



Maine State Treasurer

Pooled Cash Account

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

PFM Asset
Management LLC

213 Market Street
Harrisburg, PA 17101

717.232.2723
pfm.com

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

Amortized Cost Basis Activity Summary		
Beginning Amortized Cost Value		2,792,680,787.53
Additions		
Contributions	657,171,243.58	
Interest Received	2,057,743.52	
Accrued Interest Sold	0.00	
Gain on Sales	0.00	
Total Additions		659,228,987.10
Deductions		
Withdrawals	0.00	
Accrued Interest Purchased	1,873,312.83	
Loss on Sales	0.00	
Total Deductions		(1,873,312.83)
Accretion (Amortization) for the Period		(240,471.65)
Ending Amortized Cost Value		3,449,795,990.15
Ending Fair Value		3,461,669,527.15
Unrealized Gain (Loss)		11,873,537.00

Detail of Amortized Cost Basis Return				
	Interest Earned	Accretion (Amortization)	Realized Gain(Loss)	Total Income
Current Holdings				
Cash and Equivalents	43,560.23	0.00	0.00	43,560.23
Repurchase Agreement	0.00	0.00	0.00	0.00
Certificates of Deposit	182,555.55	0.00	0.00	182,555.55
Commercial Paper	0.00	57,418.28	0.00	57,418.28
U.S. Treasuries	974,666.76	(274,087.79)	0.00	700,578.97
Federal Agency	510,749.80	(22,891.03)	0.00	487,858.77
Corporate	51,674.37	(911.11)	0.00	50,763.26
Sales and Maturities				
Repurchase Agreement	0.00	0.00	0.00	0.00
Commercial Paper	0.00	0.00	0.00	0.00
Certificates of Deposit	0.00	0.00	0.00	0.00
U.S. Treasuries	0.00	0.00	0.00	0.00
Federal Agency	0.00	0.00	0.00	0.00
Corporate	0.00	0.00	0.00	0.00
Total	1,763,206.71	(240,471.65)	0.00	1,522,735.06

Annualized Comparative Rates of Return			
	Twelve Month Trailing	Six Month Trailing	For the Month
Fed Funds	0.25%	0.25%	0.25%
Overnight Repo	0.10%	0.06%	0.00%
3 Month T-Bill	0.07%	0.04%	0.01%
6 Month T-Bill	0.09%	0.05%	0.03%
1 Year T-Note	0.13%	0.10%	0.08%
2 Year T-Note	0.15%	0.14%	0.15%
5 Year T-Note	0.48%	0.64%	0.81%

Summary of Amortized Cost Basis Return for the Period		
	Total Portfolio	Excluding Cash Equivalents
Interest Earned	1,763,206.71	1,719,646.48
Accretion (Amortization)	(240,471.65)	(240,471.65)
Realized Gain (Loss) on Sales	0.00	0.00
Total Income on Portfolio	1,522,735.06	1,479,174.83
Average Daily Historical Cost	3,101,307,357.95	2,055,178,325.69
Annualized Return	0.58%	0.85%
Annualized Return Fiscal Year to Date	0.70%	1.23%
Investment Advisory Fees	14,583.26	n/a
Annualized Return (net of fees)	0.57%	n/a
Weighted Average Effective Duration in Days	270	401

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

Fair Value Basis Activity Summary		
Beginning Fair Value		2,804,938,532.14
Additions		
Contributions	657,171,243.58	
Interest Received	2,057,743.52	
Accrued Interest Sold	0.00	
Total Additions		659,228,987.10
Deductions		
Withdrawals	0.00	
Accrued Interest Purchased	1,873,312.83	
Total Deductions		(1,873,312.83)
Change in Fair Value for the Period		(624,679.26)
Ending Fair Value		3,461,669,527.15

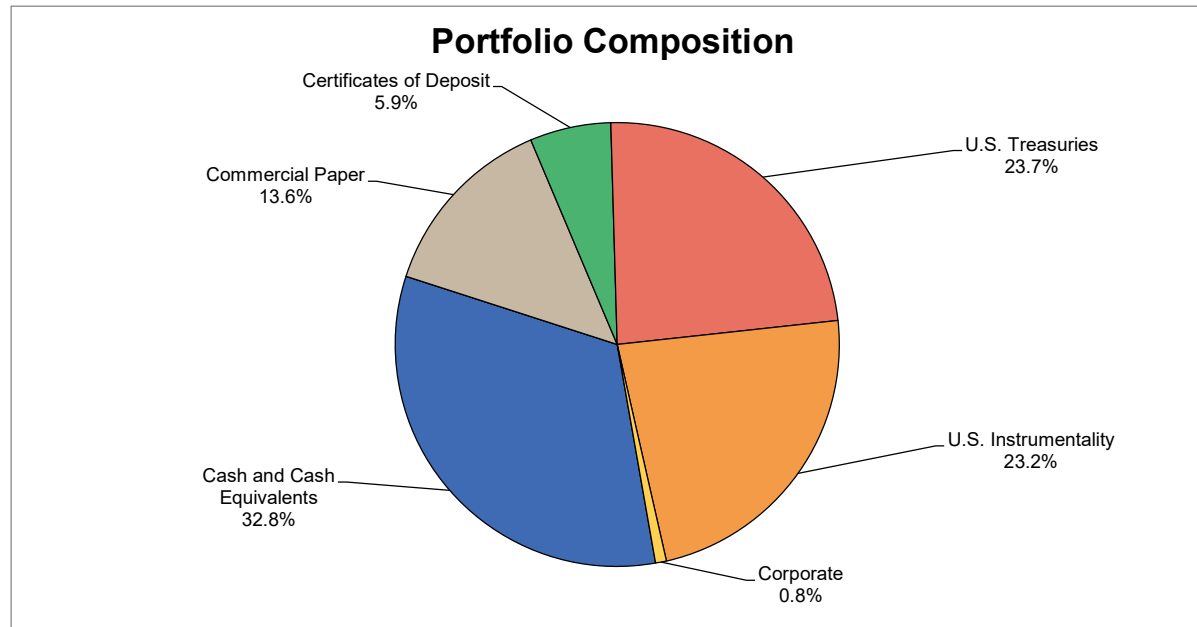
Detail of Fair Value Basis Return			
	Interest Earned	Change in Fair Value	Total Income
Current Holdings			
Cash and Equivalents	43,560.23	0.00	43,560.23
Repurchase Agreement	0.00	0.00	0.00
Certificates of Deposit	182,555.55	0.00	182,555.55
Commercial Paper	0.00	70,640.78	70,640.78
U.S. Treasuries	974,666.76	(565,245.75)	409,421.01
Federal Agency	510,749.80	(79,591.65)	431,158.15
Corporate	51,674.37	(50,482.64)	1,191.73
Sales and Maturities			
Repurchase Agreements	0.00	0.00	0.00
Commercial Paper	0.00	0.00	0.00
Certificates of Deposit	0.00	0.00	0.00
U.S. Treasuries	0.00	0.00	0.00
Federal Agency	0.00	0.00	0.00
Corporate	0.00	0.00	0.00
Total	1,763,206.71	(624,679.26)	1,138,527.45

Annualized Comparative Rates of Return			
	Twelve Month Trailing	Six Month Trailing	For the Month
Fed Funds	0.25%	0.25%	0.25%
Overnight Repo	0.10%	0.06%	0.00%
3 Month T-Bill	0.11%	0.08%	0.02%
6 Month T-Bill	0.19%	0.15%	0.09%
1 Year T-Note	0.28%	0.22%	0.08%
2 Year T-Note	0.16%	0.23%	0.64%
5 Year T-Note	-1.33%	-2.71%	5.22%

Summary of Fair Value Basis Return for the Period		
	Total Portfolio	Excluding Cash Equivalents
Interest Earned	1,763,206.71	1,719,646.48
Change in Fair Value	(624,679.26)	(624,679.26)
Total Income on Portfolio	1,138,527.45	1,094,967.22
Average Daily Historical Cost	3,101,307,357.95	2,055,178,325.69
Annualized Return	0.43%	0.63%
Annualized Return Fiscal Year to Date	0.34%	0.58%
Weighted Average Effective Duration in Days	270	401

