



# Maine State Treasurer

## Pooled Cash Account

Reports for the period January 1, 2021 – January 31, 2021

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PFM Asset  
Management LLC

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213 Market Street  
Harrisburg, PA 17101

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717.232.2723  
[pfm.com](http://pfm.com)

**Maine State Treasurer  
Activity and Performance Summary  
For the Month Ending January 31, 2021**

Amortized Cost Basis Activity Summary		
<b>Beginning Amortized Cost Value</b>		2,522,527,402.57
Additions		
Contributions	391,338,784.58	
Interest Received	2,647,548.75	
Accrued Interest Sold	0.00	
Gain on Sales	0.00	
<b>Total Additions</b>		393,986,333.33
Deductions		
Withdrawals	0.00	
Accrued Interest Purchased	2,333.33	
Loss on Sales	0.00	
<b>Total Deductions</b>		(2,333.33)
Accretion (Amortization) for the Period		(150,065.37)
<b>Ending Amortized Cost Value</b>		2,916,361,337.20
Ending Fair Value		2,932,097,565.06
Unrealized Gain (Loss)		15,736,227.86

Detail of Amortized Cost Basis Return				
	Interest Earned	Accretion (Amortization)	Realized Gain(Loss)	Total Income
<b>Current Holdings</b>				
Cash and Equivalents	42,530.84	0.00	0.00	42,530.84
Repurchase Agreement	0.00	0.00	0.00	0.00
Certificates of Deposit	285,291.67	0.00	0.00	285,291.67
Commercial Paper	0.00	0.00	0.00	0.00
U.S. Treasuries	826,482.20	(126,126.34)	0.00	700,355.86
Federal Agency	513,537.98	(22,891.04)	0.00	490,646.94
Corporate	51,674.37	(911.12)	0.00	50,763.25
<b>Sales and Maturities</b>				
Repurchase Agreement	0.00	0.00	0.00	0.00
Commercial Paper	0.00	0.00	0.00	0.00
Certificates of Deposit	32,092.02	0.00	0.00	32,092.02
U.S. Treasuries	0.00	0.00	0.00	0.00
Federal Agency	2,177.78	(136.87)	0.00	2,040.91
Corporate	0.00	0.00	0.00	0.00
<b>Total</b>	1,753,786.86	(150,065.37)	0.00	1,603,721.49

Annualized Comparative Rates of Return			
	Twelve Month Trailing	Six Month Trailing	For the Month
Fed Funds	0.42%	0.25%	0.25%
Overnight Repo	0.30%	0.11%	0.10%
3 Month T-Bill	0.24%	0.09%	0.07%
6 Month T-Bill	0.25%	0.10%	0.08%
1 Year T-Note	0.30%	0.13%	0.12%
2 Year T-Note	0.28%	0.14%	0.13%
5 Year T-Note	0.45%	0.34%	0.43%

Summary of Amortized Cost Basis Return for the Period		
	Total Portfolio	Excluding Cash Equivalents
Interest Earned	1,753,786.86	1,711,256.02
Accretion (Amortization)	(150,065.37)	(150,065.37)
Realized Gain (Loss) on Sales	0.00	0.00
Total Income on Portfolio	1,603,721.49	1,561,190.65
Average Daily Historical Cost	2,700,042,638.64	1,557,687,799.93
Annualized Return	0.70%	1.18%
Annualized Return Fiscal Year to Date	0.72%	1.34%
Investment Advisory Fees	14,583.34	n/a
Annualized Return (net of fees)	0.69%	n/a
Weighted Average Effective Duration in Days	233	411

**Maine State Treasurer  
Activity and Performance Summary  
For the Month Ending January 31, 2021**

Fair Value Basis Activity Summary		
<b>Beginning Fair Value</b>		2,538,890,259.28
Additions		
Contributions	391,338,784.58	
Interest Received	2,647,548.75	
Accrued Interest Sold	0.00	
<b>Total Additions</b>		393,986,333.33
Deductions		
Withdrawals	0.00	
Accrued Interest Purchased	2,333.33	
<b>Total Deductions</b>		(2,333.33)
Change in Fair Value for the Period		(776,694.22)
<b>Ending Fair Value</b>		2,932,097,565.06

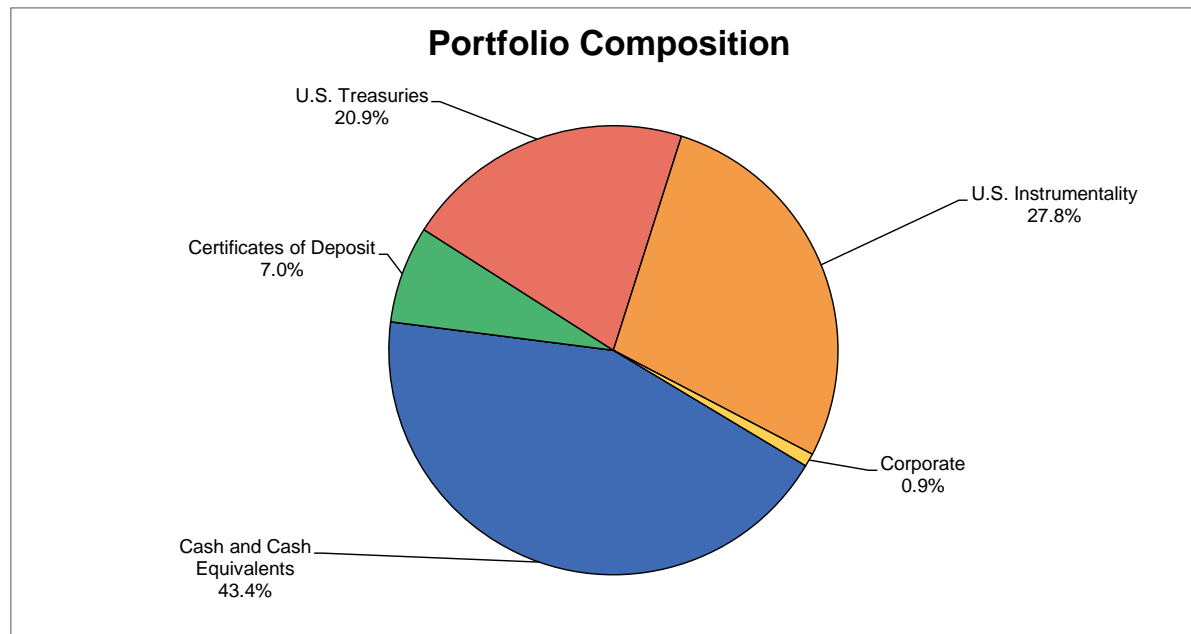
Detail of Fair Value Basis Return			
	Interest Earned	Change in Fair Value	Total Income
<b>Current Holdings</b>			
Cash and Equivalents	42,530.84	0.00	42,530.84
Repurchase Agreement	0.00	0.00	0.00
Certificates of Deposit	285,291.67	0.00	285,291.67
Commercial Paper	0.00	0.00	0.00
U.S. Treasuries	826,482.20	(585,641.50)	240,840.70
Federal Agency	513,537.98	(163,143.71)	350,394.27
Corporate	51,674.37	(27,209.01)	24,465.36
<b>Sales and Maturities</b>			
Repurchase Agreements	0.00	0.00	0.00
Commercial Paper	0.00	0.00	0.00
Certificates of Deposit	32,092.02	0.00	32,092.02
U.S. Treasuries	0.00	0.00	0.00
Federal Agency	2,177.78	(700.00)	1,477.78
Corporate	0.00	0.00	0.00
<b>Total</b>	1,753,786.86	(776,694.22)	977,092.64

Annualized Comparative Rates of Return			
	Twelve Month Trailing	Six Month Trailing	For the Month
Fed Funds	0.42%	0.25%	0.25%
Overnight Repo	0.30%	0.11%	0.10%
3 Month T-Bill	0.54%	0.12%	0.11%
6 Month T-Bill	0.90%	0.17%	0.11%
1 Year T-Note	1.60%	0.20%	0.26%
2 Year T-Note	2.49%	0.09%	0.08%
5 Year T-Note	4.94%	-1.51%	-3.78%

Summary of Fair Value Basis Return for the Period		
	Total Portfolio	Excluding Cash Equivalents
Interest Earned	1,753,786.86	1,711,256.02
Change in Fair Value	(776,694.22)	(776,694.22)
Total Income on Portfolio	977,092.64	934,561.80
Average Daily Historical Cost	2,700,042,638.64	1,557,687,799.93
Annualized Return	0.43%	0.71%
Annualized Return Fiscal Year to Date	0.40%	0.71%
Weighted Average Effective Duration in Days	233	411

