Year T-Note	-2.02%	-3.46%	7.21%
5 Year T-Note	-5.11%	-8.17%	8.56%

Summary of Fair Value Basis Return for the Period		
	Total Portfolio	Excluding Cash Equivalents
Interest Earned	2,871,581.43	2,398,285.84
Change in Fair Value	8,032,297.54	8,032,297.54
Total Income on Portfolio	10,903,878.97	10,430,583.38
Average Daily Historical Cost	4,452,558,584.93	3,177,816,649.45
Annualized Return	2.88%	3.86%
Annualized Return Fiscal Year to Date	-1.28%	-1.71%
Weighted Average Effective Duration in Days	255	342

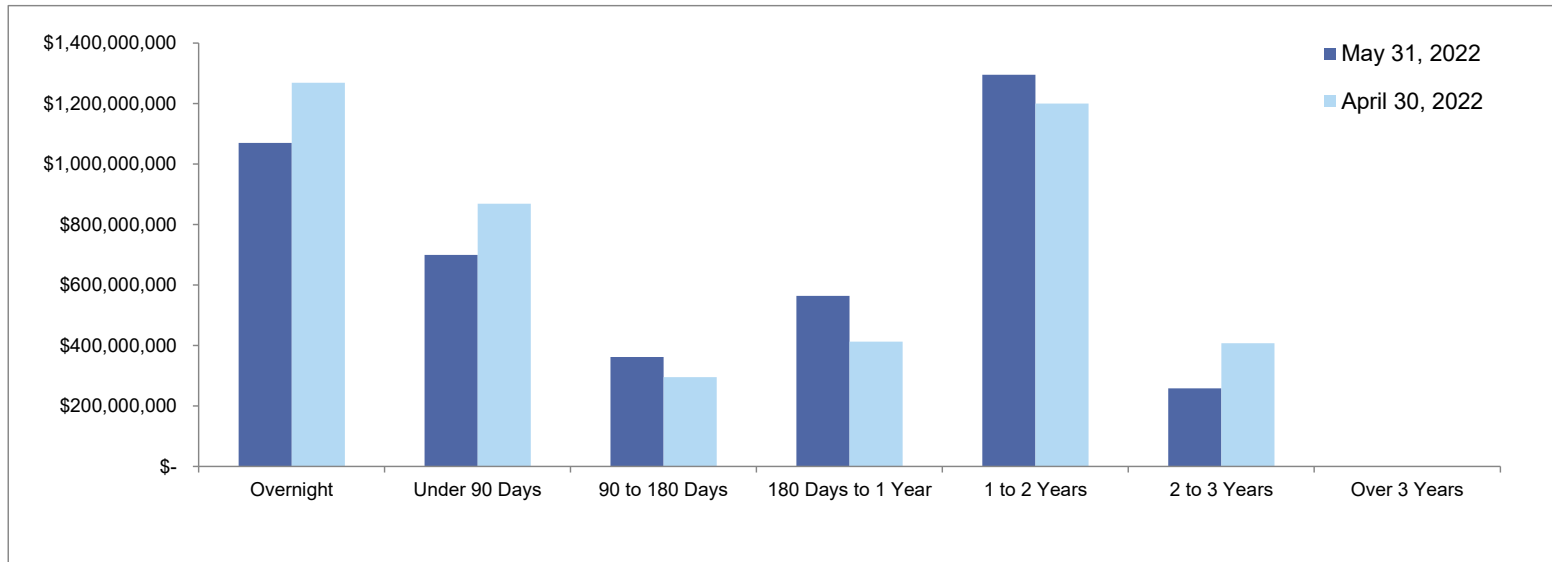
**Maine State Treasurer  
Investments - By Security Type  
As of May 31, 2022**

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	1,070,000,000.00	1,070,000,000.00	1,070,000,000.00	473,295.38	0.00	1	0.00	25.5%	0.56%
Repurchase Agreements	0.00	0.00	0.00	0.00	0.00			0.0%	
Commercial Paper	311,329,522.02	311,730,720.43	311,641,825.31	0.00	(88,895.12)	42	0.12	7.4%	0.80%
Certificates of Deposit	125,000,000.00	125,000,000.00	125,000,000.00	389,611.12	0.00	283	0.79	3.0%	0.25%
U.S. Treasuries	2,390,334,992.15	2,381,319,936.22	2,336,584,285.40	6,008,954.49	(44,735,650.82)	405	1.10	55.8%	0.71%
U.S. Instrumentality	354,209,326.25	354,171,404.65	346,407,282.15	419,065.28	(7,764,122.50)	414	0.62	8.3%	0.44%
Corporate	0.00	0.00	0.00	0.00	0.00			0.0%	
<b>Total</b>	<b>4,250,873,840.42</b>	<b>4,242,222,061.30</b>	<b>4,189,633,392.86</b>	<b>7,290,926.27</b>	<b>(52,588,668.44)</b>	<b>272</b>	<b>0.70</b>	<b>100.0%</b>	<b>0.64%</b>



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

<b>Maturity Distribution</b>	<b>Original Cost May 31, 2022</b>	<b>Percentage</b>	<b>Original Cost April 30, 2022</b>
Overnight	1,070,000,000.00	25.2%	1,269,000,000.00
Under 90 Days	699,422,072.74	16.5%	869,122,112.30
90 to 180 Days	362,425,506.96	8.5%	296,104,354.70
180 Days to 1 Year	564,909,703.16	13.3%	413,425,328.15
1 to 2 Years	1,295,349,565.36	30.5%	1,200,013,627.85
2 to 3 Years	258,766,992.20	6.1%	407,864,648.46
Over 3 Years	-	0.0%	-
<b>Totals</b>	<b>\$ 4,250,873,840.42</b>	<b>100.0%</b>	<b>\$ 4,455,530,071.46</b>



**Maine State Treasurer  
Portfolio Holdings  
As of May 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
<b>CASH AND EQUIVALENTS</b>														
BAR HARBOR BANK & TRUST	05/31/22	0.350 V		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	4,098.63	7,349.34	7,349.34	0.60%	0.350
CITIZENS BANK	05/31/22	0.250 V		45,000,000.00	45,000,000.00 0.00	45,000,000.00 0.00	45,000,000.00 0.00	0.00	0.00	6,898.21	10,720.99	10,720.99	1.07%	0.250
BANGOR SAVINGS BANK NOW	05/31/22	0.300 V		35,000,000.00	35,000,000.00 0.00	35,000,000.00 0.00	35,000,000.00 0.00	0.00	0.00	5,445.20	8,910.96	8,910.96	0.84%	0.300
TD BANK	05/31/22	0.500 V		147,000,000.00	147,000,000.00 0.00	147,000,000.00 0.00	147,000,000.00 0.00	0.00	0.00	15,874.80	24,527.71	24,527.71	3.51%	0.500
TD BANK #2	05/31/22	0.100 V		0.00	0.00 0.00	0.00 0.00	0.00 0.00	0.00	0.00	0.00	301.37	301.37	0.00%	0.100
BATH SAVINGS	05/31/22	0.350 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	924.38	2,684.94	2,684.94	0.33%	0.350
BIDDEFORD SAVINGS BANK	05/31/22	0.300 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	397.28	1,274.14	1,274.14	0.12%	0.300
MACHIAS SAVINGS BANK	05/31/22	0.350 V		18,000,000.00	18,000,000.00 0.00	18,000,000.00 0.00	18,000,000.00 0.00	0.00	0.00	3,175.46	4,279.83	4,279.83	0.43%	0.350
NORTHEAST BANK	05/31/22	0.350 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	6,649.33	15,130.70	15,130.70	2.32%	0.350
FIDELITY GOVERNMENT PORTFOLIO	05/31/22	0.010 V		0.00	0.00 0.00	0.00 0.00	0.00 0.00	0.00	0.00	0.00	0.00	0.00	0.00%	0.010
FIRST NATIONAL	05/31/22	0.350 V		20,000,000.00	20,000,000.00 0.00	20,000,000.00 0.00	20,000,000.00 0.00	0.00	0.00	3,589.86	5,945.22	5,945.22	0.48%	0.350
U.S. BANK MONEY MARKET FUND	05/31/22	0.660 V		664,000,000.00	664,000,000.00 0.00	664,000,000.00 0.00	664,000,000.00 0.00	0.00	0.00	46,193.80	386,690.73	386,690.73	15.85%	0.660
U.S. BANK DEMAND DEPOSIT ACCOUNT	05/31/22	0.160 V		0.00	0.00 0.00	0.00 0.00	0.00 0.00	0.00	0.00	8,508.49	5,479.45	5,479.45	0.00%	0.160
MISCELLAENOUS INCOME	05/31/22	0.000 V		0.00	0.00 0.00	0.00 0.00	0.00 0.00	0.00	0.00	0.21	0.21	0.00	0.00%	0.000
<b>TOTAL</b>				<b>1,070,000,000.00</b>	<b>1,070,000,000.00</b> <b>0.00</b>	<b>1,070,000,000.00</b> <b>0.00</b>	<b>1,070,000,000.00</b> <b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>101,755.65</b>	<b>473,295.59</b>	<b>473,295.38</b>	<b>25.54%</b>	<b>0.557</b>
<b>COMMERCIAL PAPER</b>														
NATIXIS NY BRANCH COMM PAPER 63873KF28	11/02/21	0.000	06/02/22	25,000,000.00	24,969,083.33 0.00	24,999,854.17 4,520.84	24,998,575.00 18,150.00	(1,279.17)	0.00	0.00	0.00	0.00	0.60%	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	24,997,500.00 12,916.67	24,994,950.00 14,350.00	(2,550.00)	0.00	0.00	0.00	0.00	0.60%	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	24,997,111.11 6,888.89	24,989,275.00 17,875.00	(7,836.11)	0.00	0.00	0.00	0.00	0.60%	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	24,994,166.67 12,916.67	24,988,875.00 13,200.00	(5,291.67)	0.00	0.00	0.00	0.00	0.60%	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	24,997,291.67 5,597.23	24,988,400.00 13,150.00	(8,891.67)	0.00	0.00	0.00	0.00	0.60%	0.260