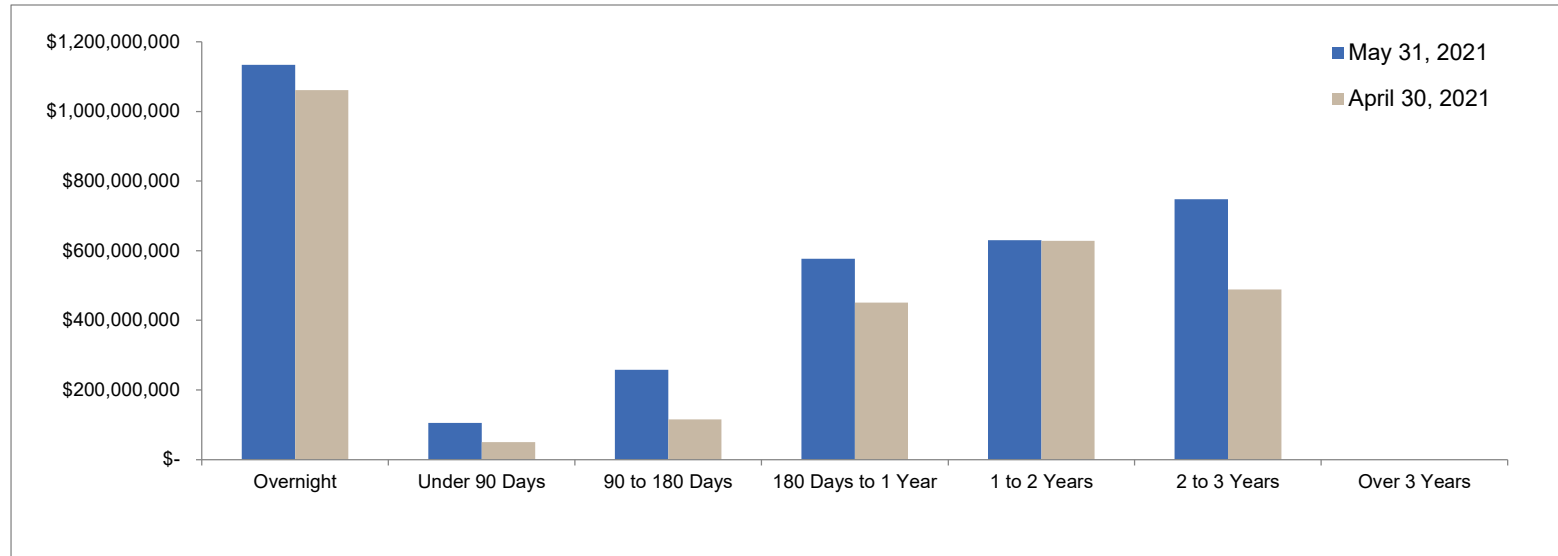
**Maine State Treasurer
Investments - By Security Type
As of May 31, 2021**

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	1,134,000,000.00	1,134,000,000.00	1,134,000,000.00	43,556.11	0.00	1	0.00	32.8%	0.04%
Repurchase Agreements	0.00	0.00	0.00	0.00	0.00			0.0%	
Commercial Paper	472,357,996.62	472,422,681.29	472,430,440.40	0.00	7,759.11	170	0.48	13.6%	0.17%
Certificates of Deposit	205,000,000.00	205,000,000.00	205,000,000.00	3,319,458.33	0.00	402	1.12	5.9%	1.03%
U.S. Treasuries	815,524,882.86	813,319,059.17	820,933,277.40	2,883,723.12	7,614,218.23	599	1.62	23.7%	1.07%
U.S. Instrumentality	798,342,536.25	798,165,695.28	802,052,345.02	1,641,290.84	3,886,649.74	661	0.94	23.2%	0.74%
Corporate	26,837,592.85	26,888,554.41	27,253,464.33	169,578.17	364,909.92	267	0.70	0.8%	2.29%
Total	3,452,063,008.58	3,449,795,990.15	3,461,669,527.15	8,057,606.57	11,873,537.00	345	0.74	100.0%	0.54%



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

Maturity Distribution	Original Cost May 31, 2021	Percentage	Original Cost April 30, 2021
Overnight	1,134,000,000.00	32.8%	1,061,000,000.00
Under 90 Days	105,197,070.32	3.0%	50,000,000.00
90 to 180 Days	257,924,772.50	7.5%	115,255,795.32
180 Days to 1 Year	576,685,696.66	16.7%	451,190,210.54
1 to 2 Years	630,595,684.39	18.3%	628,535,137.51
2 to 3 Years	747,659,784.71	21.7%	488,726,190.94
Over 3 Years	-	0.0%	-
Totals	\$ 3,452,063,008.58	100.0%	\$ 2,794,707,334.31



**Maine State Treasurer
Portfolio Holdings
As of May 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
CASH AND EQUIVALENTS														
BAR HARBOR BANK & TRUST	05/31/21	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	4,027.40	4,161.67	4,161.67	1.42%	0.100
CITIZENS BANK	05/31/21	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	5,753.40	5,945.20	5,945.20	2.89%	0.070
TD BANK	05/31/21	0.060 V		250,000,000.00	250,000,000.00 0.00	250,000,000.00 0.00	250,000,000.00 0.00	0.00	0.00	12,328.77	12,739.77	12,739.77	7.22%	0.060
BATH SAVINGS	05/31/21	0.060 V		14,000,000.00	14,000,000.00 0.00	14,000,000.00 0.00	14,000,000.00 0.00	0.00	0.00	690.41	644.39	644.39	0.40%	0.060
BIDDEFORD SAVINGS BANK	05/31/21	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	328.78	306.86	306.86	0.14%	0.080
NORTHEAST BANK	05/31/21	0.100 V		57,000,000.00	57,000,000.00 0.00	57,000,000.00 0.00	57,000,000.00 0.00	0.00	0.00	4,772.60	4,841.13	4,841.13	1.65%	0.100
FIDELITY GOVERNMENT PORTFOLIO	05/31/21	0.010 V		2,000,000.00	2,000,000.00 0.00	2,000,000.00 0.00	2,000,000.00 0.00	0.00	0.00	44.11	16.99	16.99	0.06%	0.010
FIRST NATIONAL	05/31/21	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	2,054.80	2,123.29	2,123.29	1.44%	0.050
PFM FUNDS - GOVT SELECT SERIES INST CL	05/31/21	0.020 V		1,000,000.00	1,000,000.00 0.00	1,000,000.00 0.00	1,000,000.00 0.00	0.00	0.00	1,807.24	138.64	138.64	0.03%	0.020
U.S. BANK MONEY MARKET FUND	05/31/21	0.030 V		331,000,000.00	331,000,000.00 0.00	331,000,000.00 0.00	331,000,000.00 0.00	0.00	0.00	10,931.89	9,302.65	9,302.65	9.56%	0.030
TD GOLDMAN SACHS MMF	05/31/21	0.030 V		250,000,000.00	250,000,000.00 0.00	250,000,000.00 0.00	250,000,000.00 0.00	0.00	0.00	0.00	2,263.72	2,263.72	7.22%	0.000
MISCELLAENOUS INCOME	05/31/21	0.000 V		0.00	0.00 0.00	0.00 0.00	0.00 0.00	0.00	0.00	4.12	4.12	0.00	0.00%	0.000
TOTAL				1,134,000,000.00	1,134,000,000.00 0.00	1,134,000,000.00 0.00	1,134,000,000.00 0.00	0.00	0.00	42,743.52	43,560.23	43,556.11	32.76%	0.042
COMMERCIAL PAPER														
SUMITOMO MITSUI TRUST NY COMM PAPER 86563GW24	05/07/21	0.000	09/02/21	50,000,000.00	49,975,416.67 0.00	49,980,625.00 5,208.33	49,980,100.00 4,683.33	(525.00)	0.00	0.00	0.00	0.00	1.44%	0.150
LMA AMERICAS LLC COMM PAPER 53944QWE6	05/12/21	0.000	09/14/21	50,000,000.00	49,975,694.44 0.00	49,979,583.33 3,888.89	49,980,500.00 4,805.56	916.67	0.00	0.00	0.00	0.00	1.44%	0.140
MANHATTAN ASSET FDG CO COMM PAPER 56274LXM1	04/26/21	0.000	10/21/21	25,000,000.00	24,977,750.00 0.00	24,982,250.00 3,875.00	24,985,500.00 10,500.00	3,250.00	0.00	0.00	0.00	0.00	0.72%	0.180
MANHATTAN ASSET FDG CO COMM PAPER 56274LXM1	04/27/21	0.000	10/21/21	25,000,000.00	24,977,875.00 0.00	24,982,250.00 3,875.00	24,985,500.00 10,500.00	3,250.00	0.00	0.00	0.00	0.00	0.72%	0.180
MIZUHO BANK LTD/NY COMM PAPER 60689FXT0	05/05/21	0.000	10/27/21	50,000,000.00	49,957,465.28 0.00	49,964,027.78 6,562.50	49,963,950.00 6,484.72	(77.78)	0.00	0.00	0.00	0.00	1.44%	0.175
NATIXIS NY BRANCH COMM PAPER 63873JY12	04/26/21	0.000	11/01/21	25,000,000.00	24,973,750.00 0.00	24,978,750.00 4,305.56	24,980,925.00 4,375.00	2,175.00	0.00	0.00	0.00	0.00	0.72%	0.200
OLD LINE FUNDING LLC COMM PAPER 67983TYF7	05/17/21	0.000	11/15/21	23,000,000.00	22,983,721.11 0.00	22,985,062.78 1,341.67	22,983,210.00 (511.11)	(1,852.78)	0.00	0.00	0.00	0.00	0.66%	0.140