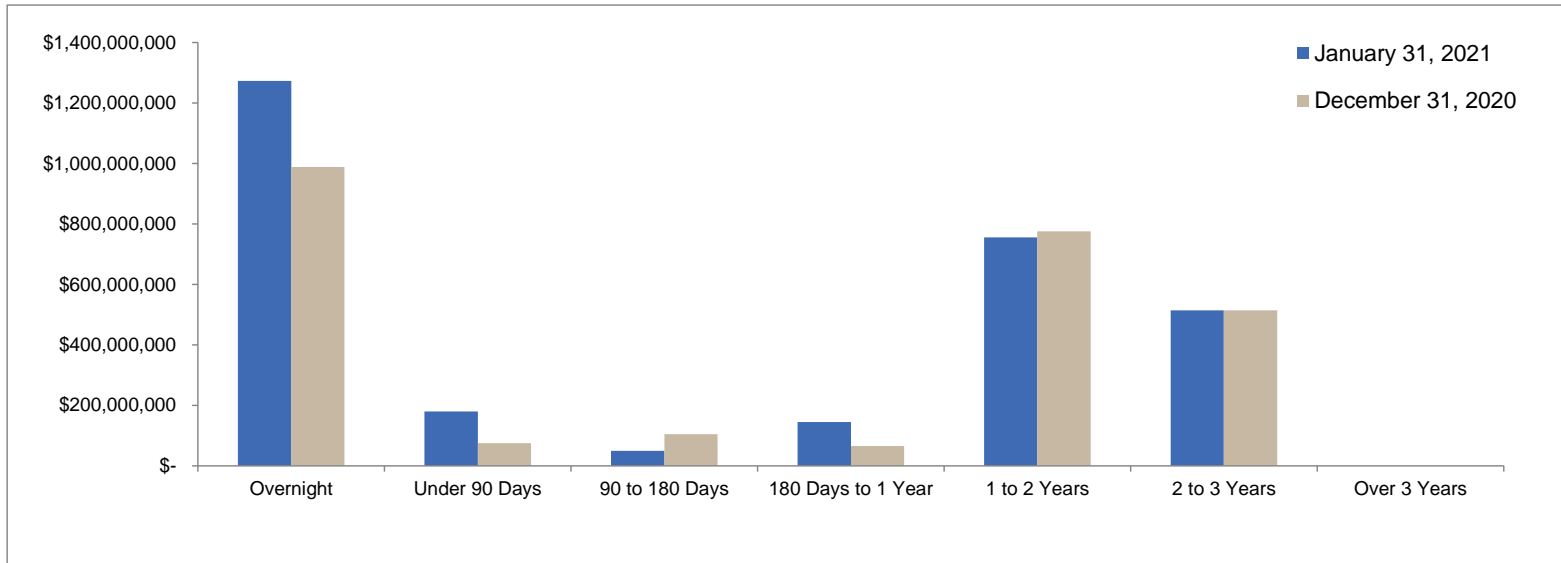
**Maine State Treasurer  
Investments - By Security Type  
As of January 31, 2021**

<b>Security Type</b>	<b>Original Cost</b>	<b>Amortized Cost</b>	<b>Fair Value</b>	<b>Accrued Interest</b>	<b>Unrealized Gain (Loss)</b>	<b>Weighted Average Final Maturity (Days)</b>	<b>Weighted Average Effective Duration (Years)</b>	<b>Asset Allocation</b>	<b>Weighted Average Yield</b>
Cash and Cash Equivalents	1,273,000,000.00	1,273,000,000.00	1,273,000,000.00	42,529.56	0.00	1	0.00	43.4%	0.04%
Repurchase Agreements	0.00	0.00	0.00	0.00	0.00			0.0%	
Commercial Paper	0.00	0.00	0.00	0.00	0.00			0.0%	
Certificates of Deposit	205,000,000.00	205,000,000.00	205,000,000.00	5,242,472.23	0.00	326	0.91	7.0%	1.65%
U.S. Treasuries	604,347,750.02	602,464,950.14	612,168,841.30	2,514,022.92	9,703,891.16	398	1.08	20.9%	1.38%
U.S. Instrumentality	809,092,536.25	809,004,305.78	814,484,584.77	1,520,968.19	5,480,278.99	782	1.21	27.8%	0.74%
Corporate	26,837,592.85	26,892,081.28	27,444,138.99	272,926.92	552,057.71	387	1.02	0.9%	2.29%
<b>Total</b>	<b>2,918,277,879.12</b>	<b>2,916,361,337.20</b>	<b>2,932,097,565.06</b>	<b>9,592,919.82</b>	<b>15,736,227.86</b>	<b>327</b>	<b>0.64</b>	<b>100.0%</b>	<b>0.65%</b>



**Maine State Treasurer  
Investments - By Maturity  
As of January 31, 2021**

Maturity Distribution	Original Cost January 31, 2021	Percentage	Original Cost December 31, 2020
Overnight	1,273,000,000.00	43.6%	989,000,000.00
Under 90 Days	180,249,625.00	6.2%	75,265,625.00
90 to 180 Days	50,000,000.00	1.7%	105,000,000.00
180 Days to 1 Year	145,550,920.32	5.0%	65,300,170.32
1 to 2 Years	755,474,447.55	25.9%	775,728,697.55
2 to 3 Years	514,002,886.25	17.6%	514,002,886.25
Over 3 Years	-	0.0%	-
<b>Totals</b>	<b>\$ 2,918,277,879.12</b>	<b>100.0%</b>	<b>\$ 2,524,297,379.12</b>



**Maine State Treasurer  
Portfolio Holdings  
As of January 31, 2021**

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	01/31/21	0.100	V	49,000,000.00	49,000,000.00 0.00	49,000,000.00 0.00	49,000,000.00 0.00	0.00	0.00	4,150.28	4,161.68	4,161.68	1.67%	0.100
CITIZENS BANK	01/31/21	0.070	V	100,000,000.00	100,000,000.00 0.00	100,000,000.00 0.00	100,000,000.00 0.00	0.00	0.00	5,928.75	5,945.21	5,945.21	3.41%	0.070
BANGOR SAVINGS BANK NOW	01/31/21	0.050	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%	0.050
TD BANK	01/31/21	0.070	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	14,822.40	14,863.10	14,863.10	8.53%	0.070
ANDROSCOGGIN BANK	01/31/21	0.030	V	0.00	0.00 0.00	0.00 0.00	0.00 0.00	0.00	0.00	636.99	123.29	123.29	0.00%	0.030
BATH SAVINGS	01/31/21	0.070	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	832.33	778.63	778.63	0.48%	0.070
BIDDEFORD SAVINGS BANK	01/31/21	0.080	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	339.74	317.82	317.82	0.17%	0.080
NORTHEAST BANK	01/31/21	0.100	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	2,123.29	2,123.30	2,123.30	0.85%	0.100
FIDELITY GOVERNMENT PORTFOLIO	01/31/21	0.010	V	430,000,000.00	430,000,000.00 0.00	430,000,000.00 0.00	430,000,000.00 0.00	0.00	0.00	1,894.98	2,501.62	2,501.62	14.67%	0.010
FIRST NATIONAL	01/31/21	0.050	V	50,000,000.00	50,000,000.00 0.00	50,000,000.00 0.00	50,000,000.00 0.00	0.00	0.00	2,117.49	2,123.29	2,123.29	1.71%	0.050
PFM FUNDS - GOVT SELECT SERIES INST CL	01/31/21	0.020	V	200,000,000.00	200,000,000.00 0.00	200,000,000.00 0.00	200,000,000.00 0.00	0.00	0.00	5,636.36	4,776.32	4,776.32	6.82%	0.020
U.S. BANK MONEY MARKET FUND	01/31/21	0.050	V	150,000,000.00	150,000,000.00 0.00	150,000,000.00 0.00	150,000,000.00 0.00	0.00	0.00	5,153.40	4,815.30	4,815.30	5.12%	0.050
MISCELLAENOUS INCOME	01/31/21	0.000	V	0.00	0.00 0.00	0.00 0.00	0.00 0.00	0.00	0.00	1.28	1.28	0.00	0.00%	0.000
<b>TOTAL</b>				1,273,000,000.00	1,273,000,000.00 0.00	1,273,000,000.00 0.00	1,273,000,000.00 0.00	0.00	0.00	43,637.29	42,530.84	42,529.56	43.42%	0.041

**CERTIFICATES OF DEPOSIT**

BANGOR SAVINGS BANK CERT DEPOS	04/08/19	2.700	04/08/21	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	34,875.00	748,125.00	0.51%	2.700
PEOPLES UNITED CERT DEPOS	04/18/19	2.550	04/18/21	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	32,937.50	695,937.50	0.51%	2.550
PEOPLES UNITED CERT DEPOS	04/22/19	2.550	04/22/21	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	54,895.83	1,152,812.50	0.85%	2.549
BAR HARBOR BANK & TRUST CERT DEPOS	06/12/19	2.330	06/12/21	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	100,319.45	1,941,666.67	1.71%	2.330
PEOPLES UNITED CERT DEPOS	01/17/20	1.650	01/17/22	40,000,000.00	40,000,000.00 0.00	40,000,000.00 0.00	40,000,000.00 0.00	0.00	0.00	0.00	56,833.33	698,500.00	1.36%	1.650