**Maine State Treasurer  
Portfolio Holdings  
As of May 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
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	24,990,277.78 10,763.89	24,976,150.00 16,275.00	(14,127.78)	0.00	0.00	0.00	0.00	0.60%	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	24,983,944.45 14,638.89	24,970,300.00 16,200.00	(13,644.45)	0.00	0.00	0.00	0.00	0.60%	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	9,525,499.72 4,103.19	9,518,449.64 7,452.46	(7,050.08)	0.00	0.00	0.00	0.00	0.23%	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	24,988,666.67 10,333.34	24,971,400.00 11,800.00	(17,266.67)	0.00	0.00	0.00	0.00	0.60%	0.481
LMA AMERICAS LLC COMM PAPER 53944RHf8	05/16/22	0.000	08/15/22	25,000,000.00	24,909,631.94 0.00	24,925,520.83 15,888.89	24,920,100.00 10,468.06	(5,420.83)	0.00	0.00	0.00	0.00	0.59%	1.435
MONT BLANC CAPITAL CORP COMM PAPER 6117P5HG5	05/16/22	0.000	08/16/22	36,174,000.00	36,039,955.23 0.00	36,063,267.36 23,312.13	36,062,041.47 22,086.24	(1,225.89)	0.00	0.00	0.00	0.00	0.86%	1.455
STARBIRD FUNDING CORP COMM PAPER 85520MJ87	05/16/22	0.000	09/08/22	41,450,000.00	41,238,144.44 0.00	41,267,620.00 29,475.56	41,263,309.20 25,164.76	(4,310.80)	0.00	0.00	0.00	0.00	0.98%	1.608
<b>TOTAL</b>				312,154,000.00	311,329,522.02 0.00	311,730,720.43 151,356.19	311,641,825.31 186,171.52	(88,895.12)	0.00	0.00	0.00	0.00	7.44%	0.805
<b>CERTIFICATES OF DEPOSIT</b>														
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	8,611.11	138,888.89	1.19%	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	48,416.67	0.24%	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	69,833.33	0.36%	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	42,604.17	0.36%	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	5,381.94	70,312.50	0.60%	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	1,722.23	19,555.56	0.24%	0.200
<b>TOTAL</b>				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	27,125.00	389,611.12	3.0%	0.252
<b>U.S. TREASURIES</b>														
US TREASURY NOTES 9128286Y1	02/23/22	1.750	06/15/22	50,000,000.00	50,201,171.88 168,269.23	50,025,146.48 (55,681.51)	50,015,625.00 (46,875.00)	(9,521.48)	0.00	0.00	74,519.23	403,846.15	1.19%	0.439
US TREASURY NOTES 9128286Y1	02/15/22	1.750	06/15/22	25,000,000.00	25,103,515.63 74,519.23	25,012,076.82 (26,741.54)	25,007,812.50 (23,437.50)	(4,264.32)	0.00	0.00	37,259.62	201,923.08	0.60%	0.491
CASH MGMT BILL 912796W39	05/16/22	0.000	06/28/22	50,000,000.00	49,956,163.89 0.00	49,972,475.00 16,311.11	49,973,190.00 17,026.11	715.00	0.00	0.00	0.00	0.00	1.19%	0.735

**Maine State Treasurer  
Portfolio Holdings  
As of May 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	27,006,437.67 (6,881.64)	27,021,092.40 (37,970.10)	14,654.73	0.00	0.00	49,133.29	240,911.60	0.64%	1.815
US TREASURY NOTES 9128287C8	07/19/19	1.750	07/15/22	25,000,000.00	24,945,312.50 0.00	24,997,796.47 1,562.48	25,023,437.50 (19,532.50)	25,641.03	0.00	0.00	37,465.47	165,573.20	0.60%	1.826
US TREASURY NOTES 9128287C8 .	08/01/19	1.750	07/15/22	25,000,000.00	24,967,773.44 0.00	24,998,685.85 925.88	25,023,437.50 (19,532.50)	24,751.65	0.00	0.00	37,465.47	165,573.20	0.60%	1.795
US TREASURY NOTES 9128287C8 ..	08/05/19	1.750	07/15/22	26,000,000.00	26,142,187.50 0.00	26,005,819.77 (4,100.29)	26,024,375.00 (20,313.80)	18,555.23	0.00	0.00	38,964.09	172,196.13	0.62%	1.559
US TREASURY NOTES 9128287C8 ...	08/23/19	1.750	07/15/22	35,000,000.00	35,211,914.06 0.00	35,008,821.40 (6,215.08)	35,032,812.50 (27,345.50)	23,991.10	0.00	0.00	52,451.66	231,802.49	0.84%	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	50,101,611.95 (52,499.50)	50,062,500.00 (54,690.00)	(39,111.95)	0.00	0.00	80,283.15	313,363.26	1.19%	0.645
US TREASURY NOTES 912828XQ8	01/18/22	2.000	07/31/22	40,000,000.00	40,360,937.50 0.00	40,111,630.15 (57,675.58)	40,062,500.00 (43,748.00)	(49,130.15)	0.00	0.00	68,508.28	267,403.31	0.96%	0.312
US TREASURY NOTES 912828AC5	05/16/22	0.125	07/31/22	50,000,000.00	49,923,828.13 18,128.45	49,939,864.31 16,036.18	49,921,875.00 (1,953.13)	(17,989.31)	(18,128.45)	0.00	2,762.43	20,890.88	1.19%	0.852
US TREASURY NOTES 9128282S8	09/30/19	1.625	08/31/22	25,000,000.00	25,008,789.06 0.00	25,000,750.29 (255.59)	25,023,437.50 (11,717.50)	22,687.21	0.00	0.00	34,222.15	102,666.44	0.60%	1.612
US TREASURY NOTES 912828YF1	01/11/22	1.500	09/15/22	25,000,000.00	25,198,242.19 0.00	25,085,075.60 (24,880.59)	25,011,720.00 (11,717.50)	(73,355.60)	0.00	0.00	31,589.68	79,483.70	0.60%	0.321
US TREASURY NOTES 9128282W9	01/06/22	1.875	09/30/22	25,000,000.00	25,287,109.38 0.00	25,130,113.24 (33,334.80)	25,042,970.00 (15,625.00)	(87,143.24)	0.00	0.00	39,702.87	79,405.74	0.60%	0.300
US TREASURY NOTES 912828L57	05/16/22	1.750	09/30/22	50,000,000.00	50,091,796.88 109,972.68	50,081,076.08 (10,720.80)	50,062,500.00 (29,296.88)	(18,576.08)	(109,972.68)	0.00	38,251.36	148,224.04	1.19%	1.254
US TREASURY NOTES 912828CAN1	02/23/22	0.125	09/30/22	50,000,000.00	49,802,734.38 0.00	49,891,008.49 27,923.44	49,789,060.00 31,250.00	(101,948.49)	0.00	0.00	5,293.71	10,587.43	1.19%	0.787
US TREASURY NOTES 912828YK0	10/21/19	1.375	10/15/22	30,000,000.00	29,844,140.63 0.00	29,980,553.33 4,432.70	29,995,314.00 0.00	14,760.67	0.00	0.00	34,938.52	52,971.31	0.72%	1.554
US TREASURY NOTES 9128283C2	11/14/19	2.000	10/31/22	30,000,000.00	30,307,031.25 0.00	30,043,131.93 (8,796.65)	30,060,936.00 (18,750.00)	17,804.07	0.00	0.00	50,543.48	52,173.91	0.72%	1.644
US TREASURY NOTES 912828M49	12/01/21	1.875	10/31/22	50,000,000.00	50,757,812.50 0.00	50,344,872.75 (70,335.90)	50,078,125.00 (23,435.00)	(266,747.75)	0.00	0.00	78,974.19	81,521.74	1.20%	0.215
US TREASURY NOTES 912828M49 .	02/23/22	1.875	10/31/22	25,000,000.00	25,168,945.31 0.00	25,102,718.75 (20,949.22)	25,039,062.50 (11,717.50)	(63,656.25)	0.00	0.00	39,487.09	40,760.87	0.60%	0.879
US TREASURY NOTES 912828YW4	12/31/19	1.625	12/15/22	30,000,000.00	30,008,203.13 0.00	30,001,496.31 (235.46)	30,009,375.00 14,061.00	7,878.69	0.00	0.00	41,517.86	225,000.00	0.72%	1.615
US TREASURY NOTES 912828BD2	10/25/21	0.125	12/31/22	50,000,000.00	49,955,078.13 0.00	49,977,851.02 3,223.56	49,546,875.00 85,935.00	(430,976.02)	0.00	0.00	5,352.21	26,243.09	1.18%	0.201
US TREASURY NOTES 912828BD2 .	10/29/21	0.125	12/31/22	50,000,000.00	49,949,218.75 0.00	49,974,728.02 3,678.08	49,546,875.00 85,935.00	(427,853.02)	0.00	0.00	5,352.21	26,243.09	1.18%	0.212



