

# Maine State Treasurer

## Pooled Cash Account

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

Amortized Cost Basis Activity Summary		
<b>Beginning Amortized Cost Value</b>		4,293,652,342.60
Additions		
Contributions	20,739,099.34	
Interest Received	3,367,882.96	
Accrued Interest Sold	0.00	
Gain on Sales	0.00	
<b>Total Additions</b>		24,106,982.30
Deductions		
Withdrawals	0.00	
Accrued Interest Purchased	765,678.46	
Loss on Sales	0.00	
<b>Total Deductions</b>		(765,678.46)
Accretion (Amortization) for the Period		860,221.85
<b>Ending Amortized Cost Value</b>		4,317,853,868.29
Ending Fair Value		4,244,294,890.05
Unrealized Gain (Loss)		(73,558,978.24)

Detail of Amortized Cost Basis Return				
	Interest Earned	Accretion (Amortization)	Realized Gain(Loss)	Total Income
<b>Current Holdings</b>				
Cash and Equivalents	1,785,268.17	0.00	0.00	1,785,268.17
Repurchase Agreement	0.00	0.00	0.00	0.00
Certificates of Deposit	27,125.01	0.00	0.00	27,125.01
Commercial Paper	0.00	768,199.18	0.00	768,199.18
U.S. Treasuries	2,249,912.38	66,097.30	0.00	2,316,009.68
Federal Agency	139,674.78	(9,585.19)	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	35,757.91	0.00	35,757.91
Certificates of Deposit	0.00	0.00	0.00	0.00
U.S. Treasuries	33,118.21	(247.35)	0.00	32,870.86
Federal Agency	0.00	0.00	0.00	0.00
Corporate	0.00	0.00	0.00	0.00
<b>Total</b>	4,235,098.55	860,221.85	0.00	5,095,320.40

Annualized Comparative Rates of Return			
	Twelve Month Trailing	Six Month Trailing	For the Month
Fed Funds	0.76%	1.27%	2.50%
Overnight Repo	0.56%	1.01%	2.30%
3 Month T-Bill	0.75%	1.40%	2.64%
6 Month T-Bill	1.06%	1.92%	3.11%
1 Year T-Note	1.35%	2.31%	3.19%
2 Year T-Note	1.71%	2.72%	3.26%
5 Year T-Note	2.05%	2.82%	3.03%

Summary of Amortized Cost Basis Return for the Period		
	Total Portfolio	Excluding Cash Equivalents
Interest Earned	4,235,098.55	2,449,830.38
Accretion (Amortization)	860,221.85	860,221.85
Realized Gain (Loss) on Sales	0.00	0.00
Total Income on Portfolio	5,095,320.40	3,310,052.23
Average Daily Historical Cost	4,409,849,949.54	3,310,269,304.38
Annualized Return	1.36%	1.18%
Annualized Return Fiscal Year to Date	0.61%	0.74%
Investment Advisory Fees	29,940.18	n/a
Annualized Return (net of fees)	1.35%	n/a
Weighted Average Effective Duration in Days	284	371

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

Fair Value Basis Activity Summary		
<b>Beginning Fair Value</b>		4,232,011,389.95
Additions		
Contributions	20,739,099.34	
Interest Received	3,367,882.96	
Accrued Interest Sold	0.00	
<b>Total Additions</b>		24,106,982.30
Deductions		
Withdrawals	0.00	
Accrued Interest Purchased	765,678.46	
<b>Total Deductions</b>		(765,678.46)
Change in Fair Value for the Period		(11,057,803.74)
<b>Ending Fair Value</b>		4,244,294,890.05

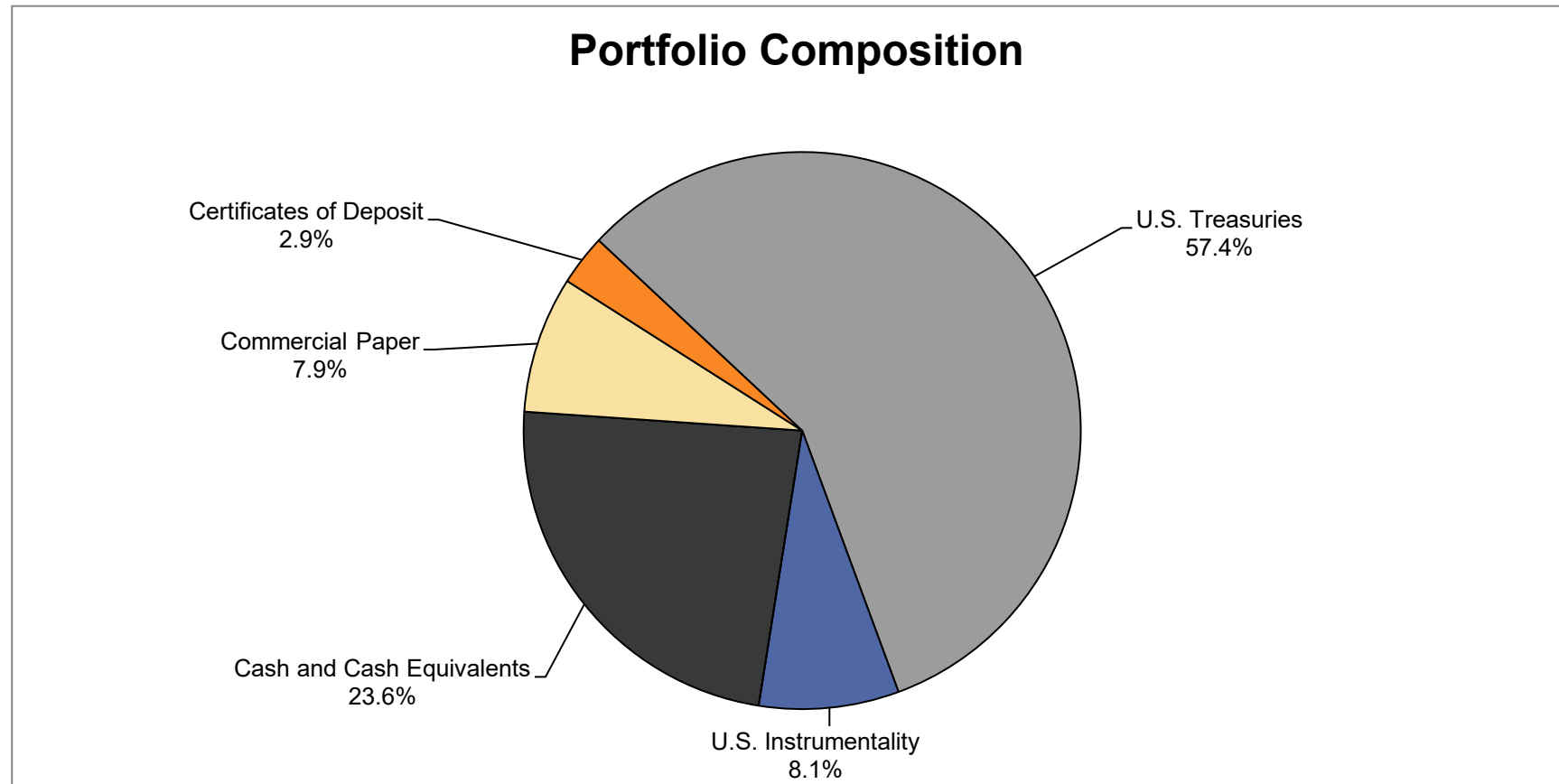
Detail of Fair Value Basis Return			
	Interest Earned	Change in Fair Value	Total Income
<b>Current Holdings</b>			
Cash and Equivalents	1,785,268.17	0.00	1,785,268.17
Repurchase Agreement	0.00	0.00	0.00
Certificates of Deposit	27,125.01	0.00	27,125.01
Commercial Paper	0.00	931,028.00	931,028.00
U.S. Treasuries	2,249,912.38	(11,306,333.89)	(9,056,421.51)
Federal Agency	139,674.78	(776,132.22)	(636,457.44)
Corporate	0.00	0.00	0.00
<b>Sales and Maturities</b>			
Repurchase Agreements	0.00	0.00	0.00
Commercial Paper	0.00	78,009.37	78,009.37
Certificates of Deposit	0.00	0.00	0.00
U.S. Treasuries	33,118.21	15,625.00	48,743.21
Federal Agency	0.00	0.00	0.00
Corporate	0.00	0.00	0.00
<b>Total</b>	4,235,098.55	(11,057,803.74)	(6,822,705.19)

Annualized Comparative Rates of Return			
	Twelve Month Trailing	Six Month Trailing	For the Month
Fed Funds	0.76%	1.27%	2.50%
Overnight Repo	0.56%	1.01%	2.30%
3 Month T-Bill	0.36%	0.66%	1.92%
6 Month T-Bill	0.26%	0.61%	1.72%
1 Year T-Note	-1.31%	-1.38%	-2.70%
2 Year T-Note	-3.10%	-2.79%	-8.78%
5 Year T-Note	-7.12%	-6.74%	-26.30%

Summary of Fair Value Basis Return for the Period		
	Total Portfolio	Excluding Cash Equivalents
Interest Earned	4,235,098.55	2,449,830.38
Change in Fair Value	(11,057,803.74)	(11,057,803.74)
Total Income on Portfolio	(6,822,705.19)	(8,607,973.36)
Average Daily Historical Cost	4,409,849,949.54	3,310,269,304.38
Annualized Return	-1.82%	-3.06%
Annualized Return Fiscal Year to Date	-1.17%	-1.68%
Weighted Average Effective Duration in Days	284	371

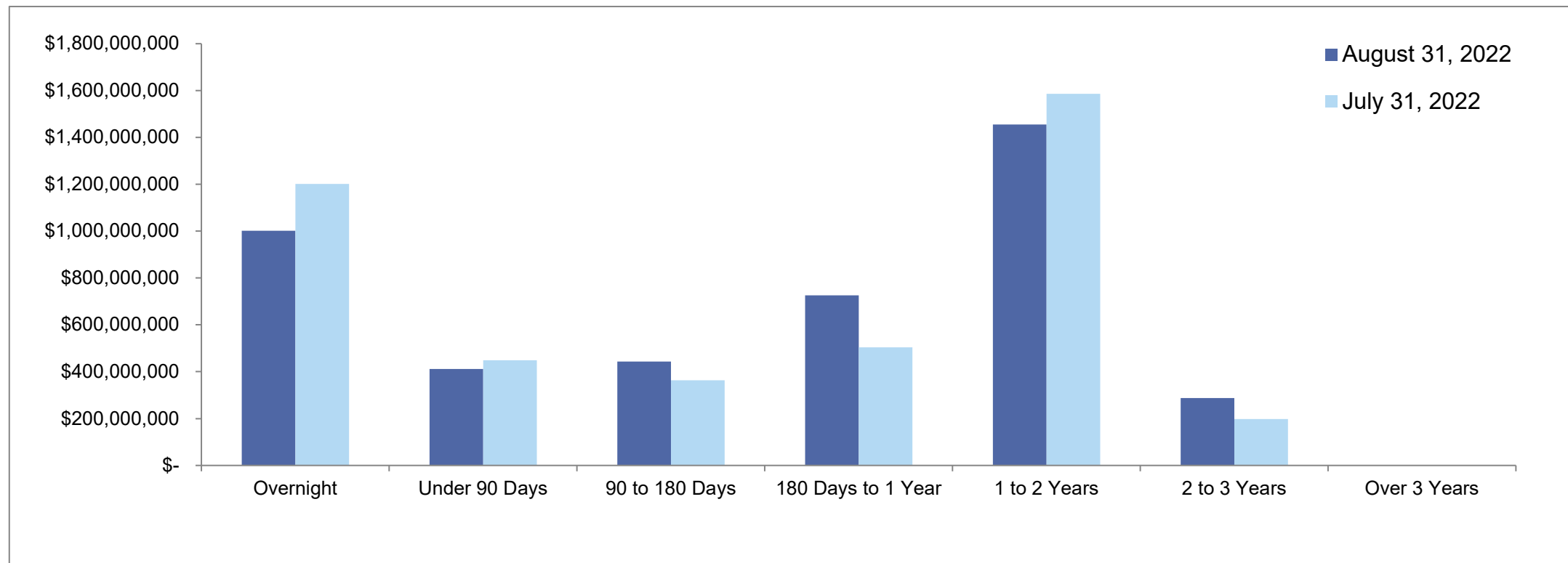
**Maine State Treasurer  
Investments - By Security Type  
As of August 31, 2022**