**Maine State Treasurer  
Portfolio Holdings  
As of January 31, 2021**

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
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	4,166.67	4,166.67	1.71%	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	1,263.89	1,263.89	0.34%	0.350
<b>TOTAL</b>				205,000,000.00	205,000,000.00 0.00	205,000,000.00 0.00	205,000,000.00 0.00	0.00	0.00	0.00	285,291.67	5,242,472.23	7.0%	1.651

**U.S. TREASURIES**

US TREASURY NOTES 9128286D7	02/26/20	2.500	02/28/21	25,000,000.00	25,265,625.00 0.00	25,019,488.79 (22,376.02)	25,042,970.00 (46,875.00)	23,481.21	0.00	0.00	53,522.10	265,883.98	0.85%	1.435
US TREASURY BILL 9127964Y2	01/25/21	0.000	04/15/21	50,000,000.00	49,992,000.00 0.00	49,992,700.00 700.00	49,994,425.00 2,425.00	1,725.00	0.00	0.00	0.00	0.00	1.71%	0.072
US TREASURY BILL 9127964Y2 .	01/25/21	0.000	04/15/21	50,000,000.00	49,992,000.00 0.00	49,992,700.00 700.00	49,994,425.00 2,425.00	1,725.00	0.00	0.00	0.00	0.00	1.71%	0.072
US TREASURY NOTES 9128284W7	09/16/19	2.750	08/15/21	25,000,000.00	25,432,617.19 0.00	25,120,687.20 (19,186.17)	25,359,375.00 (42,970.00)	238,687.80	0.00	0.00	57,914.40	317,595.11	0.86%	1.825
US TREASURY NOTES 9128282F6	08/28/19	1.125	08/31/21	30,000,000.00	29,764,453.13 0.00	29,932,288.30 9,948.17	30,178,125.00 (18,750.00)	245,836.70	0.00	0.00	28,901.94	143,577.35	1.03%	1.523
US TREASURY NOTES 9128286C9	09/30/19	2.500	02/15/22	25,000,000.00	25,493,164.06 0.00	25,215,085.36 (17,592.74)	25,621,095.00 (42,967.50)	406,009.64	0.00	0.00	52,649.46	288,722.83	0.87%	1.649
US TREASURY NOTES 912828W89	09/03/19	1.875	03/31/22	40,000,000.00	40,404,687.50 0.00	40,182,109.37 (13,346.08)	40,825,000.00 (43,752.00)	642,890.63	0.00	0.00	63,873.63	255,494.51	1.39%	1.473
US TREASURY NOTES 9128286M7	10/29/19	2.250	04/15/22	23,000,000.00	23,321,640.63 0.00	23,156,705.89 (11,091.06)	23,592,967.60 (35,939.80)	436,261.71	0.00	0.00	44,072.80	154,965.66	0.80%	1.668
US TREASURY NOTES 9128286M7 .	11/14/19	2.250	04/15/22	30,000,000.00	30,426,562.50 0.00	30,211,590.46 (14,975.58)	30,773,436.00 (46,878.00)	561,845.54	0.00	0.00	57,486.27	202,129.12	1.05%	1.647
US TREASURY NOTES 9128286U9	10/31/19	2.125	05/15/22	25,000,000.00	25,289,062.50 0.00	25,145,934.47 (9,666.60)	25,648,437.50 (31,250.00)	502,503.03	0.00	0.00	45,493.78	114,468.23	0.87%	1.658
US TREASURY NOTES 9128286U9 .	10/31/19	2.125	05/15/22	25,000,000.00	25,289,062.50 0.00	25,145,934.47 (9,666.60)	25,648,437.50 (31,250.00)	502,503.03	0.00	0.00	45,493.78	114,468.23	0.87%	1.658
US TREASURY NOTES 912828XG0	07/08/19	2.125	06/30/22	27,000,000.00	27,241,523.44 0.00	27,114,102.07 (6,881.64)	27,767,812.50 (37,970.10)	653,710.43	0.00	0.00	49,133.29	50,718.23	0.95%	1.815
US TREASURY NOTES 9128287C8	07/19/19	1.750	07/15/22	25,000,000.00	24,945,312.50 0.00	24,973,507.61 1,552.48	25,597,655.00 (23,440.00)	624,147.39	0.00	218,750.00	37,189.60	20,545.58	0.87%	1.826
US TREASURY NOTES 9128287C8 .	08/01/19	1.750	07/15/22	25,000,000.00	24,967,773.44 0.00	24,984,200.32 925.87	25,597,655.00 (23,440.00)	613,454.68	0.00	218,750.00	37,189.60	20,545.58	0.87%	1.795
US TREASURY NOTES 9128287C8 ..	08/05/19	1.750	07/15/22	26,000,000.00	26,142,187.50 0.00	26,069,969.48 (4,100.29)	26,621,561.20 (24,377.60)	551,591.72	0.00	227,500.00	38,677.18	21,367.40	0.91%	1.559
US TREASURY NOTES 9128287C8 ...	08/23/19	1.750	07/15/22	35,000,000.00	35,211,914.06 0.00	35,106,057.27 (6,215.08)	35,836,717.00 (32,816.00)	730,659.73	0.00	306,250.00	52,065.44	28,763.81	1.22%	1.535
US TREASURY NOTES 9128282S8	09/30/19	1.625	08/31/22	25,000,000.00	25,008,789.06 0.00	25,004,749.06 (255.59)	25,593,750.00 (23,437.50)	589,000.94	0.00	0.00	34,789.37	172,824.59	0.87%	1.612

**Maine State Treasurer  
Portfolio Holdings  
As of January 31, 2021**

DESCRIPTION	PURCHASE DATE	COUPON RATE	MATURITY DATE / CALL DATE	PAR VALUE	ORIGINAL COST/ACCRUED INTEREST PURCHASE	AMORTIZED COST/ACCRETION (AMORTIZATION)	FAIR VALUE/CHANGE IN FAIR VALUE	UNREALIZED GAIN (LOSS)	AI PURCHASED	INTEREST RECEIVED	INTEREST EARNED	TOTAL ACCRUED INTEREST	% ALLOCATIO N	YIELD
US TREASURY NOTES 912828YK0	10/21/19	1.375	10/15/22	30,000,000.00	29,844,140.63 0.00	29,911,203.06 4,432.70	30,642,186.00 (23,439.00)	730,982.94	0.00	0.00	35,130.49	123,523.35	1.05%	1.554
US TREASURY NOTES 9128283C2	11/14/19	2.000	10/31/22	30,000,000.00	30,307,031.25 0.00	30,180,756.84 (8,796.65)	30,984,375.00 (37,500.00)	803,618.16	0.00	0.00	51,381.22	154,143.65	1.06%	1.644
US TREASURY NOTES 912828YW4	12/31/19	1.625	12/15/22	30,000,000.00	30,008,203.13 0.00	30,005,180.12 (235.46)	30,848,436.00 (23,439.00)	843,255.88	0.00	0.00	41,517.85	64,285.71	1.05%	1.615
<b>TOTAL</b>				601,000,000.00	604,347,750.02 0.00	602,464,950.14 (126,126.34)	612,168,841.30 (585,641.50)	9,703,891.16	0.00	971,250.00	826,482.20	2,514,022.92	20.88%	1.376