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US TREASURY NOTES 91282CBD2 ..	11/23/21	0.125	12/31/22	50,000,000.00	49,931,640.63 0.00	49,963,869.61 5,258.41	49,546,875.00 85,935.00	(416,994.61)	0.00	0.00	5,352.21	26,243.09	1.18%	0.249
US TREASURY NOTES 91282CBN0	10/13/21	0.125	02/28/23	30,000,000.00	29,963,671.88 0.00	29,980,355.37 2,238.91	29,601,564.00 56,250.00	(378,791.37)	0.00	0.00	3,158.97	9,476.90	0.71%	0.213
US TREASURY NOTES 912828ZH6	03/28/22	0.250	04/15/23	50,000,000.00	49,236,328.13 0.00	49,365,933.02 61,811.56	49,210,940.00 93,750.00	(154,993.02)	0.00	0.00	10,587.43	16,051.91	1.17%	1.725
US TREASURY N/B NOTES 91282CBX8	05/16/22	0.125	04/30/23	50,000,000.00	49,091,796.88 2,717.39	49,133,433.70 41,636.82	49,101,560.00 9,763.12	(31,873.70)	(2,717.39)	0.00	2,717.39	5,434.78	1.17%	2.052
US TREASURY NOTES 9128284S6	05/19/21	2.750	05/31/23	50,000,000.00	52,638,671.88 0.00	51,294,442.81 (110,241.01)	50,296,875.00 23,435.00	(997,567.81)	0.00	687,500.00	117,081.01	3,756.83	1.20%	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	49,838,306.63 13,770.59	49,000,000.00 117,190.00	(838,306.63)	0.00	31,250.00	5,321.87	170.77	1.17%	0.450
US TREASURY NOTES 9128284X5	05/19/21	2.750	08/31/23	50,000,000.00	52,919,921.88 0.00	51,596,504.05 (108,534.27)	50,320,310.00 140,620.00	(1,276,194.05)	0.00	0.00	115,828.80	347,486.41	1.20%	0.185
US TREASURY NOTES 9128285D8	07/19/21	2.875	09/30/23	50,000,000.00	52,859,375.00 0.00	51,730,580.64 (110,386.83)	50,390,625.00 132,815.00	(1,339,955.64)	0.00	0.00	121,755.47	243,510.93	1.20%	0.265
US TREASURY NOTES 91282CA6	09/30/21	0.250	09/30/23	35,000,000.00	34,960,351.56 0.00	34,973,603.92 1,683.71	34,081,250.00 164,062.50	(892,353.92)	0.00	0.00	7,411.20	14,822.40	0.81%	0.307
US TREASURY NOTES 91282CAP6	06/30/21	0.125	10/15/23	35,000,000.00	34,852,343.75 0.00	34,911,617.94 5,468.75	33,971,875.00 164,062.50	(939,742.94)	0.00	0.00	3,705.60	5,618.17	0.81%	0.310
US TREASURY NOTES 91282CAW1	11/23/21	0.250	11/15/23	50,000,000.00	49,638,671.88 0.00	49,733,758.23 15,514.09	48,515,625.00 250,000.00	(1,218,133.23)	0.00	62,500.00	10,608.71	5,774.46	1.16%	0.618
US TREASURY NOTES 9128285P1	05/19/21	2.875	11/30/23	50,000,000.00	53,347,656.25 0.00	51,979,641.05 (112,191.72)	50,390,625.00 171,875.00	(1,589,016.05)	0.00	718,750.00	122,402.87	3,927.60	1.20%	0.223
US TREASURY NOTES 91282CBA8	07/20/21	0.125	12/15/23	20,000,000.00	19,910,937.50 0.00	19,942,991.88 3,144.57	19,328,124.00 112,500.00	(614,867.88)	0.00	0.00	2,129.12	11,538.46	0.46%	0.311
US TREASURY NOTES 91282CBA8 .	07/20/21	0.125	12/15/23	50,000,000.00	49,777,343.75 0.00	49,857,479.71 7,861.44	48,320,310.00 281,250.00	(1,537,169.71)	0.00	0.00	5,322.80	28,846.15	1.15%	0.311
US TREASURY NOTES 91282CBA8 ..	08/16/21	0.125	12/15/23	50,000,000.00	49,808,593.75 0.00	49,873,595.40 6,972.49	48,320,310.00 281,250.00	(1,553,285.40)	0.00	0.00	5,322.80	28,846.15	1.15%	0.290
US TREASURY NOTES 9128285U0	12/20/21	2.625	12/31/23	25,000,000.00	25,986,328.13 0.00	25,769,362.56 (41,263.39)	25,097,655.00 89,842.50	(671,707.56)	0.00	0.00	56,198.21	275,552.49	0.60%	0.665
US TREASURY NOTES 912828V23	06/21/21	2.250	12/31/23	50,000,000.00	52,365,234.38 0.00	51,481,154.36 (79,439.07)	49,890,625.00 203,125.00	(1,590,529.36)	0.00	0.00	96,339.78	472,375.69	1.19%	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	49,877,018.59 6,595.89	48,734,375.00 265,625.00	(1,142,643.59)	0.00	0.00	32,113.27	157,458.57	1.16%	0.907
US TREASURY N/B NOTES 91282CDR9 .	05/16/22	0.750	12/31/23	50,000,000.00	48,630,859.38 140,883.98	48,667,738.59 36,879.21	48,734,375.00 103,515.62	66,636.41	(140,883.98)	0.00	16,574.59	157,458.57	1.16%	2.480
US TREASURY NOTES 91282CBM2	03/01/21	0.125	02/15/24	25,000,000.00	24,854,492.19 0.00	24,916,006.59 4,172.75	24,046,875.00 152,345.00	(869,131.59)	0.00	0.00	2,676.10	9,150.55	0.57%	0.323
US TREASURY NOTES 9128286G0	05/19/21	2.375	02/29/24	50,000,000.00	52,896,484.38 0.00	51,818,855.35 (88,376.98)	49,945,310.00 210,935.00	(1,873,545.35)	0.00	0.00	100,033.96	300,101.90	1.19%	0.283

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US TREASURY NOTES 9128286G0 .	03/21/22	2.375	02/29/24	30,000,000.00	30,232,031.25 40,658.97	30,208,501.32 (10,130.94)	29,967,186.00 126,561.00	(241,315.32)	0.00	0.00	60,020.38	180,061.14	0.72%	1.967
US TREASURY NOTES 91282C8B1	07/28/21	0.250	03/15/24	30,000,000.00	29,962,500.00 0.00	29,974,518.73 1,209.68	28,846,875.00 178,125.00	(1,127,643.73)	0.00	0.00	6,317.93	15,896.74	0.69%	0.298
US TREASURY NOTES 91282C8B1 .	09/29/21	0.250	03/15/24	35,000,000.00	34,857,812.50 0.00	34,896,605.30 4,908.47	33,654,687.50 207,812.50	(1,241,917.80)	0.00	0.00	7,370.92	18,546.19	0.80%	0.416
US TREASURY NOTES 912828W71	07/19/21	2.125	03/31/24	25,000,000.00	26,182,617.19 0.00	25,802,404.56 (37,181.68)	24,839,845.00 109,375.00	(962,559.56)	0.00	0.00	44,996.59	89,993.17	0.59%	0.362
US TREASURY NOTES 912828W71 .	07/19/21	2.125	03/31/24	50,000,000.00	52,365,234.38 0.00	51,604,809.13 (74,363.35)	49,679,690.00 218,750.00	(1,925,119.13)	0.00	0.00	89,993.17	179,986.34	1.19%	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	29,922,909.84 3,493.86	28,832,814.00 164,064.00	(1,090,095.84)	0.00	0.00	9,528.69	14,446.72	0.69%	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	49,916,992.19 3,603.98	47,835,940.00 289,065.00	(2,081,052.19)	0.00	62,500.00	10,608.71	5,774.46	1.14%	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	49,932,316.71 2,938.63	47,835,940.00 289,065.00	(2,096,376.71)	0.00	62,500.00	10,608.71	5,774.46	1.14%	0.320
US TREASURY N/B NOTES 91282CC3 ..	11/23/21	0.250	05/15/24	50,000,000.00	49,328,125.00 0.00	49,469,337.67 23,039.97	47,835,940.00 289,065.00	(1,633,397.67)	0.00	62,500.00	10,608.71	5,774.46	1.14%	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	49,763,716.67 9,831.92	47,718,750.00 312,500.00	(2,044,966.67)	0.00	0.00	10,645.61	57,692.31	1.14%	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	24,915,737.00 3,506.25	23,859,375.00 156,250.00	(1,056,362.00)	0.00	0.00	5,322.80	28,846.15	0.57%	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	49,831,474.01 7,012.50	47,718,750.00 312,500.00	(2,112,724.01)	0.00	0.00	10,645.61	57,692.31	1.14%	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	49,954,476.03 1,820.95	47,742,190.00 304,690.00	(2,212,286.03)	0.00	0.00	16,056.63	70,959.94	1.14%	0.418
US TREASURY N/B NOTES 91282CCX7	09/29/21	0.375	09/15/24	35,000,000.00	34,816,796.88 0.00	34,858,280.03 5,248.89	33,260,937.50 229,687.50	(1,597,342.53)	0.00	0.00	11,056.38	27,819.29	0.79%	0.553
US TREASURY N/B NOTES 91282CDH1	11/23/21	0.750	11/15/24	50,000,000.00	49,718,750.00 0.00	49,767,865.35 8,013.56	47,734,375.00 312,500.00	(2,033,490.35)	0.00	187,500.00	31,826.13	17,323.37	1.14%	0.942
<b>TOTAL</b>				2,373,000,000.00	2,390,334,992.15 629,217.61	2,381,319,936.22 (789,692.11)	2,336,584,285.40 6,426,705.94	(44,735,650.82)	(271,702.50)	1,875,000.00	2,062,287.15	6,008,954.49	55.77%	0.707

**FEDERAL AGENCY SECURITIES**

FANNIE MAE NOTES 3135G0W33	10/24/19	1.375	09/06/22	25,000,000.00	24,816,750.00 0.00	24,983,038.88 5,420.56	25,005,575.00 (2,275.00)	22,536.12	0.00	0.00	28,645.83	81,163.19	0.60%	1.638
FANNIE MAE NOTES 3135G0W33 .	10/29/19	1.375	09/06/22	10,000,000.00	9,912,800.00 0.00	9,991,890.32 2,591.76	10,002,230.00 (910.00)	10,339.68	0.00	0.00	11,458.33	32,465.28	0.24%	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	25,214,230.75 (25,445.03)	24,914,550.00 15,175.00	(299,680.75)	0.00	0.00	28,645.84	99,305.56	0.59%	0.172
FREDDIE MAC NOTES 3137EAEQ8	04/29/20	0.375	04/20/23	13,750,000.00	13,720,437.50 0.00	13,741,207.47 843.87	13,548,755.00 24,378.75	(192,452.47)	0.00	0.00	4,296.88	5,872.40	0.32%	0.448
FANNIE MAE NOTES 3135G05G4	07/28/20	0.250	07/10/23	35,000,000.00	34,949,250.00 0.00	34,980,962.86 1,460.77	34,234,795.00 111,160.00	(746,167.86)	0.00	0.00	7,291.66	34,270.83	0.82%	0.299