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	1,001,000,000.00	1,001,000,000.00	1,001,000,000.00	1,785,268.08	0.00	1	0.00	23.6%	2.03%
Repurchase Agreements	0.00	0.00	0.00	0.00	0.00			0.0%	
Commercial Paper	335,657,429.17	336,980,243.34	336,836,986.15	0.00	(143,257.19)	143	0.40	7.9%	3.10%
Certificates of Deposit	125,000,000.00	125,000,000.00	125,000,000.00	470,111.11	0.00	191	0.53	2.9%	0.25%
U.S. Treasuries	2,508,943,593.90	2,500,730,666.66	2,436,847,984.80	7,150,263.05	(63,882,681.86)	442	1.20	57.4%	1.14%
U.S. Instrumentality	354,209,326.25	354,142,958.29	344,609,919.10	386,339.65	(9,533,039.19)	322	0.51	8.1%	0.45%
Corporate	0.00	0.00	0.00	0.00	0.00			0.0%	
<b>Total</b>	<b>4,324,810,349.32</b>	<b>4,317,853,868.29</b>	<b>4,244,294,890.05</b>	<b>9,791,981.89</b>	<b>(73,558,978.24)</b>	<b>297</b>	<b>0.78</b>	<b>100.0%</b>	<b>1.42%</b>



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

<b>Maturity Distribution</b>	<b>Original Cost August 31, 2022</b>	<b>Percentage</b>	<b>Original Cost July 31, 2022</b>
Overnight	1,001,000,000.00	23.1%	1,201,951,111.11
Under 90 Days	411,998,798.63	9.5%	448,383,883.19
90 to 180 Days	443,359,978.32	10.3%	363,189,827.27
180 Days to 1 Year	726,243,439.79	16.8%	504,225,294.30
1 to 2 Years	1,455,254,616.94	33.6%	1,585,952,073.19
2 to 3 Years	286,953,515.64	6.6%	197,502,343.76
Over 3 Years	-	0.0%	-
<b>Totals</b>	<b>\$ 4,324,810,349.32</b>	<b>100.0%</b>	<b>\$ 4,301,204,532.82</b>



**Maine State Treasurer  
Portfolio Holdings  
As of August 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	08/31/22	2.000 V		51,000,000.00	51,000,000.00 0.00	51,000,000.00 0.00	51,000,000.00 0.00	0.00	0.00	35,667.12	44,000.00	44,000.00	1.20%	2.000
CITIZENS BANK	08/31/22	2.030 V		39,000,000.00	39,000,000.00 0.00	39,000,000.00 0.00	39,000,000.00 0.00	0.00	0.00	29,396.31	2,224.66	2,224.66	0.92%	2.030
BANGOR SAVINGS BANK NOW	08/31/22	2.010 V		146,000,000.00	146,000,000.00 0.00	146,000,000.00 0.00	146,000,000.00 0.00	0.00	0.00	52,048.49	183,736.99	183,736.99	3.44%	2.010
TD BANK	08/31/22	2.030 V		250,000,000.00	250,000,000.00 0.00	250,000,000.00 0.00	250,000,000.00 0.00	0.00	0.00	205,821.92	396,643.84	396,643.84	5.89%	2.030
BATH SAVINGS	08/31/22	2.030 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	8,058.63	19,865.05	19,865.05	0.33%	2.030
BIDDEFORD SAVINGS BANK	08/31/22	2.020 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	3,144.79	13,142.47	13,142.47	0.24%	2.020
CAMDEN NATIONAL BANK	08/31/22	2.000 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	27,740.45	127,738.13	127,738.13	2.36%	2.000
MACHIAS SAVINGS BANK	08/31/22	2.000 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	38,723.36	95,953.34	95,953.34	0.47%	2.000
NORTHEAST BANK	08/31/22	2.030 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	60,486.33	156,254.93	156,254.93	2.36%	2.030
U.S. BANK MONEY MARKET FUND	08/31/22	2.050 V		271,000,000.00	271,000,000.00 0.00	271,000,000.00 0.00	271,000,000.00 0.00	0.00	0.00	637,286.57	745,708.67	745,708.67	6.39%	2.050
MISCELLAENOUS INCOME	08/31/22	0.000 V		0.00	0.00 0.00	0.00 0.00	0.00 0.00	0.00	0.00	0.09	0.09	0.00	0.00%	0.000
<b>TOTAL</b>				<b>1,001,000,000.00</b>	<b>1,001,000,000.00 0.00</b>	<b>1,001,000,000.00 0.00</b>	<b>1,001,000,000.00 0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>1,116,132.96</b>	<b>1,785,268.17</b>	<b>1,785,268.08</b>	<b>23.58%</b>	<b>2.027</b>
<b>COMMERCIAL PAPER</b>														
STARBIRD FUNDING CORP COMM PAPER 85520MJ87	05/16/22	0.000	09/08/22	41,450,000.00	41,238,144.44 0.00	41,437,104.44 57,108.89	41,428,736.15 94,547.45	(8,368.29)	0.00	0.00	0.00	0.00	0.98%	1.608
LMA AMERICAS LLC COMM PAPER 53944RLE6	08/17/22	0.000	11/14/22	25,000,000.00	24,820,763.89 0.00	24,850,972.22 30,208.33	24,844,850.00 24,086.11	(6,122.22)	0.00	0.00	0.00	0.00	0.59%	2.921
LMA AMERICAS LLC COMM PAPER 53944RLU0	08/02/22	0.000	11/28/22	25,000,000.00	24,752,527.78 0.00	24,815,444.45 62,916.67	24,809,600.00 57,072.22	(5,844.45)	0.00	0.00	0.00	0.00	0.58%	3.050
BEDFORD ROW FUNDING CORP COMM PAPER 07644BN57	07/13/22	0.000	01/05/23	50,000,000.00	49,232,444.44 0.00	49,450,500.00 135,194.45	49,424,000.00 153,650.00	(26,500.00)	0.00	0.00	0.00	0.00	1.16%	3.189
MUFG BANK LTD/NY COMM PAPER 62479MNB5	07/15/22	0.000	01/11/23	50,000,000.00	49,165,000.00 0.00	49,387,666.67 143,805.56	49,399,000.00 117,750.00	11,333.33	0.00	0.00	0.00	0.00	1.16%	3.397
NATIXIS NY BRANCH COMM PAPER 63873KPQ4	06/02/22	0.000	02/24/23	25,000,000.00	24,545,729.17 0.00	24,700,555.56 52,743.06	24,590,650.00 81,950.00	(109,905.56)	0.00	0.00	0.00	0.00	0.58%	2.495
BNP PARIBAS NY BRANCH COMM PAPER 09659CQP6	06/29/22	0.000	03/23/23	50,000,000.00	48,794,791.67 0.00	49,083,680.56 139,930.56	49,011,150.00 181,000.00	(72,530.56)	0.00	0.00	0.00	0.00	1.15%	3.330

**Maine State Treasurer  
Portfolio Holdings  
As of August 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
CITIGROUP GLOBAL MARKETS COMM PAPER 17327BR31	08/11/22	0.000	04/03/23	50,000,000.00	48,798,888.89 0.00	48,906,222.22 107,333.33	48,983,100.00 184,211.11	76,877.78	0.00	0.00	0.00	0.00	1.15%	3.771
NATIXIS NY BRANCH COMM PAPER 63873KSA6	08/17/22	0.000	05/10/23	25,000,000.00	24,309,138.89 0.00	24,348,097.22 38,958.33	24,345,900.00 36,761.11	(2,197.22)	0.00	0.00	0.00	0.00	0.57%	3.846
<b>TOTAL</b>				341,450,000.00	335,657,429.17 0.00	336,980,243.34 768,199.18	336,836,986.15 931,028.00	(143,257.19)	0.00	0.00	0.00	0.00	7.94%	3.097

**CERTIFICATES OF DEPOSIT**

CAMDEN NATIONAL BANK CERT DEPOS	01/17/21	0.200	01/17/23	50,000,000.00	50,000,000.00 0.00	50,000,000.00 0.00	50,000,000.00 0.00	0.00	0.00	0.00	8,611.11	164,444.44	1.18%	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	57,361.11	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	5,166.67	85,166.67	0.35%	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	52,187.50	0.35%	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	86,284.72	0.59%	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	24,666.67	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	27,125.01	470,111.11	2.9%	0.252

**U.S. TREASURIES**

US TREASURY NOTES 912828YF1	01/11/22	1.500	09/15/22	25,000,000.00	25,198,242.19 0.00	25,011,236.40 (24,880.60)	24,988,280.00 15,625.00	(22,956.40)	0.00	0.00	31,589.68	173,233.70	0.59%	0.321
US TREASURY NOTES 912828W9	01/06/22	1.875	09/30/22	25,000,000.00	25,287,109.38 0.00	25,031,184.16 (33,334.80)	24,984,375.00 7,812.50	(46,809.16)	0.00	0.00	39,702.87	197,233.61	0.59%	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	50,019,431.46 (20,771.55)	49,960,940.00 15,630.00	(58,491.46)	0.00	0.00	74,112.02	368,169.40	1.18%	1.254
US TREASURY NOTES 91282CAN1	02/23/22	0.125	09/30/22	50,000,000.00	49,802,734.38 0.00	49,973,878.07 27,923.45	49,898,440.00 85,940.00	(75,438.07)	0.00	0.00	5,293.71	26,297.81	1.18%	0.787
US TREASURY NOTES 912828YK0	10/21/19	1.375	10/15/22	30,000,000.00	29,844,140.63 0.00	29,993,708.43 4,432.70	29,943,750.00 18,750.00	(49,958.43)	0.00	0.00	34,938.53	156,659.84	0.71%	1.554
US TREASURY NOTES 9128283C2	11/14/19	2.000	10/31/22	30,000,000.00	30,307,031.25 0.00	30,017,025.76 (8,796.65)	29,962,500.00 0.00	(54,525.76)	0.00	0.00	50,543.48	202,173.91	0.71%	1.644
US TREASURY NOTES 912828M49	12/01/21	1.875	10/31/22	50,000,000.00	50,757,812.50 0.00	50,136,133.98 (70,335.89)	49,921,875.00 (7,815.00)	(214,258.98)	0.00	0.00	78,974.19	315,896.74	1.18%	0.215
US TREASURY NOTES 912828M49	02/23/22	1.875	10/31/22	25,000,000.00	25,168,945.31 0.00	25,040,546.87 (20,949.22)	24,960,937.50 (3,907.50)	(79,609.37)	0.00	0.00	39,487.09	157,948.37	0.59%	0.879
US TREASURY NOTES 912828YW4	12/31/19	1.625	12/15/22	30,000,000.00	30,008,203.13 0.00	30,000,797.53 (235.46)	29,892,186.00 4,686.00	(108,611.53)	0.00	0.00	41,290.98	103,893.44	0.70%	1.615
US TREASURY NOTES 912828N30	06/28/22	2.125	12/31/22	25,000,000.00	24,948,242.19 0.00	24,966,329.60 8,626.30	24,917,970.00 (7,810.00)	(48,359.60)	0.00	0.00	44,752.04	90,947.69	0.59%	2.540