**FEDERAL AGENCY SECURITIES**

FEDERAL HOME LOAN BANKS NOTES 3130AF5B9	01/16/19	3.000	10/12/21	10,000,000.00	10,103,100.00 0.00	10,026,084.30 (3,196.10)	10,202,690.00 (20,950.00)	176,605.70	0.00	0.00	25,000.00	90,833.33	0.35%	2.607
FANNIE MAE NOTES 3135G0S38	02/26/19	2.000	01/05/22	15,000,000.00	14,788,500.00 0.00	14,931,525.86 6,280.17	15,265,470.00 (18,300.00)	333,944.14	0.00	150,000.00	25,000.00	21,666.67	0.52%	2.514
FANNIE MAE NOTES 3135G0U92	09/16/19	2.625	01/11/22	25,000,000.00	25,462,250.00 0.00	25,187,516.51 (16,898.29)	25,597,875.00 (42,075.00)	410,358.49	0.00	328,125.00	54,687.50	36,458.33	0.87%	1.807
FANNIE MAE NOTES 3135G0T45	07/19/19	1.875	04/05/22	15,000,000.00	14,994,450.00 0.00	14,997,603.03 173.62	15,313,425.00 (15,060.00)	315,821.97	0.00	0.00	23,437.50	90,625.00	0.52%	1.889
FANNIE MAE NOTES 3135G0V59 .	05/15/19	2.250	04/12/22	20,000,000.00	20,021,600.00 0.00	20,008,839.13 (629.92)	20,514,520.00 (25,560.00)	505,680.87	0.00	0.00	37,500.00	136,250.00	0.70%	2.211
FANNIE MAE NOTES 3135G0V59	04/16/19	2.250	04/12/22	40,000,000.00	39,820,800.00 0.00	39,928,615.38 5,087.17	41,029,040.00 (51,120.00)	1,100,424.62	0.00	0.00	75,000.00	272,500.00	1.40%	2.406
FEDERAL HOME LOAN BANK 313379Q69	07/15/19	2.125	06/10/22	30,000,000.00	30,176,400.00 0.00	30,082,131.57 (5,154.01)	30,820,530.00 (34,050.00)	738,398.43	0.00	0.00	53,125.00	90,312.50	1.05%	1.916
FANNIE MAE NOTES 3135G0W33	10/24/19	1.375	09/06/22	25,000,000.00	24,816,750.00 0.00	24,898,233.30 5,420.56	25,496,725.00 (16,650.00)	598,491.70	0.00	0.00	28,645.83	138,454.86	0.87%	1.638
FANNIE MAE NOTES 3135G0W33 .	10/29/19	1.375	09/06/22	10,000,000.00	9,912,800.00 0.00	9,951,341.90 2,591.76	10,198,690.00 (6,660.00)	247,348.10	0.00	0.00	11,458.34	55,381.95	0.35%	1.689
FREDDIE MAC NOTES (CALLABLE) 3134GV6H6	07/21/20	0.320	10/20/22 07/20/21	35,000,000.00	34,993,000.00 0.00	34,994,662.61 264.32	35,032,130.00 (1,505.00)	37,467.39	0.00	56,000.00	9,333.33	3,422.22	1.19%	0.329
FREDDIE MAC NOTES (CALLABLE) 3134GV6H6 .	07/28/20	0.320	10/20/22 07/20/21	35,000,000.00	35,000,000.00 0.00	35,000,000.00 0.00	35,032,130.00 (1,505.00)	32,130.00	0.00	56,000.00	9,333.33	3,422.22	1.19%	0.320
FREDDIE MAC NOTES (CALLABLE) 3134GXJF2	01/12/21	0.200	12/30/22 06/30/21	35,000,000.00	35,000,000.00 2,333.33	35,000,000.00 0.00	35,006,895.00 6,895.00	6,895.00	(2,333.33)	0.00	3,694.45	6,027.78	1.19%	0.200
FEDERAL HOME LOAN BANKS NOTES 3130AJ7E3	12/04/20	1.375	02/17/23	25,000,000.00	25,660,750.00 102,170.14	25,612,322.36 (25,445.03)	25,635,625.00 (13,475.00)	23,302.64	0.00	0.00	28,645.83	156,597.22	0.87%	0.172
FREDDIE MAC NOTES 3137EAEQ8	04/29/20	0.375	04/20/23	13,750,000.00	13,720,437.50 0.00	13,728,005.06 843.86	13,818,722.50 275.00	90,717.44	0.00	0.00	4,296.88	14,466.15	0.47%	0.448
FANNIE MAE NOTES (CALLABLE) 3136G4VE0	04/29/20	0.550	04/27/23 04/27/21	10,750,000.00	10,750,000.00 0.00	10,750,000.00 0.00	10,761,233.75 (2,440.25)	11,233.75	0.00	0.00	4,927.08	15,438.19	0.37%	0.550
FANNIE MAE NOTES (CALLABLE) 3135G05B5	07/06/20	0.450	06/30/23 06/30/21	35,000,000.00	34,998,250.00 0.00	34,998,587.47 49.82	35,046,165.00 (5,040.00)	47,577.53	0.00	0.00	13,125.00	13,562.50	1.20%	0.452



**Maine State Treasurer  
Portfolio Holdings  
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DESCRIPTION	PURCHASE DATE	COUPON RATE	MATURITY DATE / CALL DATE	PAR VALUE	ORIGINAL COST/ACCRUED INTEREST PURCHASE	AMORTIZED COST/ACCRETION (AMORTIZATION)	FAIR VALUE/CHANGE IN FAIR VALUE	UNREALIZED GAIN (LOSS)	AI PURCHASED	INTEREST RECEIVED	INTEREST EARNED	TOTAL ACCRUED INTEREST	% ALLOCATION	YIELD
FANNIE MAE NOTES 3135G05G4	07/28/20	0.250	07/10/23	35,000,000.00	34,949,250.00 0.00	34,958,108.87 1,460.77	35,078,365.00 14,735.00	120,256.13	0.00	43,750.00	7,291.67	5,104.17	1.20%	0.299
FANNIE MAE NOTES (CALLABLE) 3136G4D26	07/28/20	0.400	07/28/23 07/28/21	30,000,000.00	30,000,000.00 0.00	30,000,000.00 0.00	30,039,060.00 (2,670.00)	39,060.00	0.00	60,000.00	10,000.00	1,000.00	1.02%	0.400
FANNIE MAE NOTES (CALLABLE) 3135G05R0	08/12/20	0.300	08/10/23 08/10/22	50,000,000.00	49,906,000.00 833.33	49,920,878.32 2,666.06	50,089,600.00 10,650.00	168,721.68	0.00	0.00	12,500.00	71,250.00	1.71%	0.363
FANNIE MAE NOTES (CALLABLE) 3135G05V1	08/21/20	0.360	08/18/23 02/18/22	10,000,000.00	10,000,000.00 300.00	10,000,000.00 0.00	10,021,070.00 1,490.00	21,070.00	0.00	0.00	3,000.00	16,300.00	0.34%	0.360
FANNIE MAE NOTES (CALLABLE) 3135G05V1 .	08/21/20	0.360	08/18/23 02/18/22	50,000,000.00	50,000,000.00 1,500.00	50,000,000.00 0.00	50,105,350.00 7,450.00	105,350.00	0.00	0.00	15,000.00	81,500.00	1.71%	0.360
FREDDIE MAC NOTES 3137EAEV7	10/30/20	0.250	08/24/23	17,500,000.00	17,506,300.00 8,385.42	17,505,723.93 (189.98)	17,541,142.50 12,390.00	35,418.57	0.00	0.00	3,645.83	19,444.44	0.60%	0.237
FREDDIE MAC NOTES (CALLABLE) 3134GWTL0	09/29/20	0.300	09/28/23 09/28/21	20,000,000.00	19,997,000.00 166.67	19,997,342.78 85.01	20,015,160.00 700.00	17,817.22	0.00	0.00	5,000.00	20,500.00	0.68%	0.305
FREDDIE MAC NOTES (CALLABLE) 3134GWTL0 .	09/29/20	0.300	09/28/23 09/28/21	50,000,000.00	49,992,500.00 416.67	49,993,356.95 212.53	50,037,900.00 1,750.00	44,543.05	0.00	0.00	12,500.00	51,250.00	1.71%	0.305
FREDDIE MAC NOTES (CALLABLE) 3134GWZB5	10/27/20	0.300	10/13/23 10/13/21	48,800,000.00	48,785,360.00 5,693.33	48,786,673.67 419.83	48,837,966.40 6,490.40	51,292.73	0.00	0.00	12,200.00	43,920.00	1.67%	0.310
FREDDIE MAC NOTES 3137EAEY1	10/19/20	0.125	10/16/23	25,000,000.00	24,910,750.00 260.42	24,919,331.73 2,533.65	24,964,175.00 21,425.00	44,843.27	0.00	0.00	2,604.16	9,114.58	0.85%	0.245
FANNIE MAE NOTES (CALLABLE) 3136G46A6	10/30/20	0.300	10/27/23 10/27/21	17,845,000.00	17,840,538.75 446.13	17,840,922.78 126.65	17,859,204.62 2,516.14	18,281.84	0.00	0.00	4,461.25	13,978.58	0.61%	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 7,750.00	49,995,273.91 143.92	50,086,950.00 1,200.00	91,676.09	0.00	0.00	12,916.67	32,291.67	1.71%	0.313
FREDDIE MAC NOTES 3137EAF2	12/07/20	0.250	12/04/23	25,000,000.00	24,990,750.00 520.83	24,991,224.36 262.59	25,036,775.00 5,950.00	45,550.64	0.00	0.00	5,208.33	9,895.83	0.85%	0.262
<b>TOTAL</b>				808,645,000.00	809,092,536.25 130,776.27	809,004,305.78 (22,891.04)	814,484,584.77 (163,143.71)	5,480,278.99	(2,333.33)	693,875.00	513,537.98	1,520,968.19	27.78%	0.738
<b>CORPORATE NOTES</b>														
MICROSOFT CORP (CALLABLE) NOTE 594918BW3	02/06/20	2.400	02/06/22 01/06/22	10,000,000.00	10,156,600.00 0.00	10,075,839.14 (6,935.15)	10,210,120.00 (9,370.00)	134,280.86	0.00	0.00	20,000.00	116,666.67	0.35%	1.601
JOHNSON & JOHNSON CORP NOTES 478160CD4	03/08/19	2.250	03/03/22	16,893,000.00	16,680,992.85 0.00	16,816,242.14 6,024.03	17,234,018.99 (17,839.01)	417,776.85	0.00	0.00	31,674.37	156,260.25	0.59%	2.690
<b>TOTAL</b>				26,893,000.00	26,837,592.85 0.00	26,892,081.28 (911.12)	27,444,138.99 (27,209.01)	552,057.71	0.00	0.00	51,674.37	272,926.92	0.94%	2.285
<b>GRAND TOTAL</b>				2,914,538,000.00	2,918,277,879.12 130,776.27	2,916,361,337.20 (149,928.50)	2,932,097,565.06 (775,994.22)	15,736,227.86	(2,333.33)	1,708,762.29	1,719,517.06	9,592,919.82	100.00%	0.647