**Maine State Treasurer
Portfolio Holdings
As of May 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
COOPERATIVE RABOBANK UA COMM PAPER 21687AZ14	05/07/21	0.000	12/01/21	50,000,000.00	49,950,888.89 0.00	49,956,791.67 5,902.78	49,953,950.00 3,061.11	(2,841.67)	0.00	0.00	0.00	0.00	1.44%	0.170
CITIGROUP GLOBAL MARKETS COMM PAPER 17327AZ67	04/26/21	0.000	12/06/21	24,800,000.00	24,775,310.22 0.00	24,779,278.22 3,416.89	24,774,530.40 4,414.40	(4,747.82)	0.00	0.00	0.00	0.00	0.72%	0.160
NATIXIS NY BRANCH COMM PAPER 63873JZG8	04/21/21	0.000	12/16/21	25,000,000.00	24,963,486.11 0.00	24,969,750.00 4,736.11	24,972,650.00 5,600.00	2,900.00	0.00	0.00	0.00	0.00	0.72%	0.220
BNP PARIBAS NY BRANCH COMM PAPER 09659BZL7	04/22/21	0.000	12/20/21	25,000,000.00	24,971,430.56 0.00	24,976,152.78 3,659.72	24,974,775.00 2,400.00	(1,377.78)	0.00	0.00	0.00	0.00	0.72%	0.170
CREDIT AGRICOLE CIB NY COMM PAPER 22533UAE3	04/22/21	0.000	01/14/22	25,000,000.00	24,966,625.00 0.00	24,971,625.00 3,875.00	24,974,800.00 6,775.00	3,175.00	0.00	0.00	0.00	0.00	0.72%	0.180
MUFG BANK LTD/NY COMM PAPER 62479MAE3	04/21/21	0.000	01/14/22	25,000,000.00	24,968,361.11 0.00	24,973,201.39 3,659.72	24,977,650.00 5,375.00	4,448.61	0.00	0.00	0.00	0.00	0.72%	0.170
BNP PARIBAS NY BRANCH COMM PAPER 09659CBB3	05/18/21	0.000	02/11/22	25,000,000.00	24,968,243.06 0.00	24,969,895.84 1,652.78	24,969,400.00 1,156.94	(495.84)	0.00	0.00	0.00	0.00	0.72%	0.170
MUFG BANK LTD/NY COMM PAPER 62479MBB8	05/18/21	0.000	02/11/22	25,000,000.00	24,971,979.17 0.00	24,973,437.50 1,458.33	24,973,000.00 1,020.83	(437.50)	0.00	0.00	0.00	0.00	0.72%	0.150
TOTAL				472,800,000.00	472,357,996.62 0.00	472,422,681.29 57,418.28	472,430,440.40 70,640.78	7,759.11	0.00	0.00	0.00	0.00	13.65%	0.168
CERTIFICATES OF DEPOSIT														
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	100,319.44	2,330,000.00	1.44%	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	918,500.00	1.16%	1.650
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	37,500.00	1.44%	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	12,930.56	0.29%	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	9,000.00	0.43%	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	4,583.33	0.43%	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	6,944.44	0.72%	0.250
TOTAL				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	182,555.55	3,319,458.33	5.9%	1.034
U.S. TREASURIES														
US TREASURY NOTES 9128284W7	09/16/19	2.750	08/15/21	25,000,000.00	25,432,617.19 0.00	25,046,418.15 (19,186.17)	25,140,625.00 (54,687.50)	94,206.85	0.00	0.00	58,874.30	201,312.15	0.73%	1.825
US TREASURY NOTES 9128282F6	08/28/19	1.125	08/31/21	30,000,000.00	29,764,453.13 0.00	29,970,797.32 9,948.16	30,079,686.00 (23,439.00)	108,888.68	0.00	0.00	28,430.71	85,292.12	0.87%	1.523
US TREASURY NOTES 9128286C9	09/30/19	2.500	02/15/22	25,000,000.00	25,493,164.06 0.00	25,146,984.46 (17,592.73)	25,433,595.00 (46,875.00)	286,610.54	0.00	0.00	53,522.10	183,011.05	0.73%	1.649

**Maine State Treasurer
Portfolio Holdings
As of May 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
US TREASURY NOTES 912828W89	09/03/19	1.875	03/31/22	40,000,000.00	40,404,687.50 0.00	40,130,447.14 (13,346.08)	40,600,000.00 (56,248.00)	469,552.86	0.00	0.00	63,524.59	127,049.18	1.17%	1.473
US TREASURY NOTES 9128286M7	10/29/19	2.250	04/15/22	23,000,000.00	23,321,640.63 0.00	23,113,772.77 (11,091.06)	23,438,437.50 (39,530.10)	324,664.73	0.00	0.00	43,831.97	66,454.92	0.68%	1.668
US TREASURY NOTES 9128286M7 .	11/14/19	2.250	04/15/22	30,000,000.00	30,426,562.50 0.00	30,153,620.47 (14,975.58)	30,571,875.00 (51,561.00)	418,254.53	0.00	0.00	57,172.13	86,680.33	0.88%	1.647
US TREASURY NOTES 9128286U9	10/31/19	2.125	05/15/22	25,000,000.00	25,289,062.50 0.00	25,108,515.37 (9,666.60)	25,488,280.00 (39,065.00)	379,764.63	0.00	265,625.00	45,087.02	24,541.44	0.74%	1.658
US TREASURY NOTES 9128286U9 .	10/31/19	2.125	05/15/22	25,000,000.00	25,289,062.50 0.00	25,108,515.37 (9,666.60)	25,488,280.00 (39,065.00)	379,764.63	0.00	265,625.00	45,087.02	24,541.44	0.74%	1.658
US TREASURY NOTES 912828XG0	07/08/19	2.125	06/30/22	27,000,000.00	27,241,523.44 0.00	27,087,463.45 (6,881.64)	27,594,842.40 (42,190.20)	507,378.95	0.00	0.00	49,133.29	240,911.60	0.80%	1.815
US TREASURY NOTES 9128287C8	07/19/19	1.750	07/15/22	25,000,000.00	24,945,312.50 0.00	24,979,517.23 1,552.49	25,468,750.00 (27,345.00)	489,232.77	0.00	0.00	37,465.47	165,573.20	0.74%	1.826
US TREASURY NOTES 9128287C8 .	08/01/19	1.750	07/15/22	25,000,000.00	24,967,773.44 0.00	24,987,784.37 925.88	25,468,750.00 (27,345.00)	480,965.63	0.00	0.00	37,465.47	165,573.20	0.74%	1.795
US TREASURY NOTES 9128287C8 ..	08/05/19	1.750	07/15/22	26,000,000.00	26,142,187.50 0.00	26,054,097.38 (4,100.29)	26,487,500.00 (28,438.80)	433,402.62	0.00	0.00	38,964.09	172,196.13	0.77%	1.559
US TREASURY NOTES 9128287C8 ...	08/23/19	1.750	07/15/22	35,000,000.00	35,211,914.06 0.00	35,081,998.91 (6,215.08)	35,656,250.00 (38,283.00)	574,251.09	0.00	0.00	52,451.66	231,802.49	1.03%	1.535
US TREASURY NOTES 9128282S8	09/30/19	1.625	08/31/22	25,000,000.00	25,008,789.06 0.00	25,003,759.67 (255.59)	25,480,470.00 (23,435.00)	476,710.33	0.00	0.00	34,222.15	102,666.44	0.74%	1.612
US TREASURY NOTES 912828YK0	10/21/19	1.375	10/15/22	30,000,000.00	29,844,140.63 0.00	29,928,361.89 4,432.70	30,520,314.00 (23,438.00)	591,952.11	0.00	0.00	34,938.52	52,971.31	0.88%	1.554
US TREASURY NOTES 9128283C2	11/14/19	2.000	10/31/22	30,000,000.00	30,307,031.25 0.00	30,146,705.32 (8,796.64)	30,801,564.00 (37,500.00)	654,858.68	0.00	0.00	50,543.48	52,173.91	0.89%	1.644
US TREASURY NOTES 912828YW4	12/31/19	1.625	12/15/22	30,000,000.00	30,008,203.13 0.00	30,004,268.67 (235.46)	30,698,436.00 (23,439.00)	694,167.33	0.00	0.00	41,517.86	225,000.00	0.89%	1.615
US TREASURY NOTES 9128284S6	05/19/21	2.750	05/31/23	50,000,000.00	52,638,671.88 0.00	52,592,441.78 (46,230.10)	52,593,750.00 (44,921.88)	1,308.22	(642,170.33)	687,500.00	49,086.50	3,756.83	1.52%	0.149
US TREASURY NOTES 9128284X5	05/19/21	2.750	08/31/23	50,000,000.00	52,919,921.88 298,913.04	52,874,407.51 (45,514.37)	52,882,810.00 (37,111.88)	8,402.49	(298,913.04)	0.00	48,573.37	347,486.41	1.53%	0.185
US TREASURY NOTES 9128285P1	05/19/21	2.875	11/30/23	50,000,000.00	53,347,656.25 0.00	53,300,608.11 (47,048.14)	53,328,125.00 (19,531.25)	27,516.89	(671,359.89)	718,750.00	51,317.71	3,927.60	1.54%	0.223
US TREASURY NOTES 912828CBM2	03/01/21	0.125	02/15/24	25,000,000.00	24,854,492.19 1,208.56	24,866,875.83 4,172.75	24,929,687.50 42,967.50	62,811.67	0.00	0.00	2,676.10	9,150.55	0.72%	0.323
US TREASURY NOTES 9128286G0	05/19/21	2.375	02/29/24	50,000,000.00	52,896,484.38 258,152.17	52,859,423.06 (37,061.32)	52,906,250.00 9,765.62	46,826.94	(258,152.17)	0.00	41,949.73	300,101.90	1.53%	0.283
US TREASURY N/B NOTES 91282CCC3	05/19/21	0.250	05/15/24	50,000,000.00	49,873,046.88 1,358.70	49,874,558.23 1,511.35	49,937,500.00 64,453.12	62,941.77	(1,358.70)	0.00	4,415.76	5,774.46	1.44%	0.335
US TREASURY N/B NOTES 91282CCC3 .	05/19/21	0.250	05/15/24	50,000,000.00	49,896,484.38 1,358.70	49,897,716.71 1,232.33	49,937,500.00 41,015.62	39,783.29	(1,358.70)	0.00	4,415.76	5,774.46	1.44%	0.320
TOTAL				801,000,000.00	815,524,882.86 560,991.17	813,319,059.17 (274,087.79)	820,933,277.40 (565,245.75)	7,614,218.23	(1,873,312.83)	1,937,500.00	974,666.76	2,883,723.12	23.71%	1.072