**Maine State Treasurer  
Portfolio Holdings  
As of August 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 91282CBD2	10/25/21	0.125	12/31/22	50,000,000.00	49,955,078.13 0.00	49,987,417.72 3,223.56	49,500,000.00 54,690.00	(487,417.72)	0.00	0.00	5,264.95	10,699.73	1.17%	0.201
US TREASURY NOTES 91282CBD2 .	10/29/21	0.125	12/31/22	50,000,000.00	49,949,218.75 0.00	49,985,643.62 3,678.08	49,500,000.00 54,690.00	(485,643.62)	0.00	0.00	5,264.95	10,699.73	1.17%	0.212
US TREASURY NOTES 91282CBD2 ..	11/23/21	0.125	12/31/22	50,000,000.00	49,931,640.63 0.00	49,979,475.23 5,258.42	49,500,000.00 54,690.00	(479,475.23)	0.00	0.00	5,264.95	10,699.73	1.17%	0.249
US TREASURY NOTES 91282CBN0	10/13/21	0.125	02/28/23	30,000,000.00	29,963,671.88 0.00	29,986,999.88 2,238.91	29,535,936.00 23,436.00	(451,063.88)	0.00	18,750.00	3,160.66	103.59	0.70%	0.213
US TREASURY NOTES 91282ZHH6	03/28/22	0.250	04/15/23	50,000,000.00	49,236,328.13 0.00	49,549,373.78 61,811.56	49,054,690.00 7,815.00	(494,683.78)	0.00	0.00	10,587.43	47,472.68	1.16%	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	49,372,845.41 80,671.34	48,945,310.00 15,620.00	(427,535.41)	0.00	0.00	5,264.94	21,059.78	1.15%	2.052
US TREASURY NOTES 9128284S6	05/19/21	2.750	05/31/23	50,000,000.00	52,638,671.88 0.00	50,967,275.95 (110,241.00)	49,781,250.00 (117,190.00)	(1,186,025.95)	0.00	0.00	116,461.75	349,385.25	1.17%	0.149
US TREASURY NOTES 9128284S6 .	06/10/22	2.750	05/31/23	50,000,000.00	50,187,500.00 37,568.31	50,143,661.97 (16,373.24)	49,781,250.00 (117,190.00)	(362,411.97)	0.00	0.00	116,461.75	349,385.25	1.17%	2.357
US TREASURY N/B NOTES 91282CCD1	11/23/21	0.125	05/31/23	50,000,000.00	49,753,906.25 0.00	49,879,174.19 13,770.59	48,804,690.00 (23,435.00)	(1,074,484.19)	0.00	0.00	5,293.72	15,881.15	1.15%	0.450
US TREASURY N/B NOTES 91282CCK5	07/15/22	0.125	06/30/23	11,000,000.00	10,682,460.94 560.46	10,726,009.15 28,124.88	10,702,656.80 (13,750.00)	(23,352.35)	0.00	0.00	1,158.29	2,353.94	0.25%	3.205
US TREASURY N/B NOTES 91282CCK5 .	08/01/22	0.125	06/30/23	50,000,000.00	48,748,046.88 5,434.78	48,864,595.07 116,548.19	48,648,440.00 (99,606.88)	(216,155.07)	(5,434.78)	0.00	5,264.95	10,699.73	1.15%	2.924
US TREASURY NOTES 9128284X5	05/19/21	2.750	08/31/23	50,000,000.00	52,919,921.88 0.00	51,274,402.36 (108,534.26)	49,617,190.00 (257,810.00)	(1,657,212.36)	0.00	687,500.00	115,890.73	3,798.34	1.17%	0.185
US TREASURY NOTES 91282CAK7	06/28/22	0.125	09/15/23	25,000,000.00	24,148,437.50 8,916.44	24,273,103.18 59,455.94	24,148,437.50 (66,407.50)	(124,665.68)	0.00	0.00	2,632.47	14,436.14	0.57%	3.002
US TREASURY NOTES 91282CAK7 .	06/30/22	0.125	09/15/23	20,000,000.00	19,314,062.50 7,269.02	19,411,831.87 48,108.74	19,318,750.00 (53,126.00)	(93,081.87)	0.00	0.00	2,105.98	11,548.91	0.46%	3.035
US TREASURY NOTES 9128285D8	07/19/21	2.875	09/30/23	50,000,000.00	52,859,375.00 0.00	51,402,981.01 (110,386.83)	49,679,690.00 (242,185.00)	(1,723,291.01)	0.00	0.00	121,755.47	604,849.73	1.17%	0.265
US TREASURY NOTES 91282CDA6	09/30/21	0.250	09/30/23	35,000,000.00	34,960,351.56 0.00	34,978,600.70 1,683.70	33,807,812.50 (103,904.50)	(1,170,788.20)	0.00	0.00	7,411.20	36,816.94	0.80%	0.307
US TREASURY NOTES 91282CAP6	06/30/21	0.125	10/15/23	35,000,000.00	34,852,343.75 0.00	34,927,847.78 5,468.75	33,714,842.00 (109,375.00)	(1,213,005.78)	0.00	0.00	3,705.60	16,615.44	0.79%	0.310
US TREASURY NOTES 91282CAW1	11/23/21	0.250	11/15/23	50,000,000.00	49,638,671.88 0.00	49,779,800.04 15,514.09	48,117,190.00 (187,500.00)	(1,662,610.04)	0.00	0.00	10,529.89	37,024.46	1.13%	0.618
US TREASURY NOTES 9128285P1	05/19/21	2.875	11/30/23	50,000,000.00	53,347,656.25 0.00	51,646,684.97 (112,191.72)	49,632,810.00 (296,880.00)	(2,013,874.97)	0.00	0.00	121,755.46	365,266.39	1.17%	0.223
US TREASURY N/B NOTES 91282CDM0	06/10/22	0.500	11/30/23	50,000,000.00	48,455,078.13 6,830.60	48,693,421.10 89,019.67	48,195,310.00 (195,315.00)	(498,111.10)	0.00	0.00	21,174.86	63,524.59	1.14%	2.653
US TREASURY NOTES 91282CBA8	07/20/21	0.125	12/15/23	20,000,000.00	19,910,937.50 0.00	19,952,324.17 3,144.57	19,162,500.00 (75,000.00)	(789,824.17)	0.00	0.00	2,117.49	5,327.87	0.45%	0.311
US TREASURY NOTES 91282CBA8 .	07/20/21	0.125	12/15/23	50,000,000.00	49,777,343.75 0.00	49,880,810.44 7,861.44	47,906,250.00 (187,500.00)	(1,974,560.44)	0.00	0.00	5,293.71	13,319.67	1.13%	0.311



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US TREASURY NOTES 91282CBA8 ..	08/16/21	0.125	12/15/23	50,000,000.00	49,808,593.75 0.00	49,894,287.97 6,972.50	47,906,250.00 (187,500.00)	(1,988,037.97)	0.00	0.00	5,293.71	13,319.67	1.13%	0.290
US TREASURY NOTES 9128285U0	12/20/21	2.625	12/31/23	25,000,000.00	25,986,328.13 0.00	25,646,903.47 (41,263.39)	24,730,470.00 (156,250.00)	(916,433.47)	0.00	0.00	55,281.93	112,347.15	0.58%	0.665
US TREASURY NOTES 912828V23	06/21/21	2.250	12/31/23	50,000,000.00	52,365,234.38 0.00	51,245,399.68 (79,439.08)	49,187,500.00 (304,690.00)	(2,057,899.68)	0.00	0.00	94,769.02	192,595.11	1.16%	0.366
US TREASURY N/B NOTES 91282CDR9	01/14/22	0.750	12/31/23	50,000,000.00	49,847,656.25 0.00	49,896,593.49 6,595.89	48,226,560.00 (234,380.00)	(1,670,033.49)	0.00	0.00	31,589.67	64,198.37	1.14%	0.907
US TREASURY N/B NOTES 91282CDR9 .	05/16/22	0.750	12/31/23	50,000,000.00	48,630,859.38 0.00	48,879,794.04 71,453.47	48,226,560.00 (234,380.00)	(653,234.04)	0.00	0.00	31,589.67	64,198.37	1.14%	2.480
US TREASURY NOTES 91282CBM2	03/01/21	0.125	02/15/24	25,000,000.00	24,854,492.19 0.00	24,928,390.24 4,172.75	23,816,405.00 (128,907.50)	(1,111,985.24)	0.00	15,625.00	2,652.17	1,443.61	0.56%	0.323
US TREASURY NOTES 9128286G0	05/19/21	2.375	02/29/24	50,000,000.00	52,896,484.38 0.00	51,556,575.27 (88,376.98)	49,195,310.00 (359,380.00)	(2,361,265.27)	0.00	593,750.00	100,087.45	3,280.39	1.16%	0.283
US TREASURY NOTES 9128286G0 .	03/21/22	2.375	02/29/24	30,000,000.00	30,232,031.25 0.00	30,178,435.30 (10,130.94)	29,517,186.00 (215,628.00)	(661,249.30)	0.00	356,250.00	60,052.47	1,968.23	0.70%	1.967
US TREASURY NOTES 91282CBR1	07/28/21	0.250	03/15/24	30,000,000.00	29,962,500.00 0.00	29,978,108.74 1,209.68	28,551,564.00 (168,750.00)	(1,426,544.74)	0.00	0.00	6,317.93	34,646.74	0.67%	0.298
US TREASURY NOTES 91282CBR1 .	09/29/21	0.250	03/15/24	35,000,000.00	34,857,812.50 0.00	34,911,172.40 4,908.48	33,310,158.00 (196,875.00)	(1,601,014.40)	0.00	0.00	7,370.92	40,421.19	0.78%	0.416
US TREASURY NOTES 912828W71	07/19/21	2.125	03/31/24	25,000,000.00	26,182,617.19 0.00	25,692,058.94 (37,181.68)	24,480,470.00 (179,685.00)	(1,211,588.94)	0.00	0.00	44,996.58	223,531.42	0.58%	0.362
US TREASURY NOTES 912828W71 .	07/19/21	2.125	03/31/24	50,000,000.00	52,365,234.38 0.00	51,384,117.89 (74,363.35)	48,960,940.00 (359,370.00)	(2,423,177.89)	0.00	0.00	89,993.17	447,062.84	1.15%	0.362
US TREASURY N/B NOTES 91282CEG2	06/30/22	2.250	03/31/24	20,000,000.00	19,705,468.75 111,885.25	19,734,461.67 14,266.36	19,615,624.00 (153,126.00)	(118,837.67)	0.00	0.00	38,114.75	189,344.26	0.46%	3.119
US TREASURY N/B NOTES 91282CBV2	10/13/21	0.375	04/15/24	30,000,000.00	29,896,875.00 0.00	29,933,278.69 3,493.85	28,532,814.00 (187,500.00)	(1,400,464.69)	0.00	0.00	9,528.69	42,725.41	0.67%	0.513
US TREASURY N/B NOTES 91282CEK3	08/01/22	2.500	04/30/24	50,000,000.00	49,634,765.63 315,896.74	49,652,512.13 17,746.50	49,203,125.00 (431,640.63)	(449,387.13)	(315,896.74)	0.00	105,298.91	421,195.65	1.16%	2.931
US TREASURY N/B NOTES 91282CCC3	05/19/21	0.250	05/15/24	50,000,000.00	49,873,046.88 0.00	49,927,687.87 3,603.98	47,343,750.00 (328,125.00)	(2,583,937.87)	0.00	0.00	10,529.89	37,024.46	1.12%	0.335
US TREASURY N/B NOTES 91282CCC3 .	05/19/21	0.250	05/15/24	50,000,000.00	49,896,484.38 0.00	49,941,037.81 2,938.63	47,343,750.00 (328,125.00)	(2,597,287.81)	0.00	0.00	10,529.89	37,024.46	1.12%	0.320
US TREASURY N/B NOTES 91282CCC3 ..	11/23/21	0.250	05/15/24	50,000,000.00	49,328,125.00 0.00	49,537,714.33 23,039.97	47,343,750.00 (328,125.00)	(2,193,964.33)	0.00	0.00	10,529.89	37,024.46	1.12%	0.799
US TREASURY N/B NOTES 91282CER8	06/10/22	2.500	05/31/24	50,000,000.00	49,697,265.63 34,153.01	49,732,115.77 13,016.32	49,171,875.00 (445,315.00)	(560,240.77)	0.00	0.00	105,874.32	317,622.95	1.16%	2.817
US TREASURY N/B NOTES 91282CCG4	06/21/21	0.250	06/15/24	50,000,000.00	49,654,296.88 0.00	49,792,895.29 9,831.93	47,210,940.00 (367,185.00)	(2,581,955.29)	0.00	0.00	10,587.43	26,639.34	1.11%	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	24,926,142.63 3,506.24	23,605,470.00 (183,592.50)	(1,320,672.63)	0.00	0.00	5,293.71	13,319.67	0.56%	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	49,852,285.27 7,012.49	47,210,940.00 (367,185.00)	(2,641,345.27)	0.00	0.00	10,587.43	26,639.34	1.11%	0.416