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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	49,962,589.20 2,666.05	48,804,400.00 188,150.00	(1,158,189.20)	0.00	0.00	12,500.00	46,250.00	1.16%	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	9,762,230.00 38,160.00	(237,770.00)	0.00	0.00	3,000.00	10,300.00	0.23%	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	48,811,150.00 190,800.00	(1,188,850.00)	0.00	0.00	15,000.00	51,500.00	1.17%	0.360
FREDDIE MAC NOTES 3137EAEV7	10/30/20	0.250	08/24/23	17,500,000.00	17,506,300.00 0.00	17,502,751.65 (189.98)	17,069,552.50 67,480.00	(433,199.15)	0.00	0.00	3,645.83	11,788.19	0.41%	0.237
FREDDIE MAC NOTES 3137EAEY1	10/19/20	0.125	10/16/23	25,000,000.00	24,910,750.00 0.00	24,958,971.15 2,533.65	24,255,500.00 112,475.00	(703,471.15)	0.00	0.00	2,604.17	3,906.25	0.58%	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	17,842,904.19 126.64	17,317,519.65 84,121.33	(525,384.54)	0.00	0.00	4,461.25	5,056.08	0.41%	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	49,997,525.53 143.91	48,475,650.00 514,600.00	(1,521,875.53)	0.00	77,500.00	12,916.66	6,458.33	1.16%	0.313
FREDDIE MAC NOTES 3137EAF2	12/07/20	0.250	12/04/23	25,000,000.00	24,990,750.00 0.00	24,995,332.65 262.60	24,205,375.00 121,125.00	(789,957.65)	0.00	0.00	5,208.34	30,729.17	0.58%	0.262
<b>TOTAL</b>				354,095,000.00	354,209,326.25 0.00	354,171,404.65 (9,585.20)	346,407,282.15 1,464,440.08	(7,764,122.50)	0.00	77,500.00	139,674.79	419,065.28	8.27%	0.445
<b>GRAND TOTAL</b>				4,234,249,000.00	4,250,873,840.42 629,217.61	4,242,222,061.30 (647,921.12)	4,189,633,392.86 8,077,317.54	(52,588,668.44)	(271,702.50)	2,054,255.65	2,702,382.53	7,290,926.27	100.00%	0.641

**Maine State Treasurer**  
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**As of May 31, 2022**

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<b>US TREASURY</b>												
9128286Y1	U.S. TREASURY	1.750	6/15/2022		AA+	Aaa	50,000,000.00	50,201,171.88	1.18%	50,015,625.00	1.19%	0.04
9128286Y1 .	U.S. TREASURY	1.750	6/15/2022		AA+	Aaa	25,000,000.00	25,103,515.63	0.59%	25,007,812.50	0.60%	0.04
912796W39	UNITED STATES TREASURY BILL		6/28/2022		A-1+	P-1	50,000,000.00	49,956,163.89	1.18%	49,973,190.00	1.19%	0.08
912828XG0	U.S. TREASURY	2.125	6/30/2022		AA+	Aaa	27,000,000.00	27,241,523.44	0.64%	27,021,092.40	0.64%	0.08
9128287C8	U.S. TREASURY	1.750	7/15/2022		AA+	Aaa	25,000,000.00	24,945,312.50	0.59%	25,023,437.50	0.60%	0.12
9128287C8 .	U.S. TREASURY	1.750	7/15/2022		AA+	Aaa	25,000,000.00	24,967,773.44	0.59%	25,023,437.50	0.60%	0.12
9128287C8 ..	U.S. TREASURY	1.750	7/15/2022		AA+	Aaa	26,000,000.00	26,142,187.50	0.61%	26,024,375.00	0.62%	0.12
9128287C8 ...	U.S. TREASURY	1.750	7/15/2022		AA+	Aaa	35,000,000.00	35,211,914.06	0.83%	35,032,812.50	0.84%	0.12
9128282P4	U.S. TREASURY	1.875	7/31/2022		AA+	Aaa	50,000,000.00	50,267,578.13	1.18%	50,062,500.00	1.19%	0.17
912828XQ8	U.S. TREASURY	2.000	7/31/2022		AA+	Aaa	40,000,000.00	40,360,937.50	0.95%	40,062,500.00	0.96%	0.17
91282CAC5	U.S. TREASURY	0.125	7/31/2022		AA+	Aaa	50,000,000.00	49,923,828.13	1.17%	49,921,875.00	1.19%	0.17
9128282S8	U.S. TREASURY	1.625	8/31/2022		AA+	Aaa	25,000,000.00	25,008,789.06	0.59%	25,023,437.50	0.60%	0.25
912828YF1	U.S. TREASURY	1.500	9/15/2022		AA+	Aaa	25,000,000.00	25,198,242.19	0.59%	25,011,720.00	0.60%	0.29
9128282W9	U.S. TREASURY	1.875	9/30/2022		AA+	Aaa	25,000,000.00	25,287,109.38	0.59%	25,042,970.00	0.60%	0.33
912828L57	U.S. TREASURY	1.750	9/30/2022		AA+	Aaa	50,000,000.00	50,091,796.88	1.18%	50,062,500.00	1.19%	0.33
91282CAN1	U.S. TREASURY	0.125	9/30/2022		AA+	Aaa	50,000,000.00	49,802,734.38	1.17%	49,789,060.00	1.19%	0.33
912828YK0	U.S. TREASURY	1.375	10/15/2022		AA+	Aaa	30,000,000.00	29,844,140.63	0.70%	29,995,314.00	0.72%	0.37
9128283C2	U.S. TREASURY	2.000	10/31/2022		AA+	Aaa	30,000,000.00	30,307,031.25	0.71%	30,060,936.00	0.72%	0.42
912828M49	U.S. TREASURY	1.875	10/31/2022		AA+	Aaa	50,000,000.00	50,757,812.50	1.19%	50,078,125.00	1.20%	0.42
912828M49 .	U.S. TREASURY	1.875	10/31/2022		AA+	Aaa	25,000,000.00	25,168,945.31	0.59%	25,039,062.50	0.60%	0.42
912828YW4	U.S. TREASURY	1.625	12/15/2022		AA+	Aaa	30,000,000.00	30,008,203.13	0.71%	30,009,375.00	0.72%	0.54
91282CBD2	U.S. TREASURY	0.125	12/31/2022		AA+	Aaa	50,000,000.00	49,955,078.13	1.18%	49,546,875.00	1.18%	0.58
91282CBD2 .	U.S. TREASURY	0.125	12/31/2022		AA+	Aaa	50,000,000.00	49,949,218.75	1.18%	49,546,875.00	1.18%	0.58
91282CBD2 ..	U.S. TREASURY	0.125	12/31/2022		AA+	Aaa	50,000,000.00	49,931,640.63	1.17%	49,546,875.00	1.18%	0.58
91282CBN0	U.S. TREASURY	0.125	2/28/2023		AA+	Aaa	30,000,000.00	29,963,671.88	0.70%	29,601,564.00	0.71%	0.75
912828ZH6	U.S. TREASURY	0.250	4/15/2023		AA+	Aaa	50,000,000.00	49,236,328.13	1.16%	49,210,940.00	1.17%	0.87
91282CBX8	U.S. TREASURY	0.125	4/30/2023		AA+	Aaa	50,000,000.00	49,091,796.88	1.15%	49,101,560.00	1.17%	0.92
9128284S6	U.S. TREASURY	2.750	5/31/2023		AA+	Aaa	50,000,000.00	52,638,671.88	1.24%	50,296,875.00	1.20%	0.99
91282CCD1	U.S. TREASURY	0.125	5/31/2023		AA+	Aaa	50,000,000.00	49,753,906.25	1.17%	49,000,000.00	1.17%	1.00
9128284X5	U.S. TREASURY	2.750	8/31/2023		AA+	Aaa	50,000,000.00	52,919,921.88	1.24%	50,320,310.00	1.20%	1.23
9128285D8	U.S. TREASURY	2.875	9/30/2023		AA+	Aaa	50,000,000.00	52,859,375.00	1.24%	50,390,625.00	1.20%	1.31
91282CDA6	U.S. TREASURY	0.250	9/30/2023		AA+	Aaa	35,000,000.00	34,960,351.56	0.82%	34,081,250.00	0.81%	1.33
91282CAP6	U.S. TREASURY	0.125	10/15/2023		AA+	Aaa	35,000,000.00	34,852,343.75	0.82%	33,971,875.00	0.81%	1.37
91282CAW1	U.S. TREASURY	0.250	11/15/2023		AA+	Aaa	50,000,000.00	49,638,671.88	1.17%	48,515,625.00	1.16%	1.45
9128285P1	U.S. TREASURY	2.875	11/30/2023		AA+	Aaa	50,000,000.00	53,347,656.25	1.25%	50,390,625.00	1.20%	1.48
91282CBA8	U.S. TREASURY	0.125	12/15/2023		AA+	Aaa	20,000,000.00	19,910,937.50	0.47%	19,328,124.00	0.46%	1.54
91282CBA8 .	U.S. TREASURY	0.125	12/15/2023		AA+	Aaa	50,000,000.00	49,777,343.75	1.17%	48,320,310.00	1.15%	1.54
91282CBA8 ..	U.S. TREASURY	0.125	12/15/2023		AA+	Aaa	50,000,000.00	49,808,593.75	1.17%	48,320,310.00	1.15%	1.54
9128285U0	U.S. TREASURY	2.625	12/31/2023		AA+	Aaa	25,000,000.00	25,986,328.13	0.61%	25,097,655.00	0.60%	1.54
912828V23	U.S. TREASURY	2.250	12/31/2023		AA+	Aaa	50,000,000.00	52,365,234.38	1.23%	49,890,625.00	1.19%	1.55
91282CDR9	U.S. TREASURY	0.750	12/31/2023		AA+	Aaa	50,000,000.00	49,847,656.25	1.17%	48,734,375.00	1.16%	1.57
91282CDR9 .	U.S. TREASURY	0.750	12/31/2023		AA+	Aaa	50,000,000.00	48,630,859.38	1.14%	48,734,375.00	1.16%	1.57