**Maine State Treasurer
Portfolio Holdings
As of May 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
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	10,013,712.30 (3,196.10)	10,107,650.00 (22,390.00)	93,937.70	0.00	0.00	25,000.00	40,833.33	0.29%	2.607
FANNIE MAE NOTES 3135G0S38	02/26/19	2.000	01/05/22	15,000,000.00	14,788,500.00 0.00	14,955,836.21 6,280.18	15,172,830.00 (23,235.00)	216,993.79	0.00	0.00	25,000.00	121,666.67	0.44%	2.514
FANNIE MAE NOTES 3135G0U92	09/16/19	2.625	01/11/22	25,000,000.00	25,462,250.00 0.00	25,122,103.77 (16,898.29)	25,391,575.00 (50,900.00)	269,471.23	0.00	0.00	54,687.50	255,208.33	0.73%	1.807
FANNIE MAE NOTES 3135G0T45	07/19/19	1.875	04/05/22	15,000,000.00	14,994,450.00 0.00	14,998,275.08 173.62	15,228,765.00 (20,640.00)	230,489.92	0.00	0.00	23,437.50	43,750.00	0.44%	1.889
FANNIE MAE NOTES 3135G0V59	04/16/19	2.250	04/12/22	40,000,000.00	39,820,800.00 0.00	39,948,307.69 5,087.18	40,753,600.00 (66,680.00)	805,292.31	0.00	0.00	75,000.00	122,500.00	1.18%	2.406
FANNIE MAE NOTES 3135G0V59 .	05/15/19	2.250	04/12/22	20,000,000.00	20,021,600.00 0.00	20,006,400.75 (629.92)	20,376,800.00 (33,340.00)	370,399.25	0.00	0.00	37,500.00	61,250.00	0.59%	2.211
FEDERAL HOME LOAN BANK 313379Q69	07/15/19	2.125	06/10/22	30,000,000.00	30,176,400.00 0.00	30,062,180.58 (5,154.01)	30,629,040.00 (43,320.00)	566,859.42	0.00	0.00	53,125.00	302,812.50	0.88%	1.916
FANNIE MAE NOTES 3135G0W33	10/24/19	1.375	09/06/22	25,000,000.00	24,816,750.00 0.00	24,919,216.13 5,420.57	25,399,100.00 (23,300.00)	479,883.87	0.00	0.00	28,645.83	81,163.19	0.73%	1.638
FANNIE MAE NOTES 3135G0W33 .	10/29/19	1.375	09/06/22	10,000,000.00	9,912,800.00 0.00	9,961,374.50 2,591.76	10,159,640.00 (9,320.00)	198,265.50	0.00	0.00	11,458.33	32,465.28	0.29%	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	34,995,685.75 264.31	35,012,180.00 (6,825.00)	16,494.25	0.00	0.00	9,333.34	40,755.56	1.01%	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	35,012,180.00 (6,825.00)	12,180.00	0.00	0.00	9,333.34	40,755.56	1.01%	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	35,003,815.00 (1,960.00)	3,815.00	0.00	0.00	5,833.33	29,361.11	1.01%	0.200
FEDERAL HOME LOAN BANKS NOTES 3130AJ7E3	12/04/20	1.375	02/17/23	25,000,000.00	25,660,750.00 0.00	25,513,825.47 (25,445.03)	25,531,525.00 150.00	17,699.53	0.00	0.00	28,645.84	99,305.56	0.74%	0.172
FREDDIE MAC NOTES 3137EAEQ8	04/29/20	0.375	04/20/23	13,750,000.00	13,720,437.50 0.00	13,731,271.64 843.87	13,810,665.00 11,990.00	79,393.36	0.00	0.00	4,296.88	5,872.40	0.40%	0.448
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	34,998,780.30 49.81	35,010,045.00 (9,555.00)	11,264.70	0.00	0.00	13,125.00	66,062.50	1.01%	0.452
FANNIE MAE NOTES 3135G05G4	07/28/20	0.250	07/10/23	35,000,000.00	34,949,250.00 0.00	34,963,763.46 1,460.77	35,064,400.00 43,330.00	100,636.54	0.00	0.00	7,291.66	34,270.83	1.01%	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	30,014,520.00 (7,020.00)	14,520.00	0.00	0.00	10,000.00	41,000.00	0.87%	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 0.00	49,931,198.54 2,666.06	50,038,150.00 (50.00)	106,951.46	0.00	0.00	12,500.00	46,250.00	1.45%	0.363
FANNIE MAE NOTES (CALLABLE) 3135G05V1	08/21/20	0.360	08/18/23 02/18/22	10,000,000.00	10,000,000.00 0.00	10,000,000.00 0.00	10,016,930.00 2,540.00	16,930.00	0.00	0.00	3,000.00	10,300.00	0.29%	0.360
FANNIE MAE NOTES (CALLABLE) 3135G05V1 .	08/21/20	0.360	08/18/23 02/18/22	50,000,000.00	50,000,000.00 0.00	50,000,000.00 0.00	50,084,650.00 12,700.00	84,650.00	0.00	0.00	15,000.00	51,500.00	1.45%	0.360
FREDDIE MAC NOTES 3137EAEV7	10/30/20	0.250	08/24/23	17,500,000.00	17,506,300.00 0.00	17,504,988.52 (189.98)	17,530,170.00 23,082.50	25,181.48	0.00	0.00	3,645.83	11,788.19	0.51%	0.237

**Maine State Treasurer
Portfolio Holdings
As of May 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
FREDDIE MAC NOTES (CALLABLE) 3134GWTL0	09/29/20	0.300	09/28/23 09/28/21	20,000,000.00	19,997,000.00 0.00	19,997,671.85 85.01	20,007,160.00 6,980.00	9,488.15	0.00	0.00	5,000.00	10,500.00	0.58%	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 0.00	49,994,179.62 212.53	50,017,900.00 17,450.00	23,720.38	0.00	0.00	12,500.00	26,250.00	1.44%	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 0.00	48,788,298.83 419.83	48,816,201.60 18,251.20	27,902.77	0.00	0.00	12,200.00	19,520.00	1.41%	0.310
FREDDIE MAC NOTES 3137EAEY1	10/19/20	0.125	10/16/23	25,000,000.00	24,910,750.00 0.00	24,929,139.42 2,533.65	24,954,100.00 31,925.00	24,960.58	0.00	0.00	2,604.17	3,906.25	0.72%	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 0.00	17,841,413.02 126.64	17,850,478.42 7,869.65	9,065.40	0.00	0.00	4,461.25	5,056.08	0.52%	0.308
FANNIE MAE NOTES (CALLABLE) 3135G06F5	12/04/20	0.310	11/16/23 11/16/22	50,000,000.00	49,995,000.00 0.00	49,995,831.01 143.92	50,041,100.00 44,350.00	45,268.99	0.00	77,500.00	12,916.66	6,458.33	1.45%	0.313
FREDDIE MAC NOTES 3137EAF2	12/07/20	0.250	12/04/23	25,000,000.00	24,990,750.00 520.83	24,992,240.84 262.59	25,017,175.00 25,150.00	24,934.16	0.00	0.00	5,208.34	30,729.17	0.72%	0.262
TOTAL				797,895,000.00	798,342,536.25 2,854.16	798,165,695.28 (22,891.03)	802,052,345.02 (79,591.65)	3,886,649.74	0.00	77,500.00	510,749.80	1,641,290.84	23.17%	0.739
CORPORATE NOTES														
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	10,048,993.43 (6,935.14)	10,131,750.00 (20,430.00)	82,756.57	0.00	0.00	20,000.00	76,666.67	0.29%	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	16,839,560.98 6,024.03	17,121,714.33 (30,052.64)	282,153.35	0.00	0.00	31,674.37	92,911.50	0.49%	2.690
TOTAL				26,893,000.00	26,837,592.85 0.00	26,888,554.41 (911.11)	27,253,464.33 (50,482.64)	364,909.92	0.00	0.00	51,674.37	169,578.17	0.79%	2.285
GRAND TOTAL				3,437,588,000.00	3,452,063,008.58 563,845.33	3,449,795,990.15 (240,471.65)	3,461,669,527.15 (624,679.26)	11,873,537.00	(1,873,312.83)	2,057,743.52	1,763,206.71	8,057,606.57	100.00%	0.541