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US TREASURY N/B NOTES 91282CCL3	08/16/21	0.375	07/15/24	50,000,000.00	49,937,500.00 0.00	49,959,880.17 1,820.96	47,218,750.00 (398,440.00)	(2,741,130.17)	0.00	0.00	15,794.84	24,456.52	1.11%	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	34,873,857.37 5,248.89	32,867,187.50 (317,187.50)	(2,006,669.87)	0.00	0.00	11,056.38	60,631.79	0.77%	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	49,791,647.52 8,013.56	47,109,375.00 (531,250.00)	(2,682,272.52)	0.00	0.00	31,589.67	111,073.37	1.11%	0.942
US TREASURY N/B NOTES 91282CDH1 .	06/07/22	0.750	11/15/24	50,000,000.00	47,568,359.38 23,437.50	47,802,800.07 84,507.69	47,109,375.00 (531,250.00)	(693,425.07)	0.00	0.00	31,589.67	111,073.37	1.11%	2.829
US TREASURY N/B NOTES 91282CDH1 ..	06/30/22	0.750	11/15/24	20,000,000.00	18,890,625.00 18,750.00	18,971,051.50 39,574.95	18,843,750.00 (212,500.00)	(127,301.50)	0.00	0.00	12,635.87	44,429.35	0.44%	3.194
US TREASURY N/B NOTES 91282CEH0	08/01/22	2.625	04/15/25	40,000,000.00	39,750,000.00 309,836.07	39,757,844.13 7,844.13	39,131,248.00 (618,752.00)	(626,596.13)	(309,836.07)	0.00	88,934.42	398,770.49	0.92%	2.866
US TREASURY NOTES 91282ZL7	06/07/22	0.375	04/30/25	50,000,000.00	46,507,812.50 19,361.41	46,791,676.51 102,323.07	46,054,690.00 (679,685.00)	(736,986.51)	0.00	0.00	15,794.84	63,179.35	1.09%	2.906
US TREASURY N/B NOTES 91282CEY3	08/17/22	3.000	07/15/25	50,000,000.00	49,701,171.88 134,510.87	49,705,388.65 4,216.77	49,335,940.00 (365,231.88)	(369,448.65)	(134,510.87)	0.00	61,141.30	195,652.17	1.16%	3.216
<b>TOTAL</b>				2,506,000,000.00	2,508,943,593.90 1,147,100.53	2,500,730,666.66 66,097.30	2,436,847,984.80 (11,306,333.89)	(63,882,681.86)	(765,678.46)	1,671,875.00	2,249,912.38	7,150,263.05	57.41%	1.136
<b>FEDERAL AGENCY SECURITIES</b>														
FANNIE MAE NOTES 3135GOW33	10/24/19	1.375	09/06/22	25,000,000.00	24,816,750.00 0.00	24,999,125.72 5,420.57	24,995,700.00 22,875.00	(3,425.72)	0.00	0.00	28,645.83	167,100.69	0.59%	1.638
FANNIE MAE NOTES 3135GOW33 .	10/29/19	1.375	09/06/22	10,000,000.00	9,912,800.00 0.00	9,999,581.98 2,591.76	9,998,280.00 9,150.00	(1,301.98)	0.00	0.00	11,458.33	66,840.28	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	25,138,716.46 (25,445.03)	24,824,025.00 (10,400.00)	(314,691.46)	0.00	171,875.00	28,645.84	13,368.06	0.58%	0.172
FREDDIE MAC NOTES 3137EAEQ8	04/29/20	0.375	04/20/23	13,750,000.00	13,720,437.50 0.00	13,743,711.84 843.86	13,519,082.50 (2,942.50)	(224,629.34)	0.00	0.00	4,296.87	18,763.02	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	34,985,298.05 1,460.77	34,089,265.00 (47,460.00)	(896,033.05)	0.00	0.00	7,291.66	12,395.83	0.80%	0.299
FANNIE MAE NOTES (CALLABLE) 3135G05R0	08/12/20	0.300	08/10/23 11/10/22	50,000,000.00	49,906,000.00 0.00	49,970,501.37 2,666.05	48,540,600.00 (106,300.00)	(1,429,901.37)	0.00	75,000.00	12,500.00	8,750.00	1.14%	0.363
FANNIE MAE NOTES (CALLABLE) 3135G05V1	08/21/20	0.360	08/18/23 02/18/23	10,000,000.00	10,000,000.00 0.00	10,000,000.00 0.00	9,707,080.00 (23,010.00)	(292,920.00)	0.00	18,000.00	3,000.00	1,300.00	0.23%	0.360
FANNIE MAE NOTES (CALLABLE) 3135G05V1 .	08/21/20	0.360	08/18/23 02/18/23	50,000,000.00	50,000,000.00 0.00	50,000,000.00 0.00	48,535,400.00 (115,050.00)	(1,464,600.00)	0.00	90,000.00	15,000.00	6,500.00	1.14%	0.360
FREDDIE MAC NOTES 3137EAEV7	10/30/20	0.250	08/24/23	17,500,000.00	17,506,300.00 0.00	17,502,187.84 (189.98)	16,972,707.50 (40,477.50)	(529,480.34)	0.00	21,875.00	3,645.83	850.69	0.40%	0.237
FREDDIE MAC NOTES 3137EAEY1	10/19/20	0.125	10/16/23	25,000,000.00	24,910,750.00 0.00	24,966,490.38 2,533.65	24,095,625.00 (79,325.00)	(870,865.38)	0.00	0.00	2,604.17	11,718.75	0.57%	0.245
FANNIE MAE NOTES (CALLABLE) 3136G46A6	10/30/20	0.300	10/27/23 10/27/22	17,845,000.00	17,840,538.75 0.00	17,843,280.05 126.65	17,198,654.10 (69,167.22)	(644,625.95)	0.00	0.00	4,461.25	18,439.83	0.41%	0.308

**Maine State Treasurer  
Portfolio Holdings  
As of August 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
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	49,997,952.65 143.92	48,110,600.00 (210,450.00)	(1,887,352.65)	0.00	0.00	12,916.66	45,208.33	1.13%	0.313
FREDDIE MAC NOTES 3137EAFA2	12/07/20	0.250	12/04/23	25,000,000.00	24,990,750.00 0.00	24,996,111.95 262.59	24,022,900.00 (103,575.00)	(973,211.95)	0.00	0.00	5,208.34	15,104.17	0.57%	0.262
<b>TOTAL</b>				354,095,000.00	354,209,326.25 0.00	354,142,958.29 (9,585.19)	344,609,919.10 (776,132.22)	(9,533,039.19)	0.00	376,750.00	139,674.78	386,339.65	8.12%	0.446
<b>GRAND TOTAL</b>				4,327,545,000.00	4,324,810,349.32 1,147,100.53	4,317,853,868.29 824,711.29	4,244,294,890.05 (11,151,438.11)	(73,558,978.24)	(765,678.46)	3,164,757.96	4,201,980.34	9,791,981.89	100.00%	1.420