**Maine State Treasurer**  
**GASB 40 - Deposit and Investment Risk Disclosure**  
**As of January 31, 2021**

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>												
9128286D7	U.S. TREASURY	2.500	2/28/2021		AA+	Aaa	25,000,000.00	25,265,625.00	0.87%	25,042,970.00	0.85%	0.08
9127964Y2	UNITED STATES TREASURY BILL		4/15/2021		A-1+	P-1	50,000,000.00	49,992,000.00	1.71%	49,994,425.00	1.71%	0.21
9127964Y2 .	UNITED STATES TREASURY BILL		4/15/2021		A-1+	P-1	50,000,000.00	49,992,000.00	1.71%	49,994,425.00	1.71%	0.21
9128284W7	U.S. TREASURY	2.750	8/15/2021		AA+	Aaa	25,000,000.00	25,432,617.19	0.87%	25,359,375.00	0.86%	0.54
9128282F6	U.S. TREASURY	1.125	8/31/2021		AA+	Aaa	30,000,000.00	29,764,453.13	1.02%	30,178,125.00	1.03%	0.58
9128286C9	U.S. TREASURY	2.500	2/15/2022		AA+	Aaa	25,000,000.00	25,493,164.06	0.87%	25,621,095.00	0.87%	1.03
912828W89	U.S. TREASURY	1.875	3/31/2022		AA+	Aaa	40,000,000.00	40,404,687.50	1.38%	40,825,000.00	1.39%	1.15
9128286M7	U.S. TREASURY	2.250	4/15/2022		AA+	Aaa	23,000,000.00	23,321,640.63	0.80%	23,592,967.60	0.80%	1.19
9128286M7 .	U.S. TREASURY	2.250	4/15/2022		AA+	Aaa	30,000,000.00	30,426,562.50	1.04%	30,773,436.00	1.05%	1.19
9128286U9	U.S. TREASURY	2.125	5/15/2022		AA+	Aaa	25,000,000.00	25,289,062.50	0.87%	25,648,437.50	0.87%	1.28
9128286U9 .	U.S. TREASURY	2.125	5/15/2022		AA+	Aaa	25,000,000.00	25,289,062.50	0.87%	25,648,437.50	0.87%	1.28
912828XG0	U.S. TREASURY	2.125	6/30/2022		AA+	Aaa	27,000,000.00	27,241,523.44	0.93%	27,767,812.50	0.95%	1.40
9128287C8	U.S. TREASURY	1.750	7/15/2022		AA+	Aaa	25,000,000.00	24,945,312.50	0.85%	25,597,655.00	0.87%	1.45
9128287C8 .	U.S. TREASURY	1.750	7/15/2022		AA+	Aaa	25,000,000.00	24,967,773.44	0.86%	25,597,655.00	0.87%	1.45
9128287C8 ..	U.S. TREASURY	1.750	7/15/2022		AA+	Aaa	26,000,000.00	26,142,187.50	0.90%	26,621,561.20	0.91%	1.45
9128287C8 ...	U.S. TREASURY	1.750	7/15/2022		AA+	Aaa	35,000,000.00	35,211,914.06	1.21%	35,836,717.00	1.22%	1.45
9128282S8	U.S. TREASURY	1.625	8/31/2022		AA+	Aaa	25,000,000.00	25,008,789.06	0.86%	25,593,750.00	0.87%	1.56
912828YK0	U.S. TREASURY	1.375	10/15/2022		AA+	Aaa	30,000,000.00	29,844,140.63	1.02%	30,642,186.00	1.05%	1.69
9128283C2	U.S. TREASURY	2.000	10/31/2022		AA+	Aaa	30,000,000.00	30,307,031.25	1.04%	30,984,375.00	1.06%	1.72
912828YW4	U.S. TREASURY	1.625	12/15/2022		AA+	Aaa	30,000,000.00	30,008,203.13	1.03%	30,848,436.00	1.05%	1.85
<b>ISSUER TOTAL</b>							601,000,000.00	604,347,750.02	20.71%	612,168,841.30	20.88%	1.08
<b>FNMA</b>												
3135G0S38	U.S. INSTRUMENTALITY	2.000	1/5/2022		AA+	Aaa	15,000,000.00	14,788,500.00	0.51%	15,265,470.00	0.52%	0.93
3135G0U92	U.S. INSTRUMENTALITY	2.625	1/11/2022		AA+	Aaa	25,000,000.00	25,462,250.00	0.87%	25,597,875.00	0.87%	0.94
3135G0T45	U.S. INSTRUMENTALITY	1.875	4/5/2022		AA+	Aaa	15,000,000.00	14,994,450.00	0.51%	15,313,425.00	0.52%	1.17
3135G0V59 .	U.S. INSTRUMENTALITY	2.250	4/12/2022		AA+	Aaa	20,000,000.00	20,021,600.00	0.69%	20,514,520.00	0.70%	1.19
3135G0V59	U.S. INSTRUMENTALITY	2.250	4/12/2022		AA+	Aaa	40,000,000.00	39,820,800.00	1.36%	41,029,040.00	1.40%	1.19
3135G0W33	U.S. INSTRUMENTALITY	1.375	9/6/2022		AA+	Aaa	25,000,000.00	24,816,750.00	0.85%	25,496,725.00	0.87%	1.58
3135G0W33 .	U.S. INSTRUMENTALITY	1.375	9/6/2022		AA+	Aaa	10,000,000.00	9,912,800.00	0.34%	10,198,690.00	0.35%	1.58
3136G4VE0	U.S. INSTRUMENTALITY	0.550	4/27/2023	4/27/2021	AA+	Aaa	10,750,000.00	10,750,000.00	0.37%	10,761,233.75	0.37%	0.24
3135G05B5	U.S. INSTRUMENTALITY	0.450	6/30/2023	6/30/2021	AA+	Aaa	35,000,000.00	34,998,250.00	1.20%	35,046,165.00	1.20%	0.42
3135G05G4	U.S. INSTRUMENTALITY	0.250	7/10/2023		AA+	Aaa	35,000,000.00	34,949,250.00	1.20%	35,078,365.00	1.20%	2.44
3136G4D26	U.S. INSTRUMENTALITY	0.400	7/28/2023	7/28/2021	AA+	Aaa	30,000,000.00	30,000,000.00	1.03%	30,039,060.00	1.02%	2.49
3135G05R0	U.S. INSTRUMENTALITY	0.300	8/10/2023	8/10/2022	AA+	Aaa	50,000,000.00	49,906,000.00	1.71%	50,089,600.00	1.71%	1.53
3135G05V1	U.S. INSTRUMENTALITY	0.360	8/18/2023	2/18/2022	AA+	Aaa	10,000,000.00	10,000,000.00	0.34%	10,021,070.00	0.34%	0.05
3135G05V1 .	U.S. INSTRUMENTALITY	0.360	8/18/2023	2/18/2022	AA+	Aaa	50,000,000.00	50,000,000.00	1.71%	50,105,350.00	1.71%	0.05
3136G46A6	U.S. INSTRUMENTALITY	0.300	10/27/2023	10/27/2021	AA+	Aaa	17,845,000.00	17,840,538.75	0.61%	17,859,204.62	0.61%	0.74
3135G06F5	U.S. INSTRUMENTALITY	0.310	11/16/2023	11/16/2022	AA+	Aaa	50,000,000.00	49,995,000.00	1.71%	50,086,950.00	1.71%	1.79
<b>ISSUER TOTAL</b>							438,595,000.00	438,256,188.75	15.02%	442,502,743.37	15.09%	1.23