Maine State Treasurer
GASB 40 - Deposit and Investment Risk Disclosure
As of May 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)
US TREASURY												
9128284W7	U.S. TREASURY	2.750	8/15/2021		AA+	Aaa	25,000,000.00	25,432,617.19	0.74%	25,140,625.00	0.73%	0.22
9128282F6	U.S. TREASURY	1.125	8/31/2021		AA+	Aaa	30,000,000.00	29,764,453.13	0.86%	30,079,686.00	0.87%	0.26
9128286C9	U.S. TREASURY	2.500	2/15/2022		AA+	Aaa	25,000,000.00	25,493,164.06	0.74%	25,433,595.00	0.73%	0.71
912828W89	U.S. TREASURY	1.875	3/31/2022		AA+	Aaa	40,000,000.00	40,404,687.50	1.17%	40,600,000.00	1.17%	0.84
9128286M7	U.S. TREASURY	2.250	4/15/2022		AA+	Aaa	23,000,000.00	23,321,640.63	0.68%	23,438,437.50	0.68%	0.88
9128286M7	U.S. TREASURY	2.250	4/15/2022		AA+	Aaa	30,000,000.00	30,426,562.50	0.88%	30,571,875.00	0.88%	0.88
9128286U9	U.S. TREASURY	2.125	5/15/2022		AA+	Aaa	25,000,000.00	25,289,062.50	0.73%	25,488,280.00	0.74%	0.96
9128286U9	U.S. TREASURY	2.125	5/15/2022		AA+	Aaa	25,000,000.00	25,289,062.50	0.73%	25,488,280.00	0.74%	0.96
912828XG0	U.S. TREASURY	2.125	6/30/2022		AA+	Aaa	27,000,000.00	27,241,523.44	0.79%	27,594,842.40	0.80%	1.08
9128287C8	U.S. TREASURY	1.750	7/15/2022		AA+	Aaa	25,000,000.00	24,945,312.50	0.72%	25,468,750.00	0.74%	1.12
9128287C8	U.S. TREASURY	1.750	7/15/2022		AA+	Aaa	25,000,000.00	24,967,773.44	0.72%	25,468,750.00	0.74%	1.12
9128287C8 ...	U.S. TREASURY	1.750	7/15/2022		AA+	Aaa	26,000,000.00	26,142,187.50	0.76%	26,487,500.00	0.77%	1.12
9128287C8 ...	U.S. TREASURY	1.750	7/15/2022		AA+	Aaa	35,000,000.00	35,211,914.06	1.02%	35,656,250.00	1.03%	1.12
9128282S8	U.S. TREASURY	1.625	8/31/2022		AA+	Aaa	25,000,000.00	25,008,789.06	0.72%	25,480,470.00	0.74%	1.25
912828YK0	U.S. TREASURY	1.375	10/15/2022		AA+	Aaa	30,000,000.00	29,844,140.63	0.86%	30,520,314.00	0.88%	1.37
9128283C2	U.S. TREASURY	2.000	10/31/2022		AA+	Aaa	30,000,000.00	30,307,031.25	0.88%	30,801,564.00	0.89%	1.41
912828YW4	U.S. TREASURY	1.625	12/15/2022		AA+	Aaa	30,000,000.00	30,008,203.13	0.87%	30,698,436.00	0.89%	1.53
9128284S6	U.S. TREASURY	2.750	5/31/2023		AA+	Aaa	50,000,000.00	52,638,671.88	1.52%	52,593,750.00	1.52%	1.94
9128284X5	U.S. TREASURY	2.750	8/31/2023		AA+	Aaa	50,000,000.00	52,919,921.88	1.53%	52,882,810.00	1.53%	2.19
9128285P1	U.S. TREASURY	2.875	11/30/2023		AA+	Aaa	50,000,000.00	53,347,656.25	1.55%	53,328,125.00	1.54%	2.41
91282CBM2	U.S. TREASURY	0.125	2/15/2024		AA+	Aaa	25,000,000.00	24,854,492.19	0.72%	24,929,687.50	0.72%	2.71
9128286G0	U.S. TREASURY	2.375	2/29/2024		AA+	Aaa	50,000,000.00	52,896,484.38	1.53%	52,906,250.00	1.53%	2.67
91282CCC3	U.S. TREASURY	0.250	5/15/2024		AA+	Aaa	50,000,000.00	49,873,046.88	1.44%	49,937,500.00	1.44%	2.96
91282CCC3	U.S. TREASURY	0.250	5/15/2024		AA+	Aaa	50,000,000.00	49,896,484.38	1.45%	49,937,500.00	1.44%	2.96
ISSUER TOTAL							801,000,000.00	815,524,882.86	23.62%	820,933,277.40	23.71%	1.62
FNMA												
3135G0S38	U.S. INSTRUMENTALITY	2.000	1/5/2022		AA+	Aaa	15,000,000.00	14,788,500.00	0.43%	15,172,830.00	0.44%	0.60
3135G0U92	U.S. INSTRUMENTALITY	2.625	1/11/2022		AA+	Aaa	25,000,000.00	25,462,250.00	0.74%	25,391,575.00	0.73%	0.61
3135G0T45	U.S. INSTRUMENTALITY	1.875	4/5/2022		AA+	Aaa	15,000,000.00	14,994,450.00	0.43%	15,228,765.00	0.44%	0.85
3135G0V59	U.S. INSTRUMENTALITY	2.250	4/12/2022		AA+	Aaa	40,000,000.00	39,820,800.00	1.15%	40,753,600.00	1.18%	0.87
3135G0V59	U.S. INSTRUMENTALITY	2.250	4/12/2022		AA+	Aaa	20,000,000.00	20,021,600.00	0.58%	20,376,800.00	0.59%	0.87
3135G0W33	U.S. INSTRUMENTALITY	1.375	9/6/2022		AA+	Aaa	25,000,000.00	24,816,750.00	0.72%	25,399,100.00	0.73%	1.26
3135G0W33	U.S. INSTRUMENTALITY	1.375	9/6/2022		AA+	Aaa	10,000,000.00	9,912,800.00	0.29%	10,159,640.00	0.29%	1.26
3135G05B5	U.S. INSTRUMENTALITY	0.450	6/30/2023	6/30/2021	AA+	Aaa	35,000,000.00	34,998,250.00	1.01%	35,010,045.00	1.01%	0.09
3135G05G4	U.S. INSTRUMENTALITY	0.250	7/10/2023		AA+	Aaa	35,000,000.00	34,949,250.00	1.01%	35,064,400.00	1.01%	2.11
3136G4D26	U.S. INSTRUMENTALITY	0.400	7/28/2023	7/28/2021	AA+	Aaa	30,000,000.00	30,000,000.00	0.87%	30,014,520.00	0.87%	2.16
3135G05R0	U.S. INSTRUMENTALITY	0.300	8/10/2023	8/10/2022	AA+	Aaa	50,000,000.00	49,906,000.00	1.45%	50,038,150.00	1.45%	1.20
3135G05V1	U.S. INSTRUMENTALITY	0.360	8/18/2023	2/18/2022	AA+	Aaa	10,000,000.00	10,000,000.00	0.29%	10,016,930.00	0.29%	0.22
3135G05V1	U.S. INSTRUMENTALITY	0.360	8/18/2023	2/18/2022	AA+	Aaa	50,000,000.00	50,000,000.00	1.45%	50,084,650.00	1.45%	0.22
3136G46A6	U.S. INSTRUMENTALITY	0.300	10/27/2023	10/27/2021	AA+	Aaa	17,845,000.00	17,850,538.75	0.52%	17,850,478.42	0.52%	0.41
3135G06F5	U.S. INSTRUMENTALITY	0.310	11/16/2023	11/16/2022	AA+	Aaa	50,000,000.00	49,995,000.00	1.45%	50,041,100.00	1.45%	1.46
ISSUER TOTAL							427,845,000.00	427,506,188.75	12.38%	430,602,583.42	12.44%	1.00

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U.S. BANK DDA												
	CASH AND CASH EQUIVALENTS		6/1/2021				331,000,000.00	331,000,000.00	9.59%	331,000,000.00	9.56%	0.00
ISSUER TOTAL							331,000,000.00	331,000,000.00	9.59%	331,000,000.00	9.56%	0.00
FHLMC												
3134GV6H6	U.S. INSTRUMENTALITY	0.320	10/20/2022	7/20/2021	AA+	Aaa	35,000,000.00	34,993,000.00	1.01%	35,012,180.00	1.01%	0.14
3134GV6H6	U.S. INSTRUMENTALITY	0.320	10/20/2022	7/20/2021	AA+	Aaa	35,000,000.00	35,000,000.00	1.01%	35,012,180.00	1.01%	0.14
3134GXJF2	U.S. INSTRUMENTALITY	0.200	12/30/2022	6/30/2021	AA+	Aaa	35,000,000.00	35,000,000.00	1.01%	35,003,815.00	1.01%	0.09
3137EAEQ8	U.S. INSTRUMENTALITY	0.375	4/20/2023		AA+	Aaa	13,750,000.00	13,720,437.50	0.40%	13,810,665.00	0.40%	1.89
3137EAEV7	U.S. INSTRUMENTALITY	0.250	8/24/2023		AA+	Aaa	17,500,000.00	17,506,300.00	0.51%	17,530,170.00	0.51%	2.23
3134GWTL0	U.S. INSTRUMENTALITY	0.300	9/28/2023	9/28/2021	AA+	Aaa	20,000,000.00	19,997,000.00	0.58%	20,007,160.00	0.58%	0.33
3134GWTL0	U.S. INSTRUMENTALITY	0.300	9/28/2023	9/28/2021	AA+	Aaa	50,000,000.00	49,992,500.00	1.45%	50,017,900.00	1.44%	0.33
3134GWZB5	U.S. INSTRUMENTALITY	0.300	10/13/2023	10/13/2021	AA+	Aaa	48,800,000.00	48,785,360.00	1.41%	48,816,201.60	1.41%	0.38
3137EAEY1	U.S. INSTRUMENTALITY	0.125	10/16/2023		AA+	Aaa	25,000,000.00	24,910,750.00	0.72%	24,954,100.00	0.72%	2.38
3137EAF2	U.S. INSTRUMENTALITY	0.250	12/4/2023		AA+	Aaa	25,000,000.00	24,990,750.00	0.72%	25,017,175.00	0.72%	2.51
ISSUER TOTAL							305,050,000.00	304,896,097.50	8.83%	305,181,546.60	8.82%	0.79
TD BANK												
	CASH AND CASH EQUIVALENTS		6/1/2021				250,000,000.00	250,000,000.00	7.24%	250,000,000.00	7.22%	0.00
ISSUER TOTAL							250,000,000.00	250,000,000.00	7.24%	250,000,000.00	7.22%	0.00
TD BANK GOLDMAN SACHS MONEYMRKT												
	CASH AND CASH EQUIVALENTS		6/1/2021				250,000,000.00	250,000,000.00	7.24%	250,000,000.00	7.22%	0.00
ISSUER TOTAL							250,000,000.00	250,000,000.00	7.24%	250,000,000.00	7.22%	0.00
CITIZENS BANK												
	CASH AND CASH EQUIVALENTS		6/1/2021				100,000,000.00	100,000,000.00	2.90%	100,000,000.00	2.89%	0.00
ISSUER TOTAL							100,000,000.00	100,000,000.00	2.90%	100,000,000.00	2.89%	0.00
BAR HARBOR												
	CASH AND CASH EQUIVALENTS		6/1/2021				49,000,000.00	49,000,000.00	1.42%	49,000,000.00	1.42%	0.00
	CERTIFICATES OF DEPOSIT	2.330	6/12/2021		NR	NR	50,000,000.00	50,000,000.00	1.45%	50,000,000.00	1.44%	0.04
ISSUER TOTAL							99,000,000.00	99,000,000.00	2.87%	99,000,000.00	2.86%	0.02