**Maine State Treasurer  
GASB 40 - Deposit and Investment Risk Disclosure  
As of August 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>US TREASURY</b>												
912828YF1	U.S. TREASURY	1.500	9/15/2022		AA+	Aaa	25,000,000.00	25,198,242.19	0.58%	24,988,280.00	0.59%	0.04
9128282W9	U.S. TREASURY	1.875	9/30/2022		AA+	Aaa	25,000,000.00	25,287,109.38	0.58%	24,984,375.00	0.59%	0.08
912828L57	U.S. TREASURY	1.750	9/30/2022		AA+	Aaa	50,000,000.00	50,091,796.88	1.16%	49,960,940.00	1.18%	0.08
91282CAN1	U.S. TREASURY	0.125	9/30/2022		AA+	Aaa	50,000,000.00	49,802,734.38	1.15%	49,898,440.00	1.18%	0.08
912828YK0	U.S. TREASURY	1.375	10/15/2022		AA+	Aaa	30,000,000.00	29,844,140.63	0.69%	29,943,750.00	0.71%	0.12
9128283C2	U.S. TREASURY	2.000	10/31/2022		AA+	Aaa	30,000,000.00	30,307,031.25	0.70%	29,962,500.00	0.71%	0.17
912828M49	U.S. TREASURY	1.875	10/31/2022		AA+	Aaa	50,000,000.00	50,757,812.50	1.17%	49,921,875.00	1.18%	0.17
912828M49 .	U.S. TREASURY	1.875	10/31/2022		AA+	Aaa	25,000,000.00	25,168,945.31	0.58%	24,960,937.50	0.59%	0.17
912828YW4	U.S. TREASURY	1.625	12/15/2022		AA+	Aaa	30,000,000.00	30,008,203.13	0.69%	29,892,186.00	0.70%	0.29
912828N30	U.S. TREASURY	2.125	12/31/2022		AA+	Aaa	25,000,000.00	24,948,242.19	0.58%	24,917,970.00	0.59%	0.33
91282CBD2	U.S. TREASURY	0.125	12/31/2022		AA+	Aaa	50,000,000.00	49,955,078.13	1.16%	49,500,000.00	1.17%	0.33
91282CBD2 .	U.S. TREASURY	0.125	12/31/2022		AA+	Aaa	50,000,000.00	49,949,218.75	1.15%	49,500,000.00	1.17%	0.33
91282CBD2 ..	U.S. TREASURY	0.125	12/31/2022		AA+	Aaa	50,000,000.00	49,931,640.63	1.15%	49,500,000.00	1.17%	0.33
91282CBN0	U.S. TREASURY	0.125	2/28/2023		AA+	Aaa	30,000,000.00	29,963,671.88	0.69%	29,535,936.00	0.70%	0.50
912828ZH6	U.S. TREASURY	0.250	4/15/2023		AA+	Aaa	50,000,000.00	49,236,328.13	1.14%	49,054,690.00	1.16%	0.62
91282CBX8	U.S. TREASURY	0.125	4/30/2023		AA+	Aaa	50,000,000.00	49,091,796.88	1.14%	48,945,310.00	1.15%	0.67
9128284S6	U.S. TREASURY	2.750	5/31/2023		AA+	Aaa	50,000,000.00	52,638,671.88	1.22%	49,781,250.00	1.17%	0.74
9128284S6 .	U.S. TREASURY	2.750	5/31/2023		AA+	Aaa	50,000,000.00	50,187,500.00	1.16%	49,781,250.00	1.17%	0.74
91282CCD1	U.S. TREASURY	0.125	5/31/2023		AA+	Aaa	50,000,000.00	49,753,906.25	1.15%	48,804,690.00	1.15%	0.75
91282CCK5	U.S. TREASURY	0.125	6/30/2023		AA+	Aaa	11,000,000.00	10,682,460.94	0.25%	10,702,656.80	0.25%	0.83
91282CCK5 .	U.S. TREASURY	0.125	6/30/2023		AA+	Aaa	50,000,000.00	48,748,046.88	1.13%	48,648,440.00	1.15%	0.83
9128284X5	U.S. TREASURY	2.750	8/31/2023		AA+	Aaa	50,000,000.00	52,919,921.88	1.22%	49,617,190.00	1.17%	0.99
91282CAK7	U.S. TREASURY	0.125	9/15/2023		AA+	Aaa	25,000,000.00	24,148,437.50	0.56%	24,148,437.50	0.57%	1.04
91282CAK7 .	U.S. TREASURY	0.125	9/15/2023		AA+	Aaa	20,000,000.00	19,314,062.50	0.45%	19,318,750.00	0.46%	1.04
9128285D8	U.S. TREASURY	2.875	9/30/2023		AA+	Aaa	50,000,000.00	52,859,375.00	1.22%	49,679,690.00	1.17%	1.06
91282CDA6	U.S. TREASURY	0.250	9/30/2023		AA+	Aaa	35,000,000.00	34,960,351.56	0.81%	33,807,812.50	0.80%	1.08
91282CAP6	U.S. TREASURY	0.125	10/15/2023		AA+	Aaa	35,000,000.00	34,852,343.75	0.81%	33,714,842.00	0.79%	1.12
91282CAW1	U.S. TREASURY	0.250	11/15/2023		AA+	Aaa	50,000,000.00	49,638,671.88	1.15%	48,117,190.00	1.13%	1.20
9128285P1	U.S. TREASURY	2.875	11/30/2023		AA+	Aaa	50,000,000.00	53,347,656.25	1.23%	49,632,810.00	1.17%	1.23
91282CDM0	U.S. TREASURY	0.500	11/30/2023		AA+	Aaa	50,000,000.00	48,455,078.13	1.12%	48,195,310.00	1.14%	1.25
91282CBA8	U.S. TREASURY	0.125	12/15/2023		AA+	Aaa	20,000,000.00	19,910,937.50	0.46%	19,162,500.00	0.45%	1.29
91282CBA8 .	U.S. TREASURY	0.125	12/15/2023		AA+	Aaa	50,000,000.00	49,777,343.75	1.15%	47,906,250.00	1.13%	1.29
91282CBA8 ..	U.S. TREASURY	0.125	12/15/2023		AA+	Aaa	50,000,000.00	49,808,593.75	1.15%	47,906,250.00	1.13%	1.29
9128285U0	U.S. TREASURY	2.625	12/31/2023		AA+	Aaa	25,000,000.00	25,986,328.13	0.60%	24,730,470.00	0.58%	1.31
912828V23	U.S. TREASURY	2.250	12/31/2023		AA+	Aaa	50,000,000.00	52,365,234.38	1.21%	49,187,500.00	1.16%	1.31
91282CDR9	U.S. TREASURY	0.750	12/31/2023		AA+	Aaa	50,000,000.00	49,847,656.25	1.15%	48,226,560.00	1.14%	1.33
91282CDR9 .	U.S. TREASURY	0.750	12/31/2023		AA+	Aaa	50,000,000.00	48,630,859.38	1.12%	48,226,560.00	1.14%	1.33
91282CBM2	U.S. TREASURY	0.125	2/15/2024		AA+	Aaa	25,000,000.00	24,854,492.19	0.57%	23,816,405.00	0.56%	1.46



**Maine State Treasurer  
GASB 40 - Deposit and Investment Risk Disclosure  
As of August 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)
9128286G0	U.S. TREASURY	2.375	2/29/2024		AA+	Aaa	50,000,000.00	52,896,484.38	1.22%	49,195,310.00	1.16%	1.48
9128286G0 .	U.S. TREASURY	2.375	2/29/2024		AA+	Aaa	30,000,000.00	30,232,031.25	0.70%	29,517,186.00	0.70%	1.48
91282CBR1	U.S. TREASURY	0.250	3/15/2024		AA+	Aaa	30,000,000.00	29,962,500.00	0.69%	28,551,564.00	0.67%	1.54
91282CBR1 .	U.S. TREASURY	0.250	3/15/2024		AA+	Aaa	35,000,000.00	34,857,812.50	0.81%	33,310,158.00	0.78%	1.54
912828W71	U.S. TREASURY	2.125	3/31/2024		AA+	Aaa	25,000,000.00	26,182,617.19	0.61%	24,480,470.00	0.58%	1.55
912828W71 .	U.S. TREASURY	2.125	3/31/2024		AA+	Aaa	50,000,000.00	52,365,234.38	1.21%	48,960,940.00	1.15%	1.55
91282CEG2	U.S. TREASURY	2.250	3/31/2024		AA+	Aaa	20,000,000.00	19,705,468.75	0.46%	19,615,624.00	0.46%	1.55
91282CBV2	U.S. TREASURY	0.375	4/15/2024		AA+	Aaa	30,000,000.00	29,896,875.00	0.69%	28,532,814.00	0.67%	1.62
91282CEK3	U.S. TREASURY	2.500	4/30/2024		AA+	Aaa	50,000,000.00	49,634,765.63	1.15%	49,203,125.00	1.16%	1.63
91282CCC3	U.S. TREASURY	0.250	5/15/2024		AA+	Aaa	50,000,000.00	49,873,046.88	1.15%	47,343,750.00	1.12%	1.70
91282CCC3 .	U.S. TREASURY	0.250	5/15/2024		AA+	Aaa	50,000,000.00	49,896,484.38	1.15%	47,343,750.00	1.12%	1.70
91282CER8	U.S. TREASURY	2.500	5/31/2024		AA+	Aaa	50,000,000.00	49,697,265.63	1.15%	49,171,875.00	1.16%	1.71
91282CCG4	U.S. TREASURY	0.250	6/15/2024		AA+	Aaa	50,000,000.00	49,654,296.88	1.15%	47,210,940.00	1.11%	1.79
91282CCG4 .	U.S. TREASURY	0.250	6/15/2024		AA+	Aaa	25,000,000.00	24,879,882.81	0.58%	23,605,470.00	0.56%	1.79
91282CCG4 ..	U.S. TREASURY	0.250	6/15/2024		AA+	Aaa	50,000,000.00	49,759,765.63	1.15%	47,210,940.00	1.11%	1.79
91282CCL3	U.S. TREASURY	0.375	7/15/2024		AA+	Aaa	50,000,000.00	49,937,500.00	1.15%	47,218,750.00	1.11%	1.87
91282CCX7	U.S. TREASURY	0.375	9/15/2024		AA+	Aaa	35,000,000.00	34,816,796.88	0.81%	32,867,187.50	0.77%	2.03
91282CDH1	U.S. TREASURY	0.750	11/15/2024		AA+	Aaa	50,000,000.00	49,718,750.00	1.15%	47,109,375.00	1.11%	2.19
91282CDH1 .	U.S. TREASURY	0.750	11/15/2024		AA+	Aaa	50,000,000.00	47,568,359.38	1.10%	47,109,375.00	1.11%	2.19
91282CDH1 ..	U.S. TREASURY	0.750	11/15/2024		AA+	Aaa	20,000,000.00	18,890,625.00	0.44%	18,843,750.00	0.44%	2.19
91282CEH0	U.S. TREASURY	2.625	4/15/2025		AA+	Aaa	40,000,000.00	39,750,000.00	0.92%	39,131,248.00	0.92%	2.53
91282ZL7	U.S. TREASURY	0.375	4/30/2025		AA+	Aaa	50,000,000.00	46,507,812.50	1.08%	46,054,690.00	1.09%	2.65
91282CEY3	U.S. TREASURY	3.000	7/15/2025		AA+	Aaa	50,000,000.00	49,701,171.88	1.15%	49,335,940.00	1.16%	2.76
<b>ISSUER TOTAL</b>							2,506,000,000.00	2,508,943,593.90	58.01%	2,436,847,984.80	57.41%	1.20
<b>U.S. BANK MMF</b>												
CASH AND CASH EQUIVALENTS			9/1/2022				271,000,000.00	271,000,000.00	6.27%	271,000,000.00	6.39%	0.00
<b>ISSUER TOTAL</b>							271,000,000.00	271,000,000.00	6.27%	271,000,000.00	6.39%	0.00
<b>TD BANK DDA</b>												
CASH AND CASH EQUIVALENTS			9/1/2022				250,000,000.00	250,000,000.00	5.78%	250,000,000.00	5.89%	0.00
<b>ISSUER TOTAL</b>							250,000,000.00	250,000,000.00	5.78%	250,000,000.00	5.89%	0.00
<b>FNMA</b>												
3135G0W33	U.S. INSTRUMENTALITY	1.375	9/6/2022		AA+	Aaa	25,000,000.00	24,816,750.00	0.57%	24,995,700.00	0.59%	0.02
3135G0W33 .	U.S. INSTRUMENTALITY	1.375	9/6/2022		AA+	Aaa	10,000,000.00	9,912,800.00	0.23%	9,998,280.00	0.24%	0.02
3135G05G4	U.S. INSTRUMENTALITY	0.250	7/10/2023		AA+	Aaa	35,000,000.00	34,949,250.00	0.81%	34,089,265.00	0.80%	0.86
3135G05R0	U.S. INSTRUMENTALITY	0.300	8/10/2023	11/10/2022	AA+	Aaa	50,000,000.00	49,906,000.00	1.15%	48,540,600.00	1.14%	0.20