**Maine State Treasurer**  
**GASB 40 - Deposit and Investment Risk Disclosure**  
**As of January 31, 2021**

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><u>FIDELITY GOVERNMENT MMF</u></b>												
	CASH AND CASH EQUIVALENTS		2/1/2021		AAA	AAA	430,000,000.00	430,000,000.00	14.73%	430,000,000.00	14.67%	0.00
<b>ISSUER TOTAL</b>							430,000,000.00	430,000,000.00	14.73%	430,000,000.00	14.67%	0.00
<b><u>FHLMC</u></b>												
3134GV6H6	U.S. INSTRUMENTALITY	0.320	10/20/2022	7/20/2021	AA+	Aaa	35,000,000.00	34,993,000.00	1.20%	35,032,130.00	1.19%	0.48
3134GV6H6	U.S. INSTRUMENTALITY	0.320	10/20/2022	7/20/2021	AA+	Aaa	35,000,000.00	35,000,000.00	1.20%	35,032,130.00	1.19%	0.48
3134GXJF2	U.S. INSTRUMENTALITY	0.200	12/30/2022	6/30/2021	AA+	Aaa	35,000,000.00	35,000,000.00	1.20%	35,006,895.00	1.19%	0.42
3137EAEQ8	U.S. INSTRUMENTALITY	0.375	4/20/2023		AA+	Aaa	13,750,000.00	13,720,437.50	0.47%	13,818,722.50	0.47%	2.22
3137EAEV7	U.S. INSTRUMENTALITY	0.250	8/24/2023		AA+	Aaa	17,500,000.00	17,506,300.00	0.60%	17,541,142.50	0.60%	2.56
3134GWTL0	U.S. INSTRUMENTALITY	0.300	9/28/2023	9/28/2021	AA+	Aaa	20,000,000.00	19,997,000.00	0.69%	20,015,160.00	0.68%	0.66
3134GWTL0	U.S. INSTRUMENTALITY	0.300	9/28/2023	9/28/2021	AA+	Aaa	50,000,000.00	49,992,500.00	1.71%	50,037,900.00	1.71%	0.66
3134GWZB5	U.S. INSTRUMENTALITY	0.300	10/13/2023	10/13/2021	AA+	Aaa	48,800,000.00	48,785,360.00	1.67%	48,837,966.40	1.67%	0.70
3137EAEY1	U.S. INSTRUMENTALITY	0.125	10/16/2023		AA+	Aaa	25,000,000.00	24,910,750.00	0.85%	24,964,175.00	0.85%	2.71
3137EAF2	U.S. INSTRUMENTALITY	0.250	12/4/2023		AA+	Aaa	25,000,000.00	24,990,750.00	0.86%	25,036,775.00	0.85%	2.84
<b>ISSUER TOTAL</b>							305,050,000.00	304,896,097.50	10.45%	305,322,996.40	10.41%	1.12
<b><u>TD BANK</u></b>												
	CASH AND CASH EQUIVALENTS		2/1/2021				250,000,000.00	250,000,000.00	8.57%	250,000,000.00	8.53%	0.00
<b>ISSUER TOTAL</b>							250,000,000.00	250,000,000.00	8.57%	250,000,000.00	8.53%	0.00
<b><u>PFM FUNDS</u></b>												
	CASH AND CASH EQUIVALENTS		2/1/2021				200,000,000.00	200,000,000.00	6.85%	200,000,000.00	6.82%	0.00
<b>ISSUER TOTAL</b>							200,000,000.00	200,000,000.00	6.85%	200,000,000.00	6.82%	0.00
<b><u>U.S. BANK DDA</u></b>												
	CASH AND CASH EQUIVALENTS		2/1/2021				150,000,000.00	150,000,000.00	5.14%	150,000,000.00	5.12%	0.00
<b>ISSUER TOTAL</b>							150,000,000.00	150,000,000.00	5.14%	150,000,000.00	5.12%	0.00
<b><u>CITIZENS BANK</u></b>												
	CASH AND CASH EQUIVALENTS		2/1/2021				100,000,000.00	100,000,000.00	3.43%	100,000,000.00	3.41%	0.00
<b>ISSUER TOTAL</b>							100,000,000.00	100,000,000.00	3.43%	100,000,000.00	3.41%	0.00
<b><u>BAR HARBOR</u></b>												
	CASH AND CASH EQUIVALENTS		2/1/2021				49,000,000.00	49,000,000.00	1.68%	49,000,000.00	1.67%	0.00
	CERTIFICATES OF DEPOSIT	2.330	6/12/2021		NR	NR	50,000,000.00	50,000,000.00	1.71%	50,000,000.00	1.71%	0.38
<b>ISSUER TOTAL</b>							99,000,000.00	99,000,000.00	3.39%	99,000,000.00	3.38%	0.19

**Maine State Treasurer**  
**GASB 40 - Deposit and Investment Risk Disclosure**  
**As of January 31, 2021**

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>PEOPLE'S UNITED BANK</b>												
	CERTIFICATES OF DEPOSIT	2.550	4/18/2021		NR	NR	15,000,000.00	15,000,000.00	0.51%	15,000,000.00	0.51%	0.22
	CERTIFICATES OF DEPOSIT	2.550	4/22/2021		NR	NR	25,000,000.00	25,000,000.00	0.86%	25,000,000.00	0.85%	0.23
	CERTIFICATES OF DEPOSIT	1.650	1/17/2022		NR	NR	40,000,000.00	40,000,000.00	1.37%	40,000,000.00	1.36%	0.98
	CERTIFICATES OF DEPOSIT	0.350	1/19/2023		NR	NR	10,000,000.00	10,000,000.00	0.34%	10,000,000.00	0.34%	1.99
<b>ISSUER TOTAL</b>							90,000,000.00	90,000,000.00	3.08%	90,000,000.00	3.07%	0.76
<b>FHLB</b>												
3130AF5B9	U.S. INSTRUMENTALITY	3.000	10/12/2021		AA+	Aaa	10,000,000.00	10,103,100.00	0.35%	10,202,690.00	0.35%	0.70
313379Q69	U.S. INSTRUMENTALITY	2.125	6/10/2022		AA+	Aaa	30,000,000.00	30,176,400.00	1.03%	30,820,530.00	1.05%	1.35
3130AJ7E3	U.S. INSTRUMENTALITY	1.375	2/17/2023		AA+	Aaa	25,000,000.00	25,660,750.00	0.88%	25,635,625.00	0.87%	2.02
<b>ISSUER TOTAL</b>							65,000,000.00	65,940,250.00	2.26%	66,658,845.00	2.27%	1.51
<b>CAMDEN NATIONAL</b>												
	CERTIFICATES OF DEPOSIT	0.200	1/17/2023		NR	NR	50,000,000.00	50,000,000.00	1.71%	50,000,000.00	1.71%	1.99
<b>ISSUER TOTAL</b>							50,000,000.00	50,000,000.00	1.71%	50,000,000.00	1.71%	1.99
<b>FIRST NATIONAL</b>												
	CASH AND CASH EQUIVALENTS		2/1/2021				50,000,000.00	50,000,000.00	1.71%	50,000,000.00	1.71%	0.00
<b>ISSUER TOTAL</b>							50,000,000.00	50,000,000.00	1.71%	50,000,000.00	1.71%	0.00
<b>NORTHEAST BANK</b>												
	CASH AND CASH EQUIVALENTS		2/1/2021				25,000,000.00	25,000,000.00	0.86%	25,000,000.00	0.85%	0.00
<b>ISSUER TOTAL</b>							25,000,000.00	25,000,000.00	0.86%	25,000,000.00	0.85%	0.00
<b>JOHNSON &amp; JOHNSON</b>												
478160CD4	CORPORATE	2.250	3/3/2022		AAA	Aaa	16,893,000.00	16,680,992.85	0.57%	17,234,018.99	0.59%	1.08
<b>ISSUER TOTAL</b>							16,893,000.00	16,680,992.85	0.57%	17,234,018.99	0.59%	1.08
<b>BANGOR SAVINGS</b>												
	CERTIFICATES OF DEPOSIT	2.700	4/8/2021		NR	NR	15,000,000.00	15,000,000.00	0.51%	15,000,000.00	0.51%	0.20
<b>ISSUER TOTAL</b>							15,000,000.00	15,000,000.00	0.51%	15,000,000.00	0.51%	0.20
<b>BATH SAVINGS</b>												
	CASH AND CASH EQUIVALENTS		2/1/2021				14,000,000.00	14,000,000.00	0.48%	14,000,000.00	0.48%	0.00
<b>ISSUER TOTAL</b>							14,000,000.00	14,000,000.00	0.48%	14,000,000.00	0.48%	0.00

Maine State Treasurer  
**GASB 40 - Deposit and Investment Risk Disclosure**  
 As of January 31, 2021

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>MICROSOFT</u></b>												
	CORPORATE	2.400	2/6/2022	1/6/2022	AAA	Aaa	10,000,000.00	10,156,600.00	0.35%	10,210,120.00	0.35%	0.92
<b>ISSUER TOTAL</b>							10,000,000.00	10,156,600.00	0.35%	10,210,120.00	0.35%	0.92
<b><u>BIDDEFORD SAVINGS BANK</u></b>												
	CASH AND CASH EQUIVALENTS		2/1/2021				5,000,000.00	5,000,000.00	0.17%	5,000,000.00	0.17%	0.00
<b>ISSUER TOTAL</b>							5,000,000.00	5,000,000.00	0.17%	5,000,000.00	0.17%	0.00
<b>GRAND TOTAL</b>							2,914,538,000.00	2,918,277,879.12	100.00%	2,932,097,565.06	100.00%	