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PEOPLE'S UNITED BANK												
	CERTIFICATES OF DEPOSIT	1.650	1/17/2022		NR	NR	40,000,000.00	40,000,000.00	1.16%	40,000,000.00	1.16%	0.65
	CERTIFICATES OF DEPOSIT	0.350	1/19/2023		NR	NR	10,000,000.00	10,000,000.00	0.29%	10,000,000.00	0.29%	1.67
	CERTIFICATES OF DEPOSIT	0.250	4/18/2023		NR	NR	15,000,000.00	15,000,000.00	0.43%	15,000,000.00	0.43%	1.91
	CERTIFICATES OF DEPOSIT	0.250	4/23/2023		NR	NR	25,000,000.00	25,000,000.00	0.72%	25,000,000.00	0.72%	1.93
ISSUER TOTAL							90,000,000.00	90,000,000.00	2.61%	90,000,000.00	2.60%	1.33
FHLB												
3130AF5B9	U.S. INSTRUMENTALITY	3.000	10/12/2021		AA+	Aaa	10,000,000.00	10,103,100.00	0.29%	10,107,650.00	0.29%	0.37
313379Q69	U.S. INSTRUMENTALITY	2.125	6/10/2022		AA+	Aaa	30,000,000.00	30,176,400.00	0.87%	30,629,040.00	0.88%	1.02
3130AJ7E3	U.S. INSTRUMENTALITY	1.375	2/17/2023		AA+	Aaa	25,000,000.00	25,860,750.00	0.74%	25,531,525.00	0.74%	1.70
ISSUER TOTAL							65,000,000.00	65,940,250.00	1.91%	66,268,215.00	1.91%	1.18
NORTHEAST BANK												
	CASH AND CASH EQUIVALENTS		6/1/2021				57,000,000.00	57,000,000.00	1.65%	57,000,000.00	1.65%	0.00
ISSUER TOTAL							57,000,000.00	57,000,000.00	1.65%	57,000,000.00	1.65%	0.00
CAMDEN NATIONAL												
	CERTIFICATES OF DEPOSIT	0.200	1/17/2023		NR	NR	50,000,000.00	50,000,000.00	1.45%	50,000,000.00	1.44%	1.66
ISSUER TOTAL							50,000,000.00	50,000,000.00	1.45%	50,000,000.00	1.44%	1.66
FIRST NATIONAL												
	CASH AND CASH EQUIVALENTS		6/1/2021				50,000,000.00	50,000,000.00	1.45%	50,000,000.00	1.44%	0.00
ISSUER TOTAL							50,000,000.00	50,000,000.00	1.45%	50,000,000.00	1.44%	0.00
LMA AMERICAS LLC												
53944QWE6	COMMERCIAL PAPER		9/14/2021		A-1	P-1	50,000,000.00	49,975,694.44	1.45%	49,980,500.00	1.44%	0.30
ISSUER TOTAL							50,000,000.00	49,975,694.44	1.45%	49,980,500.00	1.44%	0.30
SUMITOMO MITSUI TRUST NY												
86563GW24	COMMERCIAL PAPER		9/2/2021		A-1	P-1	50,000,000.00	49,975,416.67	1.45%	49,980,100.00	1.44%	0.27
ISSUER TOTAL							50,000,000.00	49,975,416.67	1.45%	49,980,100.00	1.44%	0.27
MANHATTAN ASSET FDG CO												
56274LXM1	COMMERCIAL PAPER		10/21/2021		A-1	P-1	25,000,000.00	24,977,750.00	0.72%	24,985,500.00	0.72%	0.41
56274LXM1	COMMERCIAL PAPER		10/21/2021		A-1	P-1	25,000,000.00	24,977,875.00	0.72%	24,985,500.00	0.72%	0.41
ISSUER TOTAL							50,000,000.00	49,955,625.00	1.45%	49,971,000.00	1.44%	0.41

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MIZUHO BANK LTD/NY												
60689FXT0	COMMERCIAL PAPER		10/27/2021		A-1	P-1	50,000,000.00	49,957,465.28	1.45%	49,963,950.00	1.44%	0.42
ISSUER TOTAL							50,000,000.00	49,957,465.28	1.45%	49,963,950.00	1.44%	0.42
RABOBANK												
	COMMERCIAL PAPER		12/1/2021		A-1	P-1	50,000,000.00	49,950,888.89	1.45%	49,953,950.00	1.44%	0.52
ISSUER TOTAL							50,000,000.00	49,950,888.89	1.45%	49,953,950.00	1.44%	0.52
NATIXIS NY BRANCH												
63873JY12	COMMERCIAL PAPER		11/1/2021		A-1	P-1	25,000,000.00	24,973,750.00	0.72%	24,980,925.00	0.72%	0.44
63873JZG8	COMMERCIAL PAPER		12/16/2021		A-1	P-1	25,000,000.00	24,963,486.11	0.72%	24,972,650.00	0.72%	0.56
ISSUER TOTAL							50,000,000.00	49,937,236.11	1.45%	49,953,575.00	1.44%	0.50
MUFG BANK LTD/NY												
62479MAE3	COMMERCIAL PAPER		1/14/2022		A-1	P-1	25,000,000.00	24,968,361.11	0.72%	24,977,650.00	0.72%	0.64
62479MBB8	COMMERCIAL PAPER		2/11/2022		A-1	P-1	25,000,000.00	24,971,979.17	0.72%	24,973,000.00	0.72%	0.72
ISSUER TOTAL							50,000,000.00	49,940,340.28	1.45%	49,950,650.00	1.44%	0.68
BNP PARIBAS												
09659BZL7	COMMERCIAL PAPER		12/20/2021		A-1	P-1	25,000,000.00	24,971,430.56	0.72%	24,974,775.00	0.72%	0.57
09659CBB3	COMMERCIAL PAPER		2/11/2022		A-1	P-1	25,000,000.00	24,968,243.06	0.72%	24,969,400.00	0.72%	0.72
ISSUER TOTAL							50,000,000.00	49,939,673.62	1.45%	49,944,175.00	1.44%	0.65
MACHIAS SAVINGS												
	CASH AND CASH EQUIVALENTS		6/1/2021				25,000,000.00	25,000,000.00	0.72%	25,000,000.00	0.72%	0.00
ISSUER TOTAL							25,000,000.00	25,000,000.00	0.72%	25,000,000.00	0.72%	0.00
CREDIT AGRICOLE CIB NY												
22533UAE3	COMMERCIAL PAPER		1/14/2022		A-1	P-1	25,000,000.00	24,966,625.00	0.72%	24,974,800.00	0.72%	0.64
ISSUER TOTAL							25,000,000.00	24,966,625.00	0.72%	24,974,800.00	0.72%	0.64
CITIGROUP GLOBAL MARKETS												
17327AZ67	COMMERCIAL PAPER		12/6/2021		A-1	P-1	24,800,000.00	24,775,310.22	0.72%	24,774,530.40	0.72%	0.53
ISSUER TOTAL							24,800,000.00	24,775,310.22	0.72%	24,774,530.40	0.72%	0.53