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91282CBM2	U.S. TREASURY	0.125	2/15/2024		AA+	Aaa	25,000,000.00	24,854,492.19	0.58%	24,046,875.00	0.57%	1.71
9128286G0	U.S. TREASURY	2.375	2/29/2024		AA+	Aaa	50,000,000.00	52,896,484.38	1.24%	49,945,310.00	1.19%	1.71
9128286G0	U.S. TREASURY	2.375	2/29/2024		AA+	Aaa	30,000,000.00	30,232,031.25	0.71%	29,967,186.00	0.72%	1.71
91282CBR1	U.S. TREASURY	0.250	3/15/2024		AA+	Aaa	30,000,000.00	29,962,500.00	0.70%	28,846,875.00	0.69%	1.79
91282CBR1	U.S. TREASURY	0.250	3/15/2024		AA+	Aaa	35,000,000.00	34,857,812.50	0.82%	33,654,687.50	0.80%	1.79
912828W71	U.S. TREASURY	2.125	3/31/2024		AA+	Aaa	25,000,000.00	26,182,617.19	0.62%	24,839,845.00	0.59%	1.80
912828W71	U.S. TREASURY	2.125	3/31/2024		AA+	Aaa	50,000,000.00	52,365,234.38	1.23%	49,679,690.00	1.19%	1.80
91282CCC3	U.S. TREASURY	0.250	5/15/2024		AA+	Aaa	50,000,000.00	49,873,046.88	1.17%	47,835,940.00	1.14%	1.95
91282CCC3	U.S. TREASURY	0.250	5/15/2024		AA+	Aaa	50,000,000.00	49,896,484.38	1.17%	47,835,940.00	1.14%	1.95
91282CCC3	U.S. TREASURY	0.250	5/15/2024		AA+	Aaa	50,000,000.00	49,328,125.00	1.16%	47,835,940.00	1.14%	1.95
91282CCG4	U.S. TREASURY	0.250	6/15/2024		AA+	Aaa	50,000,000.00	49,654,296.88	1.17%	47,718,750.00	1.14%	2.03
91282CCG4	U.S. TREASURY	0.250	6/15/2024		AA+	Aaa	25,000,000.00	24,879,882.81	0.59%	23,859,375.00	0.57%	2.03
91282CCG4	U.S. TREASURY	0.250	6/15/2024		AA+	Aaa	50,000,000.00	49,759,765.63	1.17%	47,718,750.00	1.14%	2.03
91282CCL3	U.S. TREASURY	0.375	7/15/2024		AA+	Aaa	50,000,000.00	49,937,500.00	1.17%	47,742,190.00	1.14%	2.11
91282CCX7	U.S. TREASURY	0.375	9/15/2024		AA+	Aaa	35,000,000.00	34,816,796.88	0.82%	33,260,937.50	0.79%	2.28
91282CDH1	U.S. TREASURY	0.750	11/15/2024		AA+	Aaa	50,000,000.00	49,718,750.00	1.17%	47,734,375.00	1.14%	2.44
<b>ISSUER TOTAL</b>							2,373,000,000.00	2,390,334,992.15	56.23%	2,336,584,285.40	55.77%	1.10
<b>U.S. BANK MMF</b>												
CASH AND CASH EQUIVALENTS			6/1/2022				664,000,000.00	664,000,000.00	15.62%	664,000,000.00	15.85%	0.00
<b>ISSUER TOTAL</b>							664,000,000.00	664,000,000.00	15.62%	664,000,000.00	15.85%	0.00
<b>FNMA</b>												
3135G0W33	U.S. INSTRUMENTALITY	1.375	9/6/2022		AA+	Aaa	25,000,000.00	24,816,750.00	0.58%	25,005,575.00	0.60%	0.27
3135G0W33	U.S. INSTRUMENTALITY	1.375	9/6/2022		AA+	Aaa	10,000,000.00	9,912,800.00	0.23%	10,002,230.00	0.24%	0.27
3135G05G4	U.S. INSTRUMENTALITY	0.250	7/10/2023		AA+	Aaa	35,000,000.00	34,949,250.00	0.82%	34,234,795.00	0.82%	1.11
3135G05R0	U.S. INSTRUMENTALITY	0.300	8/10/2023	8/10/2022	AA+	Aaa	50,000,000.00	49,906,000.00	1.17%	48,804,400.00	1.16%	0.20
3135G05V1	U.S. INSTRUMENTALITY	0.360	8/18/2023	5/18/2022	AA+	Aaa	10,000,000.00	10,000,000.00	0.24%	9,762,230.00	0.23%	0.22
3135G05V1	U.S. INSTRUMENTALITY	0.360	8/18/2023	5/18/2022	AA+	Aaa	50,000,000.00	50,000,000.00	1.18%	48,811,150.00	1.17%	0.22
3136G46A6	U.S. INSTRUMENTALITY	0.300	10/27/2023	4/27/2022	AA+	Aaa	17,845,000.00	17,840,538.75	0.42%	17,317,519.65	0.41%	0.17
3135G06F5	U.S. INSTRUMENTALITY	0.310	11/16/2023	11/16/2022	AA+	Aaa	50,000,000.00	49,995,000.00	1.18%	48,475,650.00	1.16%	0.46
<b>ISSUER TOTAL</b>							247,845,000.00	247,420,338.75	5.82%	242,413,549.65	5.79%	0.39
<b>TD BANK DDA</b>												
CASH AND CASH EQUIVALENTS			6/1/2022				147,000,000.00	147,000,000.00	3.46%	147,000,000.00	3.51%	0.00
<b>ISSUER TOTAL</b>							147,000,000.00	147,000,000.00	3.46%	147,000,000.00	3.51%	0.00

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<b>NORTHEAST BANK</b>												
	CASH AND CASH EQUIVALENTS		6/1/2022				97,000,000.00	97,000,000.00	2.28%	97,000,000.00	2.32%	0.00
<b>ISSUER TOTAL</b>							97,000,000.00	97,000,000.00	2.28%	97,000,000.00	2.32%	0.00
<b>FHLMC</b>												
3137EAEQ8	U.S. INSTRUMENTALITY	0.375	4/20/2023		AA+	Aaa	13,750,000.00	13,720,437.50	0.32%	13,548,755.00	0.32%	0.89
3137EAEV7	U.S. INSTRUMENTALITY	0.250	8/24/2023		AA+	Aaa	17,500,000.00	17,506,300.00	0.41%	17,069,552.50	0.41%	1.23
3137EAEY1	U.S. INSTRUMENTALITY	0.125	10/16/2023		AA+	Aaa	25,000,000.00	24,910,750.00	0.59%	24,255,500.00	0.58%	1.38
3137EAF2	U.S. INSTRUMENTALITY	0.250	12/4/2023		AA+	Aaa	25,000,000.00	24,990,750.00	0.59%	24,205,375.00	0.58%	1.51
<b>ISSUER TOTAL</b>							81,250,000.00	81,128,237.50	1.91%	79,079,182.50	1.89%	1.30
<b>PEOPLE'S UNITED BANK</b>												
	CERTIFICATES OF DEPOSIT	0.350	1/19/2023		NR	NR	10,000,000.00	10,000,000.00	0.24%	10,000,000.00	0.24%	0.65
	CERTIFICATES OF DEPOSIT	0.250	4/18/2023		NR	NR	15,000,000.00	15,000,000.00	0.35%	15,000,000.00	0.36%	0.89
	CERTIFICATES OF DEPOSIT	0.250	4/23/2023		NR	NR	25,000,000.00	25,000,000.00	0.59%	25,000,000.00	0.60%	0.91
	CERTIFICATES OF DEPOSIT	0.200	6/14/2023		NR	NR	10,000,000.00	10,000,000.00	0.24%	10,000,000.00	0.24%	1.05
<b>ISSUER TOTAL</b>							60,000,000.00	60,000,000.00	1.41%	60,000,000.00	1.43%	0.89
<b>BANGOR SAVINGS</b>												
	CASH AND CASH EQUIVALENTS		6/1/2022				35,000,000.00	35,000,000.00	0.82%	35,000,000.00	0.84%	0.00
	CERTIFICATES OF DEPOSIT	0.400	4/8/2023		NR	NR	15,000,000.00	15,000,000.00	0.35%	15,000,000.00	0.36%	0.87
<b>ISSUER TOTAL</b>							50,000,000.00	50,000,000.00	1.18%	50,000,000.00	1.19%	0.26
<b>CAMDEN NATIONAL</b>												
	CERTIFICATES OF DEPOSIT	0.200	1/17/2023		NR	NR	50,000,000.00	50,000,000.00	1.18%	50,000,000.00	1.19%	0.64
<b>ISSUER TOTAL</b>							50,000,000.00	50,000,000.00	1.18%	50,000,000.00	1.19%	0.64
<b>NATIXIS NY BRANCH</b>												
63873KF28	COMMERCIAL PAPER		6/2/2022		A-1	P-1	25,000,000.00	24,969,083.33	0.59%	24,998,575.00	0.60%	0.01
63873KFE2	COMMERCIAL PAPER		6/14/2022		A-1	P-1	25,000,000.00	24,960,000.00	0.59%	24,989,275.00	0.60%	0.04
<b>ISSUER TOTAL</b>							50,000,000.00	49,929,083.33	1.17%	49,987,850.00	1.19%	0.02
<b>MUFG BANK LTD/NY</b>												
62479MFF5	COMMERCIAL PAPER		6/15/2022		A-1	P-1	25,000,000.00	24,949,583.33	0.59%	24,988,875.00	0.60%	0.04
62479MG56	COMMERCIAL PAPER		7/5/2022		A-1	P-1	25,000,000.00	24,949,000.00	0.59%	24,971,400.00	0.60%	0.10
<b>ISSUER TOTAL</b>							50,000,000.00	49,898,583.33	1.17%	49,960,275.00	1.19%	0.07

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

CUSIP	TYPE	COUPON RATE	MATURITY DATE	NEXT CALL DATE	S&P RATING	MOODYS' RATING	PAR VALUE/ SHARES	ORIGINAL COST	% PORTFOLIO ORIGINAL COST	MARKET VALUE	% PORTFOLIO MARKET VALUE	WEIGHTED AVERAGE EFFECTIVE DURATION (YEARS)
<b><u>COLLAT COMM PAPER V CO COMM PAPER</u></b>												
19424JFV3	COMMERCIAL PAPER		6/29/2022		A-1	P-1	25,000,000.00	24,948,958.33	0.59%	24,976,150.00	0.60%	0.08
19424JG59	COMMERCIAL PAPER		7/5/2022		A-1	P-1	25,000,000.00	24,933,416.67	0.59%	24,970,300.00	0.60%	0.10
<b>ISSUER TOTAL</b>							50,000,000.00	49,882,375.00	1.17%	49,946,450.00	1.19%	0.09
<b><u>LMA AMERICAS LLC</u></b>												
53944RF78	COMMERCIAL PAPER		6/7/2022		A-1	P-1	25,000,000.00	24,956,666.67	0.59%	24,994,950.00	0.60%	0.02
53944RHF8	COMMERCIAL PAPER		8/15/2022		A-1	P-1	25,000,000.00	24,909,631.94	0.59%	24,920,100.00	0.59%	0.21
<b>ISSUER TOTAL</b>							50,000,000.00	49,866,298.61	1.17%	49,915,050.00	1.19%	0.12
<b><u>CITIZENS BANK</u></b>												
	CASH AND CASH EQUIVALENTS		6/1/2022				45,000,000.00	45,000,000.00	1.06%	45,000,000.00	1.07%	0.00
<b>ISSUER TOTAL</b>							45,000,000.00	45,000,000.00	1.06%	45,000,000.00	1.07%	0.00
<b><u>STARBIRD FUNDING CORP</u></b>												
85520MJ87	COMMERCIAL PAPER		9/8/2022		A-1	P-1	41,450,000.00	41,238,144.44	0.97%	41,263,309.20	0.98%	0.28
<b>ISSUER TOTAL</b>							41,450,000.00	41,238,144.44	0.97%	41,263,309.20	0.98%	0.28
<b><u>MONT BLANC CAPITAL CORP</u></b>												
6117P5HG5	COMMERCIAL PAPER		8/16/2022		A-1	P-1	36,174,000.00	36,039,955.23	0.85%	36,062,041.47	0.86%	0.22
<b>ISSUER TOTAL</b>							36,174,000.00	36,039,955.23	0.85%	36,062,041.47	0.86%	0.22
<b><u>BAR HARBOR</u></b>												
	CASH AND CASH EQUIVALENTS		6/1/2022				25,000,000.00	25,000,000.00	0.59%	25,000,000.00	0.60%	0.00
<b>ISSUER TOTAL</b>							25,000,000.00	25,000,000.00	0.59%	25,000,000.00	0.60%	0.00
<b><u>CREDIT AGRICOLE CIB NY</u></b>												
	COMMERCIAL PAPER		6/16/2022		A-1	P-1	25,000,000.00	24,965,333.33	0.59%	24,988,400.00	0.60%	0.04
<b>ISSUER TOTAL</b>							25,000,000.00	24,965,333.33	0.59%	24,988,400.00	0.60%	0.04