**Maine State Treasurer  
Securities Purchased  
During the Month Ended January 31, 2021**

CUSIP	ISSUER	DATE	COUPON	MATURITY	CALL DATE	PAR VALUE/SHARES	UNIT COST	PRINCIPAL	ACCRUED INTEREST PURCHASED	YIELD
<b>CASH AND EQUIVALENTS</b>										
	FIDELITY GOVERNMENT MMF	1/4/2021	0.010 V			18,000,000.00	100.00	18,000,000.00	0.00	0.010 V
	FIDELITY GOVERNMENT MMF	1/6/2021	0.010 V			25,000,000.00	100.00	25,000,000.00	0.00	0.010 V
	FIDELITY GOVERNMENT MMF	1/8/2021	0.010 V			77,000,000.00	100.00	77,000,000.00	0.00	0.010 V
	FIDELITY GOVERNMENT MMF	1/13/2021	0.010 V			7,000,000.00	100.00	7,000,000.00	0.00	0.010 V
	FIDELITY GOVERNMENT MMF	1/15/2021	0.010 V			193,000,000.00	100.00	193,000,000.00	0.00	0.010 V
	FIDELITY GOVERNMENT MMF	1/20/2021	0.010 V			64,000,000.00	100.00	64,000,000.00	0.00	0.010 V
	FIDELITY GOVERNMENT MMF	1/21/2021	0.010 V			137,000,000.00	100.00	137,000,000.00	0.00	0.010 V
	FIDELITY GOVERNMENT MMF	1/22/2021	0.010 V			69,000,000.00	100.00	69,000,000.00	0.00	0.010 V
	FIDELITY GOVERNMENT MMF	1/27/2021	0.010 V			40,000,000.00	100.00	40,000,000.00	0.00	0.010 V
	FIDELITY GOVERNMENT MMF	1/29/2021	0.010 V			50,000,000.00	100.00	50,000,000.00	0.00	0.010 V
<b>TOTAL:</b>						<b>680,000,000.00</b>		<b>680,000,000.00</b>	<b>0.00</b>	
<b>CERTIFICATES OF DEPOSIT</b>										
	CAMDEN NATIONAL	1/17/2021	0.200	1/17/2023		50,000,000.00	100.000	50,000,000.00	0.00	0.20
	PEOPLE'S UNITED BANK	1/19/2021	0.350	1/19/2023		10,000,000.00	100.000	10,000,000.00	0.00	0.35
<b>TOTAL:</b>						<b>60,000,000.00</b>		<b>60,000,000.00</b>	<b>0.00</b>	
<b>U.S. TREASURIES</b>										
9127964Y2	US TREASURY	1/25/2021	0.000	4/15/2021		50,000,000.00	99.984	49,992,000.00	0.00	0.07
9127964Y2	US TREASURY	1/25/2021	0.000	4/15/2021		50,000,000.00	99.984	49,992,000.00	0.00	0.07
<b>TOTAL:</b>						<b>100,000,000.00</b>		<b>99,984,000.00</b>	<b>0.00</b>	
<b>FEDERAL AGENCY SECURITIES</b>										
3134GXJF2	FHLMC	1/12/2021	0.200	12/30/2022	6/30/2021	35,000,000.00	100.000	35,000,000.00	2,333.33	0.20
<b>TOTAL:</b>						<b>35,000,000.00</b>		<b>35,000,000.00</b>	<b>2,333.33</b>	
<b>GRAND TOTAL:</b>						<b>875,000,000.00</b>		<b>874,984,000.00</b>	<b>2,333.33</b>	

**Maine State Treasurer  
Securities Sold and Matured  
During the Month Ended January 31, 2021**

CUSIP	ISSUER	DATE	COUPON	MATURITY/ CALL DATE	PAR VALUE/SHARES	ORIGINAL COST	AMORTIZED COST AT SALE OR MATURITY ACCRETION / (AMORT)	MATURITY PRICE	MARKET VALUE AT SALE / SALE OR MATURITY / CHANGE IN MARKET VALUE	REALIZED GAIN (LOSS)	ACCRUED INTEREST SOLD	INTEREST RECEIVED	INTEREST EARNED	YIELD
<b>CASH AND EQUIVALENTS</b>														
	FIDELITY GOVERNMENT MMF	1/5/2021	0.010	V	4,000,000.00	4,000,000.00	4,000,000.00	100.00	4,000,000.00	0.00	0.00	0.00	0.00	0.010
	FIDELITY GOVERNMENT MMF	1/7/2021	0.010	V	15,000,000.00	15,000,000.00	15,000,000.00	100.00	15,000,000.00	0.00	0.00	0.00	0.00	0.010
	ANDROSCOGGIN	1/7/2021	0.030	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	0.030
	FIDELITY GOVERNMENT MMF	1/11/2021	0.010	V	39,000,000.00	39,000,000.00	39,000,000.00	100.00	39,000,000.00	0.00	0.00	0.00	0.00	0.010
	FIDELITY GOVERNMENT MMF	1/12/2021	0.010	V	18,000,000.00	18,000,000.00	18,000,000.00	100.00	18,000,000.00	0.00	0.00	0.00	0.00	0.010
	FIDELITY GOVERNMENT MMF	1/14/2021	0.010	V	62,000,000.00	62,000,000.00	62,000,000.00	100.00	62,000,000.00	0.00	0.00	0.00	0.00	0.010
	FIDELITY GOVERNMENT MMF	1/19/2021	0.010	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	0.010
	FIDELITY GOVERNMENT MMF	1/25/2021	0.010	V	197,000,000.00	197,000,000.00	197,000,000.00	100.00	197,000,000.00	0.00	0.00	0.00	0.00	0.010
	FIDELITY GOVERNMENT MMF	1/26/2021	0.010	V	3,000,000.00	3,000,000.00	3,000,000.00	100.00	3,000,000.00	0.00	0.00	0.00	0.00	0.010
	FIDELITY GOVERNMENT MMF	1/28/2021	0.010	V	28,000,000.00	28,000,000.00	28,000,000.00	100.00	28,000,000.00	0.00	0.00	0.00	0.00	0.010
<b>TOTAL:</b>					<b>396,000,000.00</b>	<b>396,000,000.00</b>	<b>396,000,000.00</b>		<b>396,000,000.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	
<b>CERTIFICATES OF DEPOSIT</b>														
	CAMDEN NATIONAL	1/17/2021	1.750	1/17/2021	50,000,000.00	50,000,000.00	50,000,000.00	0.00	50,000,000.00	0.00	0.00	882,786.46	32,092.02	1.75
<b>TOTAL:</b>					<b>50,000,000.00</b>	<b>50,000,000.00</b>	<b>50,000,000.00</b>		<b>50,000,000.00</b>	<b>0.00</b>	<b>0.00</b>	<b>882,786.46</b>	<b>32,092.02</b>	
<b>FEDERAL AGENCY SECURITIES</b>														
3134GV5J3	FHLMC	1/8/2021	0.320	1/8/2021	35,000,000.00	35,003,500.00	35,000,000.00	100.00	35,000,000.00	0.00	0.00	56,000.00	2,177.78	
<b>TOTAL:</b>					<b>35,000,000.00</b>	<b>35,003,500.00</b>	<b>35,000,000.00</b>		<b>35,000,000.00</b>	<b>0.00</b>	<b>0.00</b>	<b>56,000.00</b>	<b>2,177.78</b>	
<b>GRAND TOTAL:</b>					<b>\$ 481,000,000.00</b>	<b>481,003,500.00</b>	<b>481,000,000.00</b>		<b>481,000,000.00</b>	<b>0.00</b>	<b>0.00</b>	<b>938,786.46</b>	<b>34,269.80</b>	