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OLD LINE FUNDING LLC												
67983TYF7	COMMERCIAL PAPER		11/15/2021		A-1+	P-1	23,000,000.00	22,983,721.11	0.67%	22,983,210.00	0.66%	0.48
ISSUER TOTAL							23,000,000.00	22,983,721.11	0.67%	22,983,210.00	0.66%	0.48
JOHNSON & JOHNSON												
478160CD4	CORPORATE	2.250	3/3/2022		AAA	Aaa	16,893,000.00	16,680,992.85	0.48%	17,121,714.33	0.49%	0.76
ISSUER TOTAL							16,893,000.00	16,680,992.85	0.48%	17,121,714.33	0.49%	2.04
BANGOR SAVINGS												
	CERTIFICATES OF DEPOSIT	0.400	4/8/2023		NR	NR	15,000,000.00	15,000,000.00	0.43%	15,000,000.00	0.43%	1.88
ISSUER TOTAL							15,000,000.00	15,000,000.00	0.43%	15,000,000.00	0.43%	6.53
BATH SAVINGS												
	CASH AND CASH EQUIVALENTS		6/1/2021				14,000,000.00	14,000,000.00	0.41%	14,000,000.00	0.40%	0.00
ISSUER TOTAL							14,000,000.00	14,000,000.00	0.41%	14,000,000.00	0.40%	13.99
MICROSOFT												
594918BW3	CORPORATE	2.400	2/6/2022	1/6/2022	AAA	Aaa	10,000,000.00	10,156,600.00	0.29%	10,131,750.00	0.29%	0.60
ISSUER TOTAL							10,000,000.00	10,156,600.00	0.29%	10,131,750.00	0.29%	39.27
BIDDEFORD SAVINGS BANK												
	CASH AND CASH EQUIVALENTS		6/1/2021				5,000,000.00	5,000,000.00	0.14%	5,000,000.00	0.14%	0.00
ISSUER TOTAL							5,000,000.00	5,000,000.00	0.14%	5,000,000.00	0.14%	159.16
FIDELITY GOVERNMENT MMF												
	CASH AND CASH EQUIVALENTS		6/1/2021		AAA	AAA	2,000,000.00	2,000,000.00	0.06%	2,000,000.00	0.06%	0.00
ISSUER TOTAL							2,000,000.00	2,000,000.00	0.06%	2,000,000.00	0.06%	795.82
PFM FUNDS												
	CASH AND CASH EQUIVALENTS		6/1/2021				1,000,000.00	1,000,000.00	0.03%	1,000,000.00	0.03%	0.00
ISSUER TOTAL							1,000,000.00	1,000,000.00	0.03%	1,000,000.00	0.03%	3183.28
GRAND TOTAL							3,437,588,000.00	3,452,063,008.58	100.00%	3,461,669,527.15	100.00%	

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Securities Purchased
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CUSIP	ISSUER	DATE	COUPON	MATURITY	CALL DATE	PAR VALUE/SHARES	UNIT COST	PRINCIPAL	ACCRUED INTEREST PURCHASED	YIELD
CASH AND EQUIVALENTS										
	MACHIAS SAVINGS	5/5/2021	0.050 V			25,000,000.00	100.00	25,000,000.00	0.00	0.050 V
	U.S. BANK DDA	5/10/2021	0.030 V			20,000,000.00	100.00	20,000,000.00	0.00	0.030 V
	U.S. BANK DDA	5/11/2021	0.030 V			2,000,000.00	100.00	2,000,000.00	0.00	0.030 V
	U.S. BANK DDA	5/14/2021	0.030 V			77,000,000.00	100.00	77,000,000.00	0.00	0.030 V
	U.S. BANK DDA	5/17/2021	0.030 V			61,000,000.00	100.00	61,000,000.00	0.00	0.030 V
	U.S. BANK DDA	5/18/2021	0.030 V			39,000,000.00	100.00	39,000,000.00	0.00	0.030 V
	TD BANK GOLDMAN SACHS MONEYMRKT	5/19/2021	0.030 V			208,000,000.00	100.00	208,000,000.00	0.00	0.030 V
	TD BANK GOLDMAN SACHS MONEYMRKT	5/21/2021	0.030 V			42,000,000.00	100.00	42,000,000.00	0.00	0.030 V
	U.S. BANK DDA	5/21/2021	0.030 V			29,000,000.00	100.00	29,000,000.00	0.00	0.030 V
	U.S. BANK DDA	5/26/2021	0.030 V			14,000,000.00	100.00	14,000,000.00	0.00	0.030 V
TOTAL:						517,000,000.00		517,000,000.00	0.00	
U.S. TREASURIES										
9128284S6	US TREASURY	5/19/2021	2.750	5/31/2023		50,000,000.00	105.277	52,638,671.88	642,170.33	0.15
9128284X5	US TREASURY	5/19/2021	2.750	8/31/2023		50,000,000.00	105.840	52,919,921.88	298,913.04	0.18
9128285P1	US TREASURY	5/19/2021	2.875	11/30/2023		50,000,000.00	106.695	53,347,656.25	671,359.89	0.22
9128286G0	US TREASURY	5/19/2021	2.375	2/29/2024		50,000,000.00	105.793	52,896,484.38	258,152.17	0.28
91282CCC3	US TREASURY	5/19/2021	0.250	5/15/2024		50,000,000.00	99.793	49,896,484.38	1,358.70	0.34
91282CCC3	US TREASURY	5/19/2021	0.250	5/15/2024		50,000,000.00	99.746	49,873,046.88	1,358.70	0.32
TOTAL:						300,000,000.00		311,572,265.65	1,873,312.83	
COMMERCIAL PAPER										
60689FXT0	MIZUHO BANK LTD/NY	5/5/2021	0.000	10/27/2021		50,000,000.00	99.915	49,957,465.28	0.00	0.18
21687AZ14	RABOBANK	5/7/2021	0.000	12/1/2021		50,000,000.00	99.902	49,950,888.89	0.00	0.17
86563GW24	SUMITOMO MITSUI TRUST NY	5/7/2021	0.000	9/2/2021		50,000,000.00	99.951	49,975,416.67	0.00	0.15
53944QWE6	LMA AMERICAS LLC	5/12/2021	0.000	9/14/2021		50,000,000.00	99.951	49,975,694.44	0.00	0.14
67983TYF7	OLD LINE FUNDING LLC	5/17/2021	0.000	11/15/2021		23,000,000.00	99.929	22,983,721.11	0.00	0.14

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

CUSIP	ISSUER	DATE	COUPON	MATURITY	CALL DATE	PAR VALUE/SHARES	UNIT COST	PRINCIPAL	ACCRUED INTEREST PURCHASED	YIELD
09659CBB3	BNP PARIBAS	5/18/2021	0.000	2/11/2022		25,000,000.00	99.873	24,968,243.06	0.00	0.17
62479MBB8	MUFG BANK LTD/NY	5/18/2021	0.000	2/11/2022		25,000,000.00	99.888	24,971,979.17	0.00	0.15
TOTAL:						273,000,000.00		272,783,408.62	0.00	
GRAND TOTAL:						1,090,000,000.00		1,101,355,674.27	1,873,312.83	

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

CUSIP	ISSUER	DATE	COUPON	MATURITY/ CALL DATE	PAR VALUE/SHARES	ORIGINAL COST	AMORTIZED COST AT SALE OR MATURITY ACCRETION / (AMORT)	SALE / MATURITY PRICE	MARKET VALUE AT SALE OR MATURITY / CHANGE IN MARKET VALUE	REALIZED GAIN (LOSS)	ACCRUED INTEREST SOLD	INTEREST RECEIVED	INTEREST EARNED	YIELD
CASH AND EQUIVALENTS														
	U.S. BANK DDA	5/3/2021	0.030	V	27,000,000.00	27,000,000.00	27,000,000.00	100.00	27,000,000.00	0.00	0.00	0.00	0.00	0.030
							0.00		0.00					
	U.S. BANK DDA	5/4/2021	0.030	V	7,000,000.00	7,000,000.00	7,000,000.00	100.00	7,000,000.00	0.00	0.00	0.00	0.00	0.030
							0.00		0.00					
	U.S. BANK DDA	5/5/2021	0.030	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	0.030
							0.00		0.00					
	U.S. BANK DDA	5/6/2021	0.030	V	45,000,000.00	45,000,000.00	45,000,000.00	100.00	45,000,000.00	0.00	0.00	0.00	0.00	0.030
							0.00		0.00					
	PFM FUNDS	5/7/2021	0.020	V	37,000,000.00	37,000,000.00	37,000,000.00	100.00	37,000,000.00	0.00	0.00	0.00	0.00	0.020
							0.00		0.00					
	U.S. BANK DDA	5/7/2021	0.030	V	10,000,000.00	10,000,000.00	10,000,000.00	100.00	10,000,000.00	0.00	0.00	0.00	0.00	0.030
							0.00		0.00					
	U.S. BANK DDA	5/12/2021	0.030	V	32,000,000.00	32,000,000.00	32,000,000.00	100.00	32,000,000.00	0.00	0.00	0.00	0.00	0.030
							0.00		0.00					
	U.S. BANK DDA	5/13/2021	0.030	V	66,000,000.00	66,000,000.00	66,000,000.00	100.00	66,000,000.00	0.00	0.00	0.00	0.00	0.030
							0.00		0.00					
	U.S. BANK DDA	5/20/2021	0.030	V	29,000,000.00	29,000,000.00	29,000,000.00	100.00	29,000,000.00	0.00	0.00	0.00	0.00	0.030
							0.00		0.00					
	U.S. BANK DDA	5/24/2021	0.030	V	80,000,000.00	80,000,000.00	80,000,000.00	100.00	80,000,000.00	0.00	0.00	0.00	0.00	0.030
							0.00		0.00					
	U.S. BANK DDA	5/27/2021	0.030	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	0.030
							0.00		0.00					
	U.S. BANK DDA	5/28/2021	0.030	V	47,000,000.00	47,000,000.00	47,000,000.00	100.00	47,000,000.00	0.00	0.00	0.00	0.00	0.030
							0.00		0.00					
TOTAL:					444,000,000.00	444,000,000.00	444,000,000.00		444,000,000.00	0.00	0.00	0.00	0.00	
GRAND TOTAL:					\$ 444,000,000.00	444,000,000.00	444,000,000.00		444,000,000.00	0.00	0.00	0.00	0.00	