**Maine State Treasurer  
GASB 40 - Deposit and Investment Risk Disclosure  
As of August 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)
3135G05V1	U.S. INSTRUMENTALITY	0.360	8/18/2023	2/18/2023	AA+	Aaa	10,000,000.00	10,000,000.00	0.23%	9,707,080.00	0.23%	0.47
3135G05V1	U.S. INSTRUMENTALITY	0.360	8/18/2023	2/18/2023	AA+	Aaa	50,000,000.00	50,000,000.00	1.16%	48,535,400.00	1.14%	0.47
3136G46A6	U.S. INSTRUMENTALITY	0.300	10/27/2023	10/27/2022	AA+	Aaa	17,845,000.00	17,840,538.75	0.41%	17,198,654.10	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	1.16%	48,110,600.00	1.13%	0.22
<b>ISSUER TOTAL</b>							247,845,000.00	247,420,338.75	5.72%	241,175,579.10	5.68%	0.33
<b>BANGOR SAVINGS</b>												
	CASH AND CASH EQUIVALENTS		9/1/2022				146,000,000.00	146,000,000.00	3.38%	146,000,000.00	3.44%	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	0.35%	0.61
<b>ISSUER TOTAL</b>							161,000,000.00	161,000,000.00	3.72%	161,000,000.00	3.79%	0.06
<b>CAMDEN NATIONAL</b>												
	CASH AND CASH EQUIVALENTS		9/1/2022				100,000,000.00	100,000,000.00	2.31%	100,000,000.00	2.36%	0.00
	CERTIFICATES OF DEPOSIT	0.200	1/17/2023		NR	NR	50,000,000.00	50,000,000.00	1.16%	50,000,000.00	1.18%	0.39
<b>ISSUER TOTAL</b>							150,000,000.00	150,000,000.00	3.47%	150,000,000.00	3.53%	0.13
<b>NORTHEAST BANK</b>												
	CASH AND CASH EQUIVALENTS		9/1/2022				100,000,000.00	100,000,000.00	2.31%	100,000,000.00	2.36%	0.00
<b>ISSUER TOTAL</b>							100,000,000.00	100,000,000.00	2.31%	100,000,000.00	2.36%	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%	13,519,082.50	0.32%	0.64
3137EAEV7	U.S. INSTRUMENTALITY	0.250	8/24/2023		AA+	Aaa	17,500,000.00	17,506,300.00	0.40%	16,972,707.50	0.40%	0.98
3137EAEY1	U.S. INSTRUMENTALITY	0.125	10/16/2023		AA+	Aaa	25,000,000.00	24,910,750.00	0.58%	24,095,625.00	0.57%	1.13
3137EAF2	U.S. INSTRUMENTALITY	0.250	12/4/2023		AA+	Aaa	25,000,000.00	24,990,750.00	0.58%	24,022,900.00	0.57%	1.26
<b>ISSUER TOTAL</b>							81,250,000.00	81,128,237.50	1.88%	78,610,315.00	1.85%	1.05
<b>PEOPLE'S UNITED BANK</b>												
	CERTIFICATES OF DEPOSIT	0.350	1/19/2023		NR	NR	10,000,000.00	10,000,000.00	0.23%	10,000,000.00	0.24%	0.39
	CERTIFICATES OF DEPOSIT	0.250	4/18/2023		NR	NR	15,000,000.00	15,000,000.00	0.35%	15,000,000.00	0.35%	0.64
	CERTIFICATES OF DEPOSIT	0.250	4/23/2023		NR	NR	25,000,000.00	25,000,000.00	0.58%	25,000,000.00	0.59%	0.65
	CERTIFICATES OF DEPOSIT	0.200	6/14/2023		NR	NR	10,000,000.00	10,000,000.00	0.23%	10,000,000.00	0.24%	0.80
<b>ISSUER TOTAL</b>							60,000,000.00	60,000,000.00	1.39%	60,000,000.00	1.41%	0.63

**Maine State Treasurer  
GASB 40 - Deposit and Investment Risk Disclosure  
As of August 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>BAR HARBOR</b>												
	CASH AND CASH EQUIVALENTS		9/1/2022				51,000,000.00	51,000,000.00	1.18%	51,000,000.00	1.20%	0.00
<b>ISSUER TOTAL</b>							51,000,000.00	51,000,000.00	1.18%	51,000,000.00	1.20%	0.00
<b>LMA AMERICAS LLC</b>												
53944RLE6	COMMERCIAL PAPER		11/14/2022		A-1	P-1	25,000,000.00	24,820,763.89	0.57%	24,844,850.00	0.59%	0.21
53944RLU0	COMMERCIAL PAPER		11/28/2022		A-1	P-1	25,000,000.00	24,752,527.78	0.57%	24,809,600.00	0.58%	0.25
<b>ISSUER TOTAL</b>							50,000,000.00	49,573,291.67	1.15%	49,654,450.00	1.17%	0.23
<b>BEDFORD ROW FUNDING</b>												
07644BN57	COMMERCIAL PAPER		1/5/2023		A-1+	P-1	50,000,000.00	49,232,444.44	1.14%	49,424,000.00	1.16%	0.36
<b>ISSUER TOTAL</b>							50,000,000.00	49,232,444.44	1.14%	49,424,000.00	1.16%	0.36
<b>MUFG BANK LTD/NY</b>												
62479MNB5	COMMERCIAL PAPER		1/11/2023		A-1	P-1	50,000,000.00	49,165,000.00	1.14%	49,399,000.00	1.16%	0.38
<b>ISSUER TOTAL</b>							50,000,000.00	49,165,000.00	1.14%	49,399,000.00	1.16%	0.38
<b>BNP PARIBAS</b>												
09659CQP6	COMMERCIAL PAPER		3/23/2023		A-1	P-1	50,000,000.00	48,794,791.67	1.13%	49,011,150.00	1.15%	0.57
<b>ISSUER TOTAL</b>							50,000,000.00	48,794,791.67	1.13%	49,011,150.00	1.15%	0.57
<b>CITIGROUP</b>												
17327BR31	COMMERCIAL PAPER		4/3/2023		A-1	P-1	50,000,000.00	48,798,888.89	1.13%	48,983,100.00	1.15%	0.60
<b>ISSUER TOTAL</b>							50,000,000.00	48,798,888.89	1.13%	48,983,100.00	1.15%	0.60
<b>NATIXIS NY BRANCH</b>												
63873KPQ4	COMMERCIAL PAPER		2/24/2023		A-1	P-1	25,000,000.00	24,545,729.17	0.57%	24,590,650.00	0.58%	0.50
63873KSA6	COMMERCIAL PAPER		5/10/2023		A-1	P-1	25,000,000.00	24,309,138.89	0.56%	24,345,900.00	0.57%	0.71
<b>ISSUER TOTAL</b>							50,000,000.00	48,854,868.06	1.13%	48,936,550.00	1.15%	0.60
<b>STARBIRD FUNDING CORP</b>												
85520MJ87	COMMERCIAL PAPER		9/8/2022		A-1	P-1	41,450,000.00	41,238,144.44	0.95%	41,428,736.15	0.98%	0.02
<b>ISSUER TOTAL</b>							41,450,000.00	41,238,144.44	0.95%	41,428,736.15	0.98%	0.02



**Maine State Treasurer  
GASB 40 - Deposit and Investment Risk Disclosure  
As of August 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>CITIZENS BANK</u></b>												
	CASH AND CASH EQUIVALENTS		9/1/2022				39,000,000.00	39,000,000.00	0.90%	39,000,000.00	0.92%	0.00
<b>ISSUER TOTAL</b>							39,000,000.00	39,000,000.00	0.90%	39,000,000.00	0.92%	0.00
<b><u>FHLB</u></b>												
3130AJ7E3	U.S. INSTRUMENTALITY	1.375	2/17/2023		AA+	Aaa	25,000,000.00	25,660,750.00	0.59%	24,824,025.00	0.58%	0.46
<b>ISSUER TOTAL</b>							25,000,000.00	25,660,750.00	0.59%	24,824,025.00	0.58%	0.46
<b><u>MACHIAS SAVINGS</u></b>												
	CASH AND CASH EQUIVALENTS		9/1/2022				20,000,000.00	20,000,000.00	0.46%	20,000,000.00	0.47%	0.00
<b>ISSUER TOTAL</b>							20,000,000.00	20,000,000.00	0.46%	20,000,000.00	0.47%	0.00
<b><u>BATH SAVINGS</u></b>												
	CASH AND CASH EQUIVALENTS		9/1/2022				14,000,000.00	14,000,000.00	0.32%	14,000,000.00	0.33%	0.00
<b>ISSUER TOTAL</b>							14,000,000.00	14,000,000.00	0.32%	14,000,000.00	0.33%	0.00
<b><u>BIDDEFORD SAVINGS BANK</u></b>												
	CASH AND CASH EQUIVALENTS		9/1/2022				10,000,000.00	10,000,000.00	0.23%	10,000,000.00	0.24%	0.00
<b>ISSUER TOTAL</b>							10,000,000.00	10,000,000.00	0.23%	10,000,000.00	0.24%	0.00
<b>GRAND TOTAL</b>							4,327,545,000.00	4,324,810,349.32	100.00%	4,244,294,890.05	100.00%	

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

CUSIP	ISSUER	DATE	COUPON	MATURITY	CALL DATE	PAR VALUE/SHARES	UNIT COST	PRINCIPAL	ACCRUED INTEREST PURCHASED	YIELD
<b>CASH AND EQUIVALENTS</b>										
	NORTHEAST BANK	8/1/2022	2.030 V			2,000,000.00	100.00	2,000,000.00	0.00	2.030 V
	MACHIAS SAVINGS	8/3/2022	2.000 V			29,000,000.00	100.00	29,000,000.00	0.00	2.000 V
	CAMDEN NATIONAL	8/5/2022	2.010 V			1,000,000.00	100.00	1,000,000.00	0.00	2.010 V
	BATH SAVINGS	8/5/2022	2.030 V			14,000,000.00	100.00	14,000,000.00	0.00	2.030 V
	BIDDEFORD SAVINGS BANK	8/5/2022	2.020 V			5,000,000.00	100.00	5,000,000.00	0.00	2.020 V
	CAMDEN NATIONAL	8/5/2022	2.000 V			29,000,000.00	100.00	29,000,000.00	0.00	2.000 V
	MACHIAS SAVINGS	8/5/2022	2.000 V			13,000,000.00	100.00	13,000,000.00	0.00	2.000 V
	NORTHEAST BANK	8/5/2022	2.030 V			5,000,000.00	100.00	5,000,000.00	0.00	2.030 V
	BAR HARBOR	8/10/2022	2.000 V			6,000,000.00	100.00	6,000,000.00	0.00	2.000 V
	BIDDEFORD SAVINGS BANK	8/10/2022	2.020 V			5,000,000.00	100.00	5,000,000.00	0.00	2.020 V
	CAMDEN NATIONAL	8/10/2022	2.000 V			5,000,000.00	100.00	5,000,000.00	0.00	2.000 V
	CAMDEN NATIONAL	8/11/2022	2.000 V			53,000,000.00	100.00	53,000,000.00	0.00	2.000 V
	BANGOR SAVINGS	8/12/2022	2.010 V			1,000,000.00	100.00	1,000,000.00	0.00	2.010 V
	CAMDEN NATIONAL	8/12/2022	2.000 V			23,000,000.00	100.00	23,000,000.00	0.00	2.000 V
	U.S. BANK MMF	8/12/2022	0.100 V			63,000,000.00	100.00	63,000,000.00	0.00	0.100 V
	U.S. BANK MMF	8/15/2022	0.100 V			62,000,000.00	100.00	62,000,000.00	0.00	0.100 V
	U.S. BANK MMF	8/16/2022	0.100 V			107,000,000.00	100.00	107,000,000.00	0.00	0.100 V
	BAR HARBOR	8/19/2022	2.000 V			28,000,000.00	100.00	28,000,000.00	0.00	2.000 V
	BANGOR SAVINGS	8/22/2022	2.010 V			45,000,000.00	100.00	45,000,000.00	0.00	2.010 V
	BAR HARBOR	8/24/2022	2.000 V			23,000,000.00	100.00	23,000,000.00	0.00	2.000 V
	CITIZENS BANK	8/30/2022	2.030 V			1,000,000.00	100.00	1,000,000.00	0.00	2.030 V
	CITIZENS BANK	8/31/2022	2.030 V			38,000,000.00	100.00	38,000,000.00	0.00	2.030 V
<b>TOTAL:</b>						<b>558,000,000.00</b>		<b>558,000,000.00</b>	<b>0.00</b>	
<b>U.S. TREASURIES</b>										
91282CCK5	US TREASURY	8/1/2022	0.125	6/30/2023		50,000,000.00	97.496	48,748,046.88	5,434.78	2.92
91282CEH0	US TREASURY	8/1/2022	2.625	4/15/2025		40,000,000.00	99.375	39,750,000.00	309,836.07	2.87
91282CEK3	US TREASURY	8/1/2022	2.500	4/30/2024		50,000,000.00	99.270	49,634,765.63	315,896.74	2.93
91282CEY3	US TREASURY	8/17/2022	3.000	7/15/2025		50,000,000.00	99.402	49,701,171.88	134,510.87	3.22
<b>TOTAL:</b>						<b>190,000,000.00</b>		<b>187,833,984.39</b>	<b>765,678.46</b>	
<b>COMMERCIAL PAPER</b>										
53944RLU0	LMA AMERICAS LLC	8/2/2022	0.000	11/28/2022		25,000,000.00	99.010	24,752,527.78	0.00	3.05