**Maine State Treasurer  
GASB 40 - Deposit and Investment Risk Disclosure  
As of May 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)
<b>FHLB</b>												
3130AJ7E3	U.S. INSTRUMENTALITY	1.375	2/17/2023		AA+	Aaa	25,000,000.00	25,660,750.00	0.60%	24,914,550.00	0.59%	0.71
<b>ISSUER TOTAL</b>							25,000,000.00	25,660,750.00	0.60%	24,914,550.00	0.59%	0.71
<b>FIRST NATIONAL</b>												
	CASH AND CASH EQUIVALENTS		6/1/2022				20,000,000.00	20,000,000.00	0.47%	20,000,000.00	0.48%	0.00
<b>ISSUER TOTAL</b>							20,000,000.00	20,000,000.00	0.47%	20,000,000.00	0.48%	0.00
<b>MACHIAS SAVINGS</b>												
	CASH AND CASH EQUIVALENTS		6/1/2022				18,000,000.00	18,000,000.00	0.42%	18,000,000.00	0.43%	0.00
<b>ISSUER TOTAL</b>							18,000,000.00	18,000,000.00	0.42%	18,000,000.00	0.43%	0.00
<b>BATH SAVINGS</b>												
	CASH AND CASH EQUIVALENTS		6/1/2022				14,000,000.00	14,000,000.00	0.33%	14,000,000.00	0.33%	0.00
<b>ISSUER TOTAL</b>							14,000,000.00	14,000,000.00	0.33%	14,000,000.00	0.33%	0.00
<b>ING (US) FUNDING LLC</b>												
4497W1G59	COMMERCIAL PAPER		7/5/2022		A-1	P-1	9,530,000.00	9,509,748.75	0.22%	9,518,449.64	0.23%	0.10
<b>ISSUER TOTAL</b>							9,530,000.00	9,509,748.75	0.22%	9,518,449.64	0.23%	0.10
<b>BIDDEFORD SAVINGS BANK</b>												
	CASH AND CASH EQUIVALENTS		6/1/2022				5,000,000.00	5,000,000.00	0.12%	5,000,000.00	0.12%	0.00
<b>ISSUER TOTAL</b>							5,000,000.00	5,000,000.00	0.12%	5,000,000.00	0.12%	0.00
<b>GRAND TOTAL</b>							4,234,249,000.00	4,250,873,840.42	100.00%	4,189,633,392.86	100.00%	



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

CUSIP	ISSUER	DATE	COUPON	MATURITY	CALL DATE	PAR VALUE/SHARES	UNIT COST	PRINCIPAL	ACCRUED INTEREST PURCHASED	YIELD
<b>CASH AND EQUIVALENTS</b>										
	U.S. BANK MMF	5/2/2022	0.100 V			8,000,000.00	100.00	8,000,000.00	0.00	0.100 V
	U.S. BANK MMF	5/4/2022	0.100 V			22,000,000.00	100.00	22,000,000.00	0.00	0.100 V
	U.S. BANK MMF	5/6/2022	0.100 V			45,000,000.00	100.00	45,000,000.00	0.00	0.100 V
	U.S. BANK MMF	5/9/2022	0.100 V			1,000,000.00	100.00	1,000,000.00	0.00	0.100 V
	U.S. BANK MMF	5/10/2022	0.100 V			5,000,000.00	100.00	5,000,000.00	0.00	0.100 V
	U.S. BANK MMF	5/11/2022	0.100 V			3,000,000.00	100.00	3,000,000.00	0.00	0.100 V
	BANGOR SAVINGS	5/13/2022	0.300 V			75,000,000.00	100.00	75,000,000.00	0.00	0.300 V
	BATH SAVINGS	5/13/2022	0.350 V			14,000,000.00	100.00	14,000,000.00	0.00	0.350 V
	BIDDEFORD SAVINGS BANK	5/13/2022	0.300 V			5,000,000.00	100.00	5,000,000.00	0.00	0.300 V
	CITIZENS BANK	5/13/2022	0.250 V			54,000,000.00	100.00	54,000,000.00	0.00	0.250 V
	CITIZENS BANK	5/16/2022	0.250 V			15,000,000.00	100.00	15,000,000.00	0.00	0.250 V
	MACHIAS SAVINGS	5/16/2022	0.350 V			40,000,000.00	100.00	40,000,000.00	0.00	0.350 V
	CITIZENS BANK	5/17/2022	0.250 V			30,000,000.00	100.00	30,000,000.00	0.00	0.250 V
	TD BANK DDA	5/17/2022	0.500 V			14,000,000.00	100.00	14,000,000.00	0.00	0.500 V
	U.S. BANK MMF	5/17/2022	0.100 V			26,000,000.00	100.00	26,000,000.00	0.00	0.100 V
	TD BANK DDA	5/18/2022	0.500 V			22,000,000.00	100.00	22,000,000.00	0.00	0.500 V
	U.S. BANK MMF	5/18/2022	0.100 V			6,000,000.00	100.00	6,000,000.00	0.00	0.100 V
	TD BANK DDA	5/20/2022	0.500 V			48,000,000.00	100.00	48,000,000.00	0.00	0.500 V
	TD BANK DDA	5/25/2022	0.500 V			2,000,000.00	100.00	2,000,000.00	0.00	0.500 V
	TD BANK DDA	5/27/2022	0.500 V			25,000,000.00	100.00	25,000,000.00	0.00	0.500 V
<b>TOTAL:</b>						<b>460,000,000.00</b>		<b>460,000,000.00</b>	<b>0.00</b>	
<b>U.S. TREASURIES</b>										
912796W39	US TREASURY	5/16/2022	0.000	6/28/2022		50,000,000.00	99.912	49,956,163.89	0.00	0.73
912828L57	US TREASURY	5/16/2022	1.750	9/30/2022		50,000,000.00	100.184	50,091,796.88	109,972.68	1.25
91282CAC5	US TREASURY	5/16/2022	0.125	7/31/2022		50,000,000.00	99.848	49,923,828.13	18,128.45	0.85
91282CBX8	US TREASURY	5/16/2022	0.125	4/30/2023		50,000,000.00	98.184	49,091,796.88	2,717.39	2.05
91282CDR9	US TREASURY	5/16/2022	0.750	12/31/2023		50,000,000.00	97.262	48,630,859.38	140,883.98	2.48
<b>TOTAL:</b>						<b>250,000,000.00</b>		<b>247,694,445.16</b>	<b>271,702.50</b>	
<b>COMMERCIAL PAPER</b>										
53944RHF8	LMA AMERICAS LLC	5/16/2022	0.000	8/15/2022		25,000,000.00	99.639	24,909,631.94	0.00	1.44
6117P5HG5	MONT BLANC CAPITAL CORP	5/16/2022	0.000	8/16/2022		36,174,000.00	99.629	36,039,955.23	0.00	1.46

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

CUSIP	ISSUER	DATE	COUPON	MATURITY	CALL DATE	PAR VALUE/SHARES	UNIT COST	PRINCIPAL	ACCRUED INTEREST PURCHASED	YIELD
85520MJ87	STARBIRD FUNDING CORP	5/16/2022	0.000	9/8/2022		41,450,000.00	99.489	41,238,144.44	0.00	1.61
<b>TOTAL:</b>						<b>102,624,000.00</b>		<b>102,187,731.61</b>	<b>0.00</b>	
<b>GRAND TOTAL:</b>						<b>812,624,000.00</b>		<b>809,882,176.77</b>	<b>271,702.50</b>	