**Maine State Treasurer  
Transaction Report  
For the Month Ended January 31, 2021**

DATE	CUSIP	TRANSACTION	SECURITY TYPE	DESCRIPTION	MATURITY	PAR VALUE/SHARES	PRINCIPAL	INTEREST	TRANSACTION TOTAL	BALANCE
1/4/2021		BUY	CASH EQUIV	FIDELITY GOVERNMENT MMF		18,000,000.00	18,000,000.00	0.00	(18,000,000.00)	(18,000,000.00)
		INTEREST	CASH EQUIV	FIDELITY GOVERNMENT MMF		0.00	0.00	1,894.98	1,894.98	(17,998,105.02)
		INTEREST	CASH EQUIV	PFM FUNDS		0.00	0.00	5,636.36	5,636.36	(17,992,468.66)
		INTEREST	CASH EQUIV	ANDROSCOGGIN		0.00	0.00	636.99	636.99	(17,991,831.67)
		INTEREST	CASH EQUIV	BATH SAVINGS		0.00	0.00	832.33	832.33	(17,990,999.34)
		INTEREST	CASH EQUIV	BAR HARBOR		0.00	0.00	4,150.28	4,150.28	(17,986,849.06)
		INTEREST	CASH EQUIV	BIDDEFORD SAVINGS BANK		0.00	0.00	339.74	339.74	(17,986,509.32)
		INTEREST	CASH EQUIV	CITIZENS BANK		0.00	0.00	5,928.75	5,928.75	(17,980,580.57)
		INTEREST	CASH EQUIV	FIRST NATIONAL		0.00	0.00	2,117.49	2,117.49	(17,978,463.08)
		INTEREST	CASH EQUIV	NORTHEAST BANK		0.00	0.00	2,123.29	2,123.29	(17,976,339.79)
		INTEREST	CASH EQUIV	TD BANK		0.00	0.00	14,822.40	14,822.40	(17,961,517.39)
		INTEREST	CASH EQUIV	U.S. BANK DDA		0.00	0.00	5,153.40	5,153.40	(17,956,363.99)
1/5/2021	3135G0S38	INTEREST	INSTR	FNMA	1/5/2022	0.00	0.00	150,000.00	150,000.00	(17,806,363.99)
		SELL	CASH EQUIV	FIDELITY GOVERNMENT MMF		4,000,000.00	4,000,000.00	0.00	4,000,000.00	(13,806,363.99)
1/6/2021		BUY	CASH EQUIV	FIDELITY GOVERNMENT MMF		25,000,000.00	25,000,000.00	0.00	(25,000,000.00)	(38,806,363.99)
1/7/2021		SELL	CASH EQUIV	FIDELITY GOVERNMENT MMF		15,000,000.00	15,000,000.00	0.00	15,000,000.00	(23,806,363.99)
		SELL	CASH EQUIV	ANDROSCOGGIN		25,000,000.00	25,000,000.00	0.00	25,000,000.00	1,193,636.01
1/8/2021	3134GV5J3	MATURITY	INSTR	FHLMC	1/8/2021	35,000,000.00	35,000,000.00	56,000.00	35,056,000.00	36,249,636.01
		BUY	CASH EQUIV	FIDELITY GOVERNMENT MMF		77,000,000.00	77,000,000.00	0.00	(77,000,000.00)	(40,750,363.99)
1/10/2021	3135G05G4	INTEREST	INSTR	FNMA	7/10/2023	0.00	0.00	43,750.00	43,750.00	(40,706,613.99)
1/11/2021	3135G0U92	INTEREST	INSTR	FNMA	1/11/2022	0.00	0.00	328,125.00	328,125.00	(40,378,488.99)
		SELL	CASH EQUIV	FIDELITY GOVERNMENT MMF		39,000,000.00	39,000,000.00	0.00	39,000,000.00	(1,378,488.99)
1/12/2021	3134GXJF2	BUY	INSTR	FHLMC	12/30/2022	35,000,000.00	35,000,000.00	2,333.33	(35,002,333.33)	(36,380,822.32)
		SELL	CASH EQUIV	FIDELITY GOVERNMENT MMF		18,000,000.00	18,000,000.00	0.00	18,000,000.00	(18,380,822.32)
1/13/2021		BUY	CASH EQUIV	FIDELITY GOVERNMENT MMF		7,000,000.00	7,000,000.00	0.00	(7,000,000.00)	(25,380,822.32)
1/14/2021		SELL	CASH EQUIV	FIDELITY GOVERNMENT MMF		62,000,000.00	62,000,000.00	0.00	62,000,000.00	36,619,177.68
1/15/2021		BUY	CASH EQUIV	FIDELITY GOVERNMENT MMF		193,000,000.00	193,000,000.00	0.00	(193,000,000.00)	(156,380,822.32)
	9128287C8	INTEREST	UST	US TREASURY	7/15/2022	0.00	0.00	218,750.00	218,750.00	(156,162,072.32)
	9128287C8 .	INTEREST	UST	US TREASURY	7/15/2022	0.00	0.00	218,750.00	218,750.00	(155,943,322.32)
	9128287C8 ...	INTEREST	UST	US TREASURY	7/15/2022	0.00	0.00	227,500.00	227,500.00	(155,715,822.32)
	9128287C8 ...	INTEREST	UST	US TREASURY	7/15/2022	0.00	0.00	306,250.00	306,250.00	(155,409,572.32)
1/17/2021		MATURITY	CD	CAMDEN NATIONAL	1/17/2021	50,000,000.00	50,000,000.00	882,786.46	50,882,786.46	(104,526,785.86)
		BUY	CD	CAMDEN NATIONAL	1/17/2023	50,000,000.00	50,000,000.00	0.00	(50,000,000.00)	(154,526,785.86)
1/19/2021		SELL	CASH EQUIV	FIDELITY GOVERNMENT MMF		5,000,000.00	5,000,000.00	0.00	5,000,000.00	(149,526,785.86)
		BUY	CD	PEOPLE'S UNITED BANK	1/19/2023	10,000,000.00	10,000,000.00	0.00	(10,000,000.00)	(159,526,785.86)
1/20/2021	3134GV6H6	INTEREST	INSTR	FHLMC	10/20/2022	0.00	0.00	56,000.00	56,000.00	(159,470,785.86)
	3134GV6H6 .	INTEREST	INSTR	FHLMC	10/20/2022	0.00	0.00	56,000.00	56,000.00	(159,414,785.86)
		BUY	CASH EQUIV	FIDELITY GOVERNMENT MMF		64,000,000.00	64,000,000.00	0.00	(64,000,000.00)	(223,414,785.86)
1/21/2021		BUY	CASH EQUIV	FIDELITY GOVERNMENT MMF		137,000,000.00	137,000,000.00	0.00	(137,000,000.00)	(360,414,785.86)
1/22/2021		BUY	CASH EQUIV	FIDELITY GOVERNMENT MMF		69,000,000.00	69,000,000.00	0.00	(69,000,000.00)	(429,414,785.86)
1/25/2021		SELL	CASH EQUIV	FIDELITY GOVERNMENT MMF		197,000,000.00	197,000,000.00	0.00	197,000,000.00	(232,414,785.86)
	9127964Y2	BUY	UST	US TREASURY	4/15/2021	49,992,000.00	49,992,000.00	0.00	(49,992,000.00)	(282,406,785.86)
	9127964Y2 .	BUY	UST	US TREASURY	4/15/2021	49,992,000.00	49,992,000.00	0.00	(49,992,000.00)	(332,398,785.86)



**Maine State Treasurer  
Transaction Report  
For the Month Ended January 31, 2021**

DATE	CUSIP	TRANSACTION	SECURITY TYPE	DESCRIPTION	MATURITY	PAR VALUE/SHARES	PRINCIPAL	INTEREST	TRANSACTION TOTAL	BALANCE
1/26/2021		SELL	CASH EQUIV	FIDELITY GOVERNMENT MMF		3,000,000.00	3,000,000.00	0.00	3,000,000.00	(329,398,785.86)
1/27/2021		BUY	CASH EQUIV	FIDELITY GOVERNMENT MMF		40,000,000.00	40,000,000.00	0.00	(40,000,000.00)	(369,398,785.86)
1/28/2021	3136G4D26	INTEREST	INSTR	FNMA	7/28/2023	0.00	0.00	60,000.00	60,000.00	(369,338,785.86)
		SELL	CASH EQUIV	FIDELITY GOVERNMENT MMF		28,000,000.00	28,000,000.00	0.00	28,000,000.00	(341,338,785.86)
1/29/2021		BUY	CASH EQUIV	FIDELITY GOVERNMENT MMF		50,000,000.00	50,000,000.00	0.00	(50,000,000.00)	(391,338,785.86)
1/31/2021		INTEREST	CASH EQUIV	MISC INCOME		0.00	0.00	1.28	1.28	(391,338,784.58)
<b>Net Contributions</b>									391,338,784.58	
<b>Net Withdrawals</b>									-	

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

DATE	TRANSACTION	CUSIP	DESCRIPTION	COUPON	MATURITY DATE	PAR VALUE/SHARES	PRINCIPAL	INTEREST	TOTAL
2/6/2021	INTEREST	594918BW3	MICROSOFT CORP (CALLABLE) NOTE	2.400	2/6/2022	10,000,000.00	0.00	120,000.00	120,000.00
2/10/2021	INTEREST	3135G05R0	FANNIE MAE NOTES (CALLABLE)	0.300	8/10/2023	50,000,000.00	0.00	75,000.00	75,000.00
2/15/2021	INTEREST	9128284W7	US TREASURY NOTES	2.750	8/15/2021	25,000,000.00	0.00	343,750.00	343,750.00
2/15/2021	INTEREST	9128286C9	US TREASURY NOTES	2.500	2/15/2022	25,000,000.00	0.00	312,500.00	312,500.00
2/17/2021	INTEREST	3130AJ7E3	FEDERAL HOME LOAN BANKS NOTES	1.375	2/17/2023	25,000,000.00	0.00	171,875.00	171,875.00
2/18/2021	INTEREST	3135G05V1	FANNIE MAE NOTES (CALLABLE)	0.360	8/18/2023	60,000,000.00	0.00	108,000.00	108,000.00
2/24/2021	INTEREST	3137EAEV7	FREDDIE MAC NOTES	0.250	8/24/2023	17,500,000.00	0.00	22,239.58	22,239.58
2/28/2021	INTEREST	9128282F6	US TREASURY NOTES	1.125	8/31/2021	30,000,000.00	0.00	168,750.00	168,750.00
2/28/2021	INTEREST	9128282S8	US TREASURY NOTES	1.625	8/31/2022	25,000,000.00	0.00	203,125.00	203,125.00
2/28/2021	MATURITY	9128286D7	US TREASURY NOTES	2.500	2/28/2021	25,000,000.00	25,000,000.00	312,500.00	25,312,500.00