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

CUSIP	ISSUER	DATE	COUPON	MATURITY	CALL DATE	PAR VALUE/SHARES	UNIT COST	PRINCIPAL	ACCRUED INTEREST PURCHASED	YIELD
17327BR31	CITIGROUP	8/11/2022	0.000	4/3/2023		50,000,000.00	97.598	48,798,888.89	0.00	3.77
53944RLE6	LMA AMERICAS LLC	8/17/2022	0.000	11/14/2022		25,000,000.00	99.283	24,820,763.89	0.00	2.92
63873KSA6	NATIXIS NY BRANCH	8/17/2022	0.000	5/10/2023		25,000,000.00	97.237	24,309,138.89	0.00	3.85
<b>TOTAL:</b>						<b>125,000,000.00</b>		<b>122,681,319.45</b>	<b>0.00</b>	
<b>GRAND TOTAL:</b>						<b>873,000,000.00</b>		<b>868,515,303.84</b>	<b>765,678.46</b>	

**Maine State Treasurer  
Securities Sold and Matured  
During the Month Ended August 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>														
	MACHIAS SAVINGS	8/2/2022	2.000	V	42,000,000.00	42,000,000.00	42,000,000.00	100.00	42,000,000.00	0.00	0.00	0.00	0.00	2.000 V
							0.00		0.00					
	BAR HARBOR	8/4/2022	2.000	V	25,000,000.00	25,000,000.00	25,000,000.00	100.00	25,000,000.00	0.00	0.00	0.00	0.00	2.000 V
							0.00		0.00					
	CAMDEN NATIONAL	8/4/2022	2.000	V	43,000,000.00	43,000,000.00	43,000,000.00	100.00	43,000,000.00	0.00	0.00	0.00	0.00	2.000 V
							0.00		0.00					
	BAR HARBOR	8/8/2022	2.000	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	2.000 V
							0.00		0.00					
	CAMDEN NATIONAL	8/8/2022	2.000	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	2.000 V
							0.00		0.00					
	BAR HARBOR	8/9/2022	2.000	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	2.000 V
							0.00		0.00					
	CAMDEN NATIONAL	8/9/2022	2.000	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	2.000 V
							0.00		0.00					
	BAR HARBOR	8/11/2022	2.000	V	19,000,000.00	19,000,000.00	19,000,000.00	100.00	19,000,000.00	0.00	0.00	0.00	0.00	2.000 V
							0.00		0.00					
	U.S. BANK MMF	8/11/2022	0.100	V	200,000,000.00	200,000,000.00	200,000,000.00	100.00	200,000,000.00	0.00	0.00	0.00	0.00	0.100 V
							0.00		0.00					
	U.S. BANK MMF	8/17/2022	0.100	V	44,000,000.00	44,000,000.00	44,000,000.00	100.00	44,000,000.00	0.00	0.00	0.00	0.00	0.100 V
							0.00		0.00					
	U.S. BANK MMF	8/18/2022	0.100	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	0.100 V
							0.00		0.00					
	MACHIAS SAVINGS	8/22/2022	2.000	V	60,000,000.00	60,000,000.00	60,000,000.00	100.00	60,000,000.00	0.00	0.00	0.00	0.00	2.000 V
							0.00		0.00					
	U.S. BANK MMF	8/23/2022	0.100	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	0.100 V
							0.00		0.00					
	U.S. BANK MMF	8/25/2022	0.100	V	155,000,000.00	155,000,000.00	155,000,000.00	100.00	155,000,000.00	0.00	0.00	0.00	0.00	0.100 V
							0.00		0.00					
	U.S. BANK MMF	8/26/2022	0.100	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	0.100 V
							0.00		0.00					
	U.S. BANK MMF	8/29/2022	0.100	V	21,000,000.00	21,000,000.00	21,000,000.00	100.00	21,000,000.00	0.00	0.00	0.00	0.00	0.100 V
							0.00		0.00					
<b>TOTAL:</b>					<b>734,000,000.00</b>	<b>734,000,000.00</b>	<b>734,000,000.00</b>		<b>734,000,000.00</b>	<b>0.00</b>	<b>0.00</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 August 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>														
53944RH19	LMA AMERICAS LLC	8/1/2022	0.000	8/1/2022	25,000,000.00	24,951,111.11	25,000,000.00	100.00	25,000,000.00	0.00	0.00	0.00	0.00	
							0.00		5,400.00					
53944RHF8	LMA AMERICAS LLC	8/15/2022	0.000	8/15/2022	25,000,000.00	24,909,631.94	25,000,000.00	100.00	25,000,000.00	0.00	0.00	0.00	0.00	
							13,902.78		28,875.00					
6117P5HG5	MONT BLANC CAPITAL CORP	8/16/2022	0.000	8/16/2022	36,174,000.00	36,039,955.23	36,174,000.00	100.00	36,174,000.00	0.00	0.00	0.00	0.00	
							21,855.13		43,734.37					
<b>TOTAL:</b>					<b>86,174,000.00</b>	<b>85,900,698.28</b>	<b>86,174,000.00</b>		<b>86,174,000.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	
							<b>35,757.91</b>		<b>78,009.37</b>					
<b>U.S. TREASURIES</b>														
9128282S8	US TREASURY	8/31/2022	1.625	8/31/2022	25,000,000.00	25,008,789.06	25,000,000.00	100.00	25,000,000.00	0.00	0.00	203,125.00	33,118.21	
							(247.35)		15,625.00					
<b>TOTAL:</b>					<b>25,000,000.00</b>	<b>25,008,789.06</b>	<b>25,000,000.00</b>		<b>25,000,000.00</b>	<b>0.00</b>	<b>0.00</b>	<b>203,125.00</b>	<b>33,118.21</b>	
							<b>(247.35)</b>		<b>15,625.00</b>					
<b>GRAND TOTAL:</b>					<b>\$ 845,174,000.00</b>	<b>844,909,487.34</b>	<b>845,174,000.00</b>		<b>845,174,000.00</b>	<b>0.00</b>	<b>0.00</b>	<b>203,125.00</b>	<b>33,118.21</b>	
							<b>35,510.56</b>		<b>93,634.37</b>					

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

DATE	CUSIP	TRANSACTION	SECURITY TYPE	DESCRIPTION	MATURITY	PAR VALUE/SHARES	PRINCIPAL	INTEREST	TRANSACTION TOTAL	BALANCE
8/1/2022	53944RH19	MATURITY	CP	LMA AMERICAS LLC	8/1/2022	25,000,000.00	25,000,000.00	0.00	25,000,000.00	25,000,000.00
8/1/2022	91282CCK5	BUY	UST	US TREASURY	6/30/2023	48,748,046.88	48,748,046.88	5,434.78	(48,753,481.66)	(23,753,481.66)
8/1/2022	91282CEH0	BUY	UST	US TREASURY	4/15/2025	39,750,000.00	39,750,000.00	309,836.07	(40,059,836.07)	(63,813,317.73)
	91282CEK3	BUY	UST	US TREASURY	4/30/2024	49,634,765.63	49,634,765.63	315,896.74	(49,950,662.37)	(113,763,980.10)
		INTEREST	CASH EQUIV	BANGOR SAVINGS		0.00	0.00	52,048.49	52,048.49	(113,711,931.61)
		INTEREST	CASH EQUIV	BATH SAVINGS		0.00	0.00	8,058.63	8,058.63	(113,703,872.98)
		INTEREST	CASH EQUIV	BAR HARBOR		0.00	0.00	35,667.12	35,667.12	(113,668,205.86)
		INTEREST	CASH EQUIV	BIDDEFORD SAVINGS BANK		0.00	0.00	3,144.79	3,144.79	(113,665,061.07)
		INTEREST	CASH EQUIV	CAMDEN NATIONAL		0.00	0.00	27,740.45	27,740.45	(113,637,320.62)
		INTEREST	CASH EQUIV	CITIZENS BANK		0.00	0.00	29,396.31	29,396.31	(113,607,924.31)
		INTEREST	CASH EQUIV	FIRST NATIONAL		0.00	0.00	17,758.90	17,758.90	(113,590,165.41)
		INTEREST	CASH EQUIV	MACHIAS SAVINGS		0.00	0.00	38,723.36	38,723.36	(113,551,442.05)
		INTEREST	CASH EQUIV	NORTHEAST BANK		0.00	0.00	60,486.33	60,486.33	(113,490,955.72)
		BUY	CASH EQUIV	NORTHEAST BANK		2,000,000.00	2,000,000.00	0.00	(2,000,000.00)	(115,490,955.72)
		INTEREST	CASH EQUIV	TD BANK DDA		0.00	0.00	205,821.92	205,821.92	(115,285,133.80)
		INTEREST	CASH EQUIV	U.S. BANK MMF		0.00	0.00	637,286.57	637,286.57	(114,647,847.23)
8/2/2022	53944RLU0	BUY	CP	LMA AMERICAS LLC	11/28/2022	24,752,527.78	24,752,527.78	0.00	(24,752,527.78)	(139,400,375.01)
8/2/2022		SELL	CASH EQUIV	MACHIAS SAVINGS		42,000,000.00	42,000,000.00	0.00	42,000,000.00	(97,400,375.01)
8/3/2022		BUY	CASH EQUIV	MACHIAS SAVINGS		29,000,000.00	29,000,000.00	0.00	(29,000,000.00)	(126,400,375.01)
8/4/2022		SELL	CASH EQUIV	BAR HARBOR		25,000,000.00	25,000,000.00	0.00	25,000,000.00	(101,400,375.01)
8/4/2022		SELL	CASH EQUIV	CAMDEN NATIONAL		43,000,000.00	43,000,000.00	0.00	43,000,000.00	(58,400,375.01)
8/5/2022		BUY	CASH EQUIV	CAMDEN NATIONAL		1,000,000.00	1,000,000.00	0.00	(1,000,000.00)	(59,400,375.01)
8/5/2022		BUY	CASH EQUIV	BATH SAVINGS		14,000,000.00	14,000,000.00	0.00	(14,000,000.00)	(73,400,375.01)
8/5/2022		BUY	CASH EQUIV	BIDDEFORD SAVINGS BANK		5,000,000.00	5,000,000.00	0.00	(5,000,000.00)	(78,400,375.01)
		BUY	CASH EQUIV	CAMDEN NATIONAL		29,000,000.00	29,000,000.00	0.00	(29,000,000.00)	(107,400,375.01)
		BUY	CASH EQUIV	MACHIAS SAVINGS		13,000,000.00	13,000,000.00	0.00	(13,000,000.00)	(120,400,375.01)
		BUY	CASH EQUIV	NORTHEAST BANK		5,000,000.00	5,000,000.00	0.00	(5,000,000.00)	(125,400,375.01)
8/8/2022		SELL	CASH EQUIV	BAR HARBOR		7,000,000.00	7,000,000.00	0.00	7,000,000.00	(118,400,375.01)
8/8/2022		SELL	CASH EQUIV	CAMDEN NATIONAL		7,000,000.00	7,000,000.00	0.00	7,000,000.00	(111,400,375.01)
8/9/2022		SELL	CASH EQUIV	BAR HARBOR		10,000,000.00	10,000,000.00	0.00	10,000,000.00	(101,400,375.01)
8/9/2022		SELL	CASH EQUIV	CAMDEN NATIONAL		10,000,000.00	10,000,000.00	0.00	10,000,000.00	(91,400,375.01)
8/10/2022	3135G05R0	INTEREST	INSTR	FNMA	8/10/2023	0.00	0.00	75,000.00	75,000.00	(91,325,375.01)
8/10/2022		BUY	CASH EQUIV	BAR HARBOR		6,000,000.00	6,000,000.00	0.00	(6,000,000.00)	(97,325,375.01)
8/10/2022		BUY	CASH EQUIV	BIDDEFORD SAVINGS BANK		5,000,000.00	5,000,000.00	0.00	(5,000,000.00)	(102,325,375.01)
		BUY	CASH EQUIV	CAMDEN NATIONAL		5,000,000.00	5,000,000.00	0.00	(5,000,000.00)	(107,325,375.01)
8/11/2022	17327BR31	BUY	CP	CITIGROUP	4/3/2023	48,798,888.89	48,798,888.89	0.00	(48,798,888.89)	(156,124,263.90)
8/11/2022		SELL	CASH EQUIV	BAR HARBOR		19,000,000.00	19,000,000.00	0.00	19,000,000.00	(137,124,263.90)
8/11/2022		BUY	CASH EQUIV	CAMDEN NATIONAL		53,000,000.00	53,000,000.00	0.00	(53,000,000.00)	(190,124,263.90)
		SELL	CASH EQUIV	U.S. BANK MMF		200,000,000.00	200,000,000.00	0.00	200,000,000.00	9,875,736.10
8/12/2022		BUY	CASH EQUIV	BANGOR SAVINGS		1,000,000.00	1,000,000.00	0.00	(1,000,000.00)	8,875,736.10