**Maine State Treasurer  
Securities Sold and Matured  
During the Month Ended May 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
<b>CASH AND EQUIVALENTS</b>														
	TD BANK DDA	5/3/2022	0.500 V		2,000,000.00	2,000,000.00	2,000,000.00	100.00	2,000,000.00	0.00	0.00	0.00	0.00	0.500 V
	TD BANK DDA	5/5/2022	0.500 V		36,000,000.00	36,000,000.00	36,000,000.00	100.00	36,000,000.00	0.00	0.00	0.00	0.00	0.500 V
	BANGOR SAVINGS	5/12/2022	0.300 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	0.300 V
	BATH SAVINGS	5/12/2022	0.350 V		14,000,000.00	14,000,000.00	14,000,000.00	100.00	14,000,000.00	0.00	0.00	0.00	0.00	0.350 V
	BIDDEFORD SAVINGS BANK	5/12/2022	0.300 V		5,000,000.00	5,000,000.00	5,000,000.00	100.00	5,000,000.00	0.00	0.00	0.00	0.00	0.300 V
	CITIZENS BANK	5/12/2022	0.250 V		99,000,000.00	99,000,000.00	99,000,000.00	100.00	99,000,000.00	0.00	0.00	0.00	0.00	0.250 V
	MACHIAS SAVINGS	5/12/2022	0.350 V		40,000,000.00	40,000,000.00	40,000,000.00	100.00	40,000,000.00	0.00	0.00	0.00	0.00	0.350 V
	TD BANK DDA	5/12/2022	0.500 V		10,000,000.00	10,000,000.00	10,000,000.00	100.00	10,000,000.00	0.00	0.00	0.00	0.00	0.500 V
	U.S. BANK MMF	5/19/2022	0.160 V		45,000,000.00	45,000,000.00	45,000,000.00	100.00	45,000,000.00	0.00	0.00	0.00	0.00	0.160 V
	CITIZENS BANK	5/23/2022	0.250 V		10,000,000.00	10,000,000.00	10,000,000.00	100.00	10,000,000.00	0.00	0.00	0.00	0.00	0.250 V
	U.S. BANK MMF	5/23/2022	0.160 V		20,000,000.00	20,000,000.00	20,000,000.00	100.00	20,000,000.00	0.00	0.00	0.00	0.00	0.160 V
	CITIZENS BANK	5/24/2022	0.250 V		5,000,000.00	5,000,000.00	5,000,000.00	100.00	5,000,000.00	0.00	0.00	0.00	0.00	0.250 V
	BANGOR SAVINGS	5/26/2022	0.300 V		40,000,000.00	40,000,000.00	40,000,000.00	100.00	40,000,000.00	0.00	0.00	0.00	0.00	0.300 V
	BAR HARBOR	5/26/2022	0.350 V		30,000,000.00	30,000,000.00	30,000,000.00	100.00	30,000,000.00	0.00	0.00	0.00	0.00	0.350 V
	CITIZENS BANK	5/26/2022	0.250 V		40,000,000.00	40,000,000.00	40,000,000.00	100.00	40,000,000.00	0.00	0.00	0.00	0.00	0.250 V
	FIRST NATIONAL	5/26/2022	0.350 V		30,000,000.00	30,000,000.00	30,000,000.00	100.00	30,000,000.00	0.00	0.00	0.00	0.00	0.350 V
	MACHIAS SAVINGS	5/26/2022	0.350 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	0.350 V
	U.S. BANK MMF	5/31/2022	0.100 V		136,000,000.00	136,000,000.00	136,000,000.00	100.00	136,000,000.00	0.00	0.00	0.00	0.00	0.100 V
<b>TOTAL:</b>					<b>659,000,000.00</b>	<b>659,000,000.00</b>	<b>659,000,000.00</b>	<b>0.00</b>	<b>659,000,000.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	

**Maine State Treasurer  
Securities Sold and Matured  
During the Month Ended May 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
<b>COMMERCIAL PAPER</b>														
07644BEG3	BEDFORD ROW FUNDING	5/16/2022	0.000	5/16/2022	31,000,000.00	30,988,633.33	31,000,000.00	100.00	31,000,000.00	0.00	0.00	0.00	0.00	
							7,104.17		9,300.00					
38346MEG5	GOTHAM FUNDING CORP	5/16/2022	0.000	5/16/2022	49,300,000.00	49,250,590.44	49,300,000.00	100.00	49,300,000.00	0.00	0.00	0.00	0.00	
							9,038.33		17,255.00					
53944REG9	LMA AMERICAS LLC	5/16/2022	0.000	5/16/2022	25,000,000.00	24,974,965.28	25,000,000.00	100.00	25,000,000.00	0.00	0.00	0.00	0.00	
							3,645.83		6,550.00					
<b>TOTAL:</b>					<b>105,300,000.00</b>	<b>105,214,189.05</b>	<b>105,300,000.00</b>		<b>105,300,000.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	
							<b>19,788.33</b>		<b>33,105.00</b>					
<b>U.S. TREASURIES</b>														
912828SV3	US TREASURY	5/15/2022	1.750	5/15/2022	50,000,000.00	50,160,156.25	50,000,000.00	100.00	50,000,000.00	0.00	0.00	437,500.00	33,839.78	
							(27,681.33)		(15,625.00)					
912828SV3 .	US TREASURY	5/15/2022	1.750	5/15/2022	50,000,000.00	50,039,062.50	50,000,000.00	100.00	50,000,000.00	0.00	0.00	437,500.00	33,839.78	
							(23,777.17)		(15,625.00)					
912828SV3 ..	US TREASURY	5/15/2022	1.750	5/15/2022	50,000,000.00	50,039,062.50	50,000,000.00	100.00	50,000,000.00	0.00	0.00	437,500.00	33,839.78	
							(23,777.17)		(15,625.00)					
912828SV3 ...	US TREASURY	5/15/2022	1.750	5/15/2022	50,000,000.00	50,041,015.63	50,000,000.00	100.00	50,000,000.00	0.00	0.00	437,500.00	33,839.78	
							(24,966.04)		(15,625.00)					
912828SV3 ....	US TREASURY	5/15/2022	1.750	5/15/2022	50,000,000.00	50,044,921.88	50,000,000.00	100.00	50,000,000.00	0.00	0.00	437,500.00	33,839.78	
							(27,343.75)		(15,625.00)					
<b>TOTAL:</b>					<b>250,000,000.00</b>	<b>250,324,218.76</b>	<b>250,000,000.00</b>		<b>250,000,000.00</b>	<b>0.00</b>	<b>0.00</b>	<b>2,187,500.00</b>	<b>169,198.90</b>	
							<b>(127,545.46)</b>		<b>(78,125.00)</b>					
<b>GRAND TOTAL:</b>					<b>\$ 1,014,300,000.00</b>	<b>1,014,538,407.81</b>	<b>1,014,300,000.00</b>		<b>1,014,300,000.00</b>	<b>0.00</b>	<b>0.00</b>	<b>2,187,500.00</b>	<b>169,198.90</b>	
							<b>(107,757.13)</b>		<b>(45,020.00)</b>					

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

DATE	CUSIP	TRANSACTION	SECURITY TYPE	DESCRIPTION	MATURITY	PAR VALUE/SHARES	PRINCIPAL	INTEREST	TRANSACTION TOTAL	BALANCE
5/1/2022		INTEREST	CASH EQUIV	BANGOR SAVINGS		0.00	0.00	5,445.20	5,445.20	5,445.20
5/1/2022		INTEREST	CASH EQUIV	BATH SAVINGS		0.00	0.00	924.38	924.38	6,369.58
5/1/2022		INTEREST	CASH EQUIV	BAR HARBOR		0.00	0.00	4,098.63	4,098.63	10,468.21
		INTEREST	CASH EQUIV	BIDDEFORD SAVINGS BANK		0.00	0.00	397.28	397.28	10,865.49
		INTEREST	CASH EQUIV	CITIZENS BANK		0.00	0.00	6,898.21	6,898.21	17,763.70
		INTEREST	CASH EQUIV	FIRST NATIONAL		0.00	0.00	3,589.86	3,589.86	21,353.56
		INTEREST	CASH EQUIV	MACHIAS SAVINGS		0.00	0.00	3,175.46	3,175.46	24,529.02
		INTEREST	CASH EQUIV	NORTHEAST BANK		0.00	0.00	6,649.33	6,649.33	31,178.35
		INTEREST	CASH EQUIV	TD BANK DDA		0.00	0.00	15,874.80	15,874.80	47,053.15
		INTEREST	CASH EQUIV	U.S. BANK MMF		0.00	0.00	46,193.80	46,193.80	93,246.95
		INTEREST	CASH EQUIV	U.S. BANK MMF		0.00	0.00	8,508.49	8,508.49	101,755.44
5/2/2022		BUY	CASH EQUIV	U.S. BANK MMF		8,000,000.00	8,000,000.00	0.00	(8,000,000.00)	(7,898,244.56)
5/3/2022		SELL	CASH EQUIV	TD BANK DDA		2,000,000.00	2,000,000.00	0.00	2,000,000.00	(5,898,244.56)
5/4/2022		BUY	CASH EQUIV	U.S. BANK MMF		22,000,000.00	22,000,000.00	0.00	(22,000,000.00)	(27,898,244.56)
5/5/2022		SELL	CASH EQUIV	TD BANK DDA		36,000,000.00	36,000,000.00	0.00	36,000,000.00	8,101,755.44
5/6/2022		BUY	CASH EQUIV	U.S. BANK MMF		45,000,000.00	45,000,000.00	0.00	(45,000,000.00)	(36,898,244.56)
5/9/2022		BUY	CASH EQUIV	U.S. BANK MMF		1,000,000.00	1,000,000.00	0.00	(1,000,000.00)	(37,898,244.56)
5/10/2022		BUY	CASH EQUIV	U.S. BANK MMF		5,000,000.00	5,000,000.00	0.00	(5,000,000.00)	(42,898,244.56)
5/11/2022		BUY	CASH EQUIV	U.S. BANK MMF		3,000,000.00	3,000,000.00	0.00	(3,000,000.00)	(45,898,244.56)
5/12/2022		SELL	CASH EQUIV	BANGOR SAVINGS		75,000,000.00	75,000,000.00	0.00	75,000,000.00	29,101,755.44
5/12/2022		SELL	CASH EQUIV	BATH SAVINGS		14,000,000.00	14,000,000.00	0.00	14,000,000.00	43,101,755.44
5/12/2022		SELL	CASH EQUIV	BIDDEFORD SAVINGS BANK		5,000,000.00	5,000,000.00	0.00	5,000,000.00	48,101,755.44
		SELL	CASH EQUIV	CITIZENS BANK		99,000,000.00	99,000,000.00	0.00	99,000,000.00	147,101,755.44
		SELL	CASH EQUIV	MACHIAS SAVINGS		40,000,000.00	40,000,000.00	0.00	40,000,000.00	187,101,755.44
		SELL	CASH EQUIV	TD BANK DDA		10,000,000.00	10,000,000.00	0.00	10,000,000.00	197,101,755.44
5/13/2022		BUY	CASH EQUIV	BANGOR SAVINGS		75,000,000.00	75,000,000.00	0.00	(75,000,000.00)	122,101,755.44
5/13/2022		BUY	CASH EQUIV	BATH SAVINGS		14,000,000.00	14,000,000.00	0.00	(14,000,000.00)	108,101,755.44
5/13/2022		BUY	CASH EQUIV	BIDDEFORD SAVINGS BANK		5,000,000.00	5,000,000.00	0.00	(5,000,000.00)	103,101,755.44
		BUY	CASH EQUIV	CITIZENS BANK		54,000,000.00	54,000,000.00	0.00	(54,000,000.00)	49,101,755.44
5/15/2022	912828SV3	MATURITY	UST	US TREASURY	5/15/2022	50,000,000.00	50,000,000.00	437,500.00	50,437,500.00	99,539,255.44
5/15/2022	912828SV3	MATURITY	UST	US TREASURY	5/15/2022	50,000,000.00	50,000,000.00	437,500.00	50,437,500.00	149,976,755.44
5/15/2022	912828SV3	MATURITY	UST	US TREASURY	5/15/2022	50,000,000.00	50,000,000.00	437,500.00	50,437,500.00	200,414,255.44
	912828SV3	MATURITY	UST	US TREASURY	5/15/2022	50,000,000.00	50,000,000.00	437,500.00	50,437,500.00	250,851,755.44
	912828SV3	MATURITY	UST	US TREASURY	5/15/2022	50,000,000.00	50,000,000.00	437,500.00	50,437,500.00	301,289,255.44
	91282CAW1	INTEREST	UST	US TREASURY	11/15/2023	0.00	0.00	62,500.00	62,500.00	301,351,755.44
	91282CCC3	INTEREST	UST	US TREASURY	5/15/2024	0.00	0.00	62,500.00	62,500.00	301,414,255.44
	91282CCC3	INTEREST	UST	US TREASURY	5/15/2024	0.00	0.00	62,500.00	62,500.00	301,476,755.44
	91282CCC3	INTEREST	UST	US TREASURY	5/15/2024	0.00	0.00	62,500.00	62,500.00	301,539,255.44
	91282CDH1	INTEREST	UST	US TREASURY	11/15/2024	0.00	0.00	187,500.00	187,500.00	301,726,755.44
5/16/2022	07644BEG3	MATURITY	CP	BEDFORD ROW FUNDING	5/16/2022	31,000,000.00	31,000,000.00	0.00	31,000,000.00	332,726,755.44
5/16/2022	3135G06F5	INTEREST	INSTR	FNMA	11/16/2023	0.00	0.00	77,500.00	77,500.00	332,804,255.44