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

DATE	CUSIP	TRANSACTION	SECURITY TYPE	DESCRIPTION	MATURITY	PAR VALUE/SHARES	PRINCIPAL	INTEREST	TRANSACTION TOTAL	BALANCE
8/12/2022		BUY	CASH EQUIV	CAMDEN NATIONAL		23,000,000.00	23,000,000.00	0.00	(23,000,000.00)	(14,124,263.90)
8/12/2022		BUY	CASH EQUIV	U.S. BANK MMF		63,000,000.00	63,000,000.00	0.00	(63,000,000.00)	(77,124,263.90)
8/15/2022	53944RHF8	MATURITY	CP	LMA AMERICAS LLC	8/15/2022	25,000,000.00	25,000,000.00	0.00	25,000,000.00	(52,124,263.90)
8/15/2022	91282CBM2	INTEREST	UST	US TREASURY	2/15/2024	0.00	0.00	15,625.00	15,625.00	(52,108,638.90)
8/15/2022		BUY	CASH EQUIV	U.S. BANK MMF		62,000,000.00	62,000,000.00	0.00	(62,000,000.00)	(114,108,638.90)
8/16/2022	6117P5HG5	MATURITY	CP	MONT BLANC CAPITAL CORP	8/16/2022	36,174,000.00	36,174,000.00	0.00	36,174,000.00	(77,934,638.90)
8/16/2022		BUY	CASH EQUIV	U.S. BANK MMF		107,000,000.00	107,000,000.00	0.00	(107,000,000.00)	(184,934,638.90)
8/17/2022	3130AJ7E3	INTEREST	INSTR	FHLB	2/17/2023	0.00	0.00	171,875.00	171,875.00	(184,762,763.90)
8/17/2022	53944RLE6	BUY	CP	LMA AMERICAS LLC	11/14/2022	24,820,763.89	24,820,763.89	0.00	(24,820,763.89)	(209,583,527.79)
8/17/2022	63873KSA6	BUY	CP	NATIXIS NY BRANCH	5/10/2023	24,309,138.89	24,309,138.89	0.00	(24,309,138.89)	(233,892,666.68)
	91282CEY3	BUY	UST	US TREASURY	7/15/2025	49,701,171.88	49,701,171.88	134,510.87	(49,835,682.75)	(283,728,349.43)
		SELL	CASH EQUIV	U.S. BANK MMF		44,000,000.00	44,000,000.00	0.00	44,000,000.00	(239,728,349.43)
8/18/2022	3135G05V1	INTEREST	INSTR	FNMA	8/18/2023	0.00	0.00	18,000.00	18,000.00	(239,710,349.43)
8/18/2022	3135G05V1	INTEREST	INSTR	FNMA	8/18/2023	0.00	0.00	90,000.00	90,000.00	(239,620,349.43)
8/18/2022		SELL	CASH EQUIV	U.S. BANK MMF		70,000,000.00	70,000,000.00	0.00	70,000,000.00	(169,620,349.43)
8/19/2022		BUY	CASH EQUIV	BAR HARBOR		28,000,000.00	28,000,000.00	0.00	(28,000,000.00)	(197,620,349.43)
8/22/2022		BUY	CASH EQUIV	BANGOR SAVINGS		45,000,000.00	45,000,000.00	0.00	(45,000,000.00)	(242,620,349.43)
8/22/2022		SELL	CASH EQUIV	MACHIAS SAVINGS		60,000,000.00	60,000,000.00	0.00	60,000,000.00	(182,620,349.43)
8/23/2022		SELL	CASH EQUIV	U.S. BANK MMF		16,000,000.00	16,000,000.00	0.00	16,000,000.00	(166,620,349.43)
8/24/2022	3137EAEV7	INTEREST	INSTR	FHLMC	8/24/2023	0.00	0.00	21,875.00	21,875.00	(166,598,474.43)
8/24/2022		BUY	CASH EQUIV	BAR HARBOR		23,000,000.00	23,000,000.00	0.00	(23,000,000.00)	(189,598,474.43)
8/25/2022		SELL	CASH EQUIV	U.S. BANK MMF		155,000,000.00	155,000,000.00	0.00	155,000,000.00	(34,598,474.43)
8/26/2022		SELL	CASH EQUIV	U.S. BANK MMF		5,000,000.00	5,000,000.00	0.00	5,000,000.00	(29,598,474.43)
8/29/2022		SELL	CASH EQUIV	U.S. BANK MMF		21,000,000.00	21,000,000.00	0.00	21,000,000.00	(8,598,474.43)
8/30/2022		BUY	CASH EQUIV	CITIZENS BANK		1,000,000.00	1,000,000.00	0.00	(1,000,000.00)	(9,598,474.43)
8/31/2022	9128282S8	MATURITY	UST	US TREASURY	8/31/2022	25,000,000.00	25,000,000.00	203,125.00	25,203,125.00	15,604,650.57
8/31/2022	9128284X5	INTEREST	UST	US TREASURY	8/31/2023	0.00	0.00	687,500.00	687,500.00	16,292,150.57
8/31/2022	9128286G0	INTEREST	UST	US TREASURY	2/29/2024	0.00	0.00	593,750.00	593,750.00	16,885,900.57
	9128286G0	INTEREST	UST	US TREASURY	2/29/2024	0.00	0.00	356,250.00	356,250.00	17,242,150.57
	91282CBN0	INTEREST	UST	US TREASURY	2/28/2023	0.00	0.00	18,750.00	18,750.00	17,260,900.57
		BUY	CASH EQUIV	CITIZENS BANK		38,000,000.00	38,000,000.00	0.00	(38,000,000.00)	(20,739,099.43)
		INTEREST	CASH EQUIV	MISC INCOME		0.00	0.00	0.09	0.09	(20,739,099.34)

**Net Contributions** 20,739,099.34

**Net Withdrawals** -



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

DATE	TRANSACTION	CUSIP	DESCRIPTION	COUPON	MATURITY DATE	PRINCIPAL	INTEREST	TOTAL
9/6/2022	MATURITY	3135G0W33	FANNIE MAE NOTES	1.375	9/6/2022	\$ 35,000,000.00	\$ 240,625.00	\$ 35,240,625.00
9/8/2022	MATURITY	85520MJ87	STARBIRD FUNDING CORP COMM PAPER		9/8/2022	\$ 41,450,000.00	\$ -	\$ 41,450,000.00
9/15/2022	MATURITY	912828YF1	US TREASURY NOTES	1.500	9/15/2022	\$ 25,000,000.00	\$ 187,500.00	\$ 25,187,500.00
9/15/2022	INTEREST	91282CAK7	US TREASURY NOTES	0.125	9/15/2023	\$ -	\$ 28,125.00	\$ 28,125.00
9/15/2022	INTEREST	91282CBR1	US TREASURY NOTES	0.250	3/15/2024	\$ -	\$ 81,250.00	\$ 81,250.00
9/15/2022	INTEREST	91282CCX7	US TREASURY N/B NOTES	0.375	9/15/2024	\$ -	\$ 65,625.00	\$ 65,625.00
9/30/2022	MATURITY	9128282W9	US TREASURY NOTES	1.875	9/30/2022	\$ 25,000,000.00	\$ 234,375.00	\$ 25,234,375.00
9/30/2022	INTEREST	9128285D8	US TREASURY NOTES	2.875	9/30/2023	\$ -	\$ 718,750.00	\$ 718,750.00
9/30/2022	MATURITY	912828L57	US TREASURY NOTES	1.750	9/30/2022	\$ 50,000,000.00	\$ 437,500.00	\$ 50,437,500.00
9/30/2022	INTEREST	912828W71	US TREASURY NOTES	2.125	3/31/2024	\$ -	\$ 796,875.00	\$ 796,875.00
9/30/2022	MATURITY	91282CAN1	US TREASURY NOTES	0.125	9/30/2022	\$ 50,000,000.00	\$ 31,250.00	\$ 50,031,250.00
9/30/2022	INTEREST	91282CDA6	US TREASURY NOTES	0.250	9/30/2023	\$ -	\$ 43,750.00	\$ 43,750.00
9/30/2022	INTEREST	91282CEG2	US TREASURY N/B NOTES	2.250	3/31/2024	\$ -	\$ 225,000.00	\$ 225,000.00