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

DATE	CUSIP	TRANSACTION	SECURITY TYPE	DESCRIPTION	MATURITY	PAR VALUE/SHARES	PRINCIPAL	INTEREST	TRANSACTION TOTAL	BALANCE
5/16/2022	38346MEG5	MATURITY	CP	GOTHAM FUNDING CORP	5/16/2022	49,300,000.00	49,300,000.00	0.00	49,300,000.00	382,104,255.44
	53944REG9	MATURITY	CP	LMA AMERICAS LLC	5/16/2022	25,000,000.00	25,000,000.00	0.00	25,000,000.00	407,104,255.44
	53944RHF8	BUY	CP	LMA AMERICAS LLC	8/15/2022	24,909,631.94	24,909,631.94	0.00	(24,909,631.94)	382,194,623.50
	6117P5HG5	BUY	CP	MONT BLANC CAPITAL CORP	8/16/2022	36,039,955.23	36,039,955.23	0.00	(36,039,955.23)	346,154,668.27
	85520MJ87	BUY	CP	STARBIRD FUNDING CORP	9/8/2022	41,238,144.44	41,238,144.44	0.00	(41,238,144.44)	304,916,523.83
	912796W39	BUY	UST	US TREASURY	6/28/2022	49,956,163.89	49,956,163.89	0.00	(49,956,163.89)	254,960,359.94
	912828L57	BUY	UST	US TREASURY	9/30/2022	50,091,796.88	50,091,796.88	109,972.68	(50,201,769.56)	204,758,590.38
	91282CAC5	BUY	UST	US TREASURY	7/31/2022	49,923,828.13	49,923,828.13	18,128.45	(49,941,956.58)	154,816,633.80
	91282CBX8	BUY	UST	US TREASURY	4/30/2023	49,091,796.88	49,091,796.88	2,717.39	(49,094,514.27)	105,722,119.53
	91282CDR9	BUY	UST	US TREASURY	12/31/2023	48,630,859.38	48,630,859.38	140,883.98	(48,771,743.36)	56,950,376.17
		BUY	CASH EQUIV	CITIZENS BANK		15,000,000.00	15,000,000.00	0.00	(15,000,000.00)	41,950,376.17
		BUY	CASH EQUIV	MACHIAS SAVINGS		40,000,000.00	40,000,000.00	0.00	(40,000,000.00)	1,950,376.17
5/17/2022		BUY	CASH EQUIV	CITIZENS BANK		30,000,000.00	30,000,000.00	0.00	(30,000,000.00)	(28,049,623.83)
5/17/2022		BUY	CASH EQUIV	TD BANK DDA		14,000,000.00	14,000,000.00	0.00	(14,000,000.00)	(42,049,623.83)
5/17/2022		BUY	CASH EQUIV	U.S. BANK MMF		26,000,000.00	26,000,000.00	0.00	(26,000,000.00)	(68,049,623.83)
5/18/2022		BUY	CASH EQUIV	TD BANK DDA		22,000,000.00	22,000,000.00	0.00	(22,000,000.00)	(90,049,623.83)
5/18/2022		BUY	CASH EQUIV	U.S. BANK MMF		6,000,000.00	6,000,000.00	0.00	(6,000,000.00)	(96,049,623.83)
5/19/2022		SELL	CASH EQUIV	U.S. BANK MMF		45,000,000.00	45,000,000.00	0.00	45,000,000.00	(51,049,623.83)
5/20/2022		BUY	CASH EQUIV	TD BANK DDA		48,000,000.00	48,000,000.00	0.00	(48,000,000.00)	(99,049,623.83)
5/23/2022		SELL	CASH EQUIV	CITIZENS BANK		10,000,000.00	10,000,000.00	0.00	10,000,000.00	(89,049,623.83)
5/23/2022		SELL	CASH EQUIV	U.S. BANK MMF		20,000,000.00	20,000,000.00	0.00	20,000,000.00	(69,049,623.83)
5/24/2022		SELL	CASH EQUIV	CITIZENS BANK		5,000,000.00	5,000,000.00	0.00	5,000,000.00	(64,049,623.83)
5/25/2022		BUY	CASH EQUIV	TD BANK DDA		2,000,000.00	2,000,000.00	0.00	(2,000,000.00)	(66,049,623.83)
5/26/2022		SELL	CASH EQUIV	BANGOR SAVINGS		40,000,000.00	40,000,000.00	0.00	40,000,000.00	(26,049,623.83)
5/26/2022		SELL	CASH EQUIV	BAR HARBOR		30,000,000.00	30,000,000.00	0.00	30,000,000.00	3,950,376.17
5/26/2022		SELL	CASH EQUIV	CITIZENS BANK		40,000,000.00	40,000,000.00	0.00	40,000,000.00	43,950,376.17
		SELL	CASH EQUIV	FIRST NATIONAL		30,000,000.00	30,000,000.00	0.00	30,000,000.00	73,950,376.17
		SELL	CASH EQUIV	MACHIAS SAVINGS		22,000,000.00	22,000,000.00	0.00	22,000,000.00	95,950,376.17
5/27/2022		BUY	CASH EQUIV	TD BANK DDA		25,000,000.00	25,000,000.00	0.00	(25,000,000.00)	70,950,376.17
5/31/2022	9128284S6	INTEREST	UST	US TREASURY	5/31/2023	0.00	0.00	687,500.00	687,500.00	71,637,876.17
5/31/2022	9128285P1	INTEREST	UST	US TREASURY	11/30/2023	0.00	0.00	718,750.00	718,750.00	72,356,626.17
5/31/2022	91282CCD1	INTEREST	UST	US TREASURY	5/31/2023	0.00	0.00	31,250.00	31,250.00	72,387,876.17
		INTEREST	CASH EQUIV	MISC INCOME		0.00	0.00	0.21	0.21	72,387,876.38
		SELL	CASH EQUIV	U.S. BANK MMF		136,000,000.00	136,000,000.00	0.00	136,000,000.00	208,387,876.38

**Net Contributions** -

**Net Withdrawals** 208,387,876.38

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

DATE	TRANSACTION	CUSIP	DESCRIPTION	COUPON	MATURITY DATE	PRINCIPAL	INTEREST	TOTAL
6/2/2022	MATURITY	63873KF28	NATIXIS NY BRANCH COMM PAPER		6/2/2022 \$	25,000,000.00 \$	- \$	25,000,000.00
6/4/2022	INTEREST	3137EAF2	FREDDIE MAC NOTES	0.250	12/4/2023 \$	- \$	31,250.00 \$	31,250.00
6/7/2022	MATURITY	53944RF78	LMA AMERICAS LLC COMM PAPER		6/7/2022 \$	25,000,000.00 \$	- \$	25,000,000.00
6/14/2022	MATURITY	63873KFE2	NATIXIS NY BRANCH COMM PAPER		6/14/2022 \$	25,000,000.00 \$	- \$	25,000,000.00
6/15/2022	MATURITY	62479MFF5	MUFG BANK LTD/NY COMM PAPER		6/15/2022 \$	25,000,000.00 \$	- \$	25,000,000.00
6/15/2022	MATURITY	9128286Y1	US TREASURY NOTES	1.750	6/15/2022 \$	75,000,000.00 \$	656,250.00 \$	75,656,250.00
6/15/2022	INTEREST	912828YW4	US TREASURY NOTES	1.625	12/15/2022 \$	- \$	243,750.00 \$	243,750.00
6/15/2022	INTEREST	91282CBA8	US TREASURY NOTES	0.125	12/15/2023 \$	- \$	75,000.00 \$	75,000.00
6/15/2022	INTEREST	91282CCG4	US TREASURY N/B NOTES	0.250	6/15/2024 \$	- \$	156,250.00 \$	156,250.00
6/16/2022	MATURITY	22533UFG3	CREDIT AGRICOLE CIB NY COMM PAPER		6/16/2022 \$	25,000,000.00 \$	- \$	25,000,000.00
6/28/2022	MATURITY	912796W39	CASH MGMT BILL		6/28/2022 \$	50,000,000.00 \$	- \$	50,000,000.00
6/29/2022	MATURITY	19424JFV3	COLLAT COMM PAPER V CO COMM PAPER		6/29/2022 \$	25,000,000.00 \$	- \$	25,000,000.00
6/30/2022	INTEREST	9128285U0	US TREASURY NOTES	2.625	12/31/2023 \$	- \$	328,125.00 \$	328,125.00
6/30/2022	INTEREST	912828V23	US TREASURY NOTES	2.250	12/31/2023 \$	- \$	562,500.00 \$	562,500.00
6/30/2022	MATURITY	912828XG0	US TREASURY NOTES	2.125	6/30/2022 \$	27,000,000.00 \$	286,875.00 \$	27,286,875.00
6/30/2022	INTEREST	91282CBD2	US TREASURY NOTES	0.125	12/31/2022 \$	- \$	93,750.00 \$	93,750.00
6/30/2022	INTEREST	91282CDR9	US TREASURY N/B NOTES	0.750	12/31/2023 \$	- \$	375,000.00 \$	375,000.00