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

DATE	CUSIP	TRANSACTION	SECURITY TYPE	DESCRIPTION	MATURITY	PAR VALUE/SHARES	PRINCIPAL	INTEREST	TRANSACTION TOTAL	BALANCE
5/3/2021		INTEREST	CASH EQUIV	FIDELITY GOVERNMENT MMF		0.00	0.00	44.11	44.11	44.11
		INTEREST	CASH EQUIV	PFM FUNDS		0.00	0.00	1,807.24	1,807.24	1,851.35
		INTEREST	CASH EQUIV	BATH SAVINGS		0.00	0.00	690.41	690.41	2,541.76
		INTEREST	CASH EQUIV	BAR HARBOR		0.00	0.00	4,027.40	4,027.40	6,569.16
		INTEREST	CASH EQUIV	BIDDEFORD SAVINGS BANK		0.00	0.00	328.78	328.78	6,897.94
		INTEREST	CASH EQUIV	CITIZENS BANK		0.00	0.00	5,753.40	5,753.40	12,651.34
		INTEREST	CASH EQUIV	FIRST NATIONAL		0.00	0.00	2,054.80	2,054.80	14,706.14
		INTEREST	CASH EQUIV	NORTHEAST BANK		0.00	0.00	4,772.60	4,772.60	19,478.74
		INTEREST	CASH EQUIV	TD BANK		0.00	0.00	12,328.77	12,328.77	31,807.51
		INTEREST	CASH EQUIV	U.S. BANK DDA		0.00	0.00	10,931.89	10,931.89	42,739.40
		SELL	CASH EQUIV	U.S. BANK DDA		27,000,000.00	27,000,000.00	0.00	27,000,000.00	27,042,739.40
5/4/2021		SELL	CASH EQUIV	U.S. BANK DDA		7,000,000.00	7,000,000.00	0.00	7,000,000.00	34,042,739.40
5/5/2021	60689FXT0	BUY	CP	MIZUHO BANK LTD/NY	10/27/2021	49,957,465.28	49,957,465.28	0.00	(49,957,465.28)	(15,914,725.88)
		BUY	CASH EQUIV	MACHIAS SAVINGS		25,000,000.00	25,000,000.00	0.00	(25,000,000.00)	(40,914,725.88)
		SELL	CASH EQUIV	U.S. BANK DDA		60,000,000.00	60,000,000.00	0.00	60,000,000.00	19,085,274.12
5/6/2021		SELL	CASH EQUIV	U.S. BANK DDA		45,000,000.00	45,000,000.00	0.00	45,000,000.00	64,085,274.12
5/7/2021	21687AZ14	BUY	CP	RABOBANK	12/1/2021	49,950,888.89	49,950,888.89	0.00	(49,950,888.89)	14,134,385.23
		SELL	CASH EQUIV	PFM FUNDS		37,000,000.00	37,000,000.00	0.00	37,000,000.00	51,134,385.23
	86563GW24	BUY	CP	SUMITOMO MITSUI TRUST NY	9/2/2021	49,975,416.67	49,975,416.67	0.00	(49,975,416.67)	1,158,968.56
		SELL	CASH EQUIV	U.S. BANK DDA		10,000,000.00	10,000,000.00	0.00	10,000,000.00	11,158,968.56
5/10/2021		BUY	CASH EQUIV	U.S. BANK DDA		20,000,000.00	20,000,000.00	0.00	(20,000,000.00)	(8,841,031.44)
5/11/2021		BUY	CASH EQUIV	U.S. BANK DDA		2,000,000.00	2,000,000.00	0.00	(2,000,000.00)	(10,841,031.44)
5/12/2021	53944QWE6	BUY	CP	LMA AMERICAS LLC	9/14/2021	49,975,694.44	49,975,694.44	0.00	(49,975,694.44)	(60,816,725.88)
		SELL	CASH EQUIV	U.S. BANK DDA		32,000,000.00	32,000,000.00	0.00	32,000,000.00	(28,816,725.88)
5/13/2021		SELL	CASH EQUIV	U.S. BANK DDA		66,000,000.00	66,000,000.00	0.00	66,000,000.00	37,183,274.12
5/14/2021		BUY	CASH EQUIV	U.S. BANK DDA		77,000,000.00	77,000,000.00	0.00	(77,000,000.00)	(39,816,725.88)
5/15/2021	9128286U9	INTEREST	UST	US TREASURY	5/15/2022	0.00	0.00	265,625.00	265,625.00	(39,551,100.88)
	9128286U9	INTEREST	UST	US TREASURY	5/15/2022	0.00	0.00	265,625.00	265,625.00	(39,285,475.88)
5/16/2021	3135G06F5	INTEREST	INSTR	FNMA	11/16/2023	0.00	0.00	77,500.00	77,500.00	(39,207,975.88)
5/17/2021	67983TYF7	BUY	CP	OLD LINE FUNDING LLC	11/15/2021	22,983,721.11	22,983,721.11	0.00	(22,983,721.11)	(62,191,696.99)
		BUY	CASH EQUIV	U.S. BANK DDA		61,000,000.00	61,000,000.00	0.00	(61,000,000.00)	(123,191,696.99)
5/18/2021	09659CBB3	BUY	CP	BNP PARIBAS	2/11/2022	24,968,243.06	24,968,243.06	0.00	(24,968,243.06)	(148,159,940.05)
	62479MBB8	BUY	CP	MUFG BANK LTD/NY	2/11/2022	24,971,979.17	24,971,979.17	0.00	(24,971,979.17)	(173,131,919.22)
		BUY	CASH EQUIV	U.S. BANK DDA		39,000,000.00	39,000,000.00	0.00	(39,000,000.00)	(212,131,919.22)
5/19/2021	9128284S6	BUY	UST	US TREASURY	5/31/2023	52,638,671.88	52,638,671.88	642,170.33	(53,280,842.21)	(265,412,761.43)
	9128284X5	BUY	UST	US TREASURY	8/31/2023	52,919,921.88	52,919,921.88	298,913.04	(53,218,834.92)	(318,631,596.35)
	9128285P1	BUY	UST	US TREASURY	11/30/2023	53,347,656.25	53,347,656.25	671,359.89	(54,019,016.14)	(372,650,612.49)
	9128286G0	BUY	UST	US TREASURY	2/29/2024	52,896,484.38	52,896,484.38	258,152.17	(53,154,636.55)	(425,805,249.04)
	91282CCC3	BUY	UST	US TREASURY	5/15/2024	49,896,484.38	49,896,484.38	1,358.70	(49,897,843.08)	(475,703,092.12)
	91282CCC3	BUY	UST	US TREASURY	5/15/2024	49,873,046.88	49,873,046.88	1,358.70	(49,874,405.58)	(525,577,497.70)
		BUY	CASH EQUIV	TD BANK GOLDMAN SACHS		208,000,000.00	208,000,000.00	0.00	(208,000,000.00)	(733,577,497.70)
5/20/2021		SELL	CASH EQUIV	U.S. BANK DDA		29,000,000.00	29,000,000.00	0.00	29,000,000.00	(704,577,497.70)

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

DATE	CUSIP	TRANSACTION	SECURITY TYPE	DESCRIPTION	MATURITY	PAR VALUE/SHARES	PRINCIPAL	INTEREST	TRANSACTION TOTAL	BALANCE
5/21/2021		BUY	CASH EQUIV	TD BANK GOLDMAN SACHS MONEYMRKT		42,000,000.00	42,000,000.00	0.00	(42,000,000.00)	(746,577,497.70)
		BUY	CASH EQUIV	U.S. BANK DDA		29,000,000.00	29,000,000.00	0.00	(29,000,000.00)	(775,577,497.70)
5/24/2021		SELL	CASH EQUIV	U.S. BANK DDA		80,000,000.00	80,000,000.00	0.00	80,000,000.00	(695,577,497.70)
5/26/2021		BUY	CASH EQUIV	U.S. BANK DDA		14,000,000.00	14,000,000.00	0.00	(14,000,000.00)	(709,577,497.70)
5/27/2021		SELL	CASH EQUIV	U.S. BANK DDA		4,000,000.00	4,000,000.00	0.00	4,000,000.00	(705,577,497.70)
5/28/2021		SELL	CASH EQUIV	U.S. BANK DDA		47,000,000.00	47,000,000.00	0.00	47,000,000.00	(658,577,497.70)
5/31/2021	9128284S6	INTEREST	UST	US TREASURY	5/31/2023	0.00	0.00	687,500.00	687,500.00	(657,889,997.70)
	9128285P1	INTEREST	UST	US TREASURY	11/30/2023	0.00	0.00	718,750.00	718,750.00	(657,171,247.70)
		INTEREST	CASH EQUIV	MISC INCOME		0.00	0.00	4.12	4.12	(657,171,243.58)
Net Contributions									657,171,243.58	
Net Withdrawals									-	

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

DATE	TRANSACTION	CUSIP	DESCRIPTION	COUPON	MATURITY DATE	PAR VALUE/SHARES	PRINCIPAL	INTEREST	TOTAL
6/4/2021	INTEREST	3137EAF2	FREDDIE MAC NOTES	0.250	12/4/2023	25,000,000.00	0.00	31,250.00	31,250.00
6/10/2021	INTEREST	313379Q69	FEDERAL HOME LOAN BANK	2.125	6/10/2022	30,000,000.00	0.00	318,750.00	318,750.00
6/12/2021	MATURITY	RE1061721	BAR HARBOR BANK & TRUST CERT DEPOS	2.330	6/12/2021	50,000,000.00	50,000,000.00	2,365,597.22	52,365,597.22
6/15/2021	INTEREST	912828YW4	US TREASURY NOTES	1.625	12/15/2022	30,000,000.00	0.00	243,750.00	243,750.00
6/30/2021	INTEREST	3134GXJF2	FREDDIE MAC NOTES (CALLABLE)	0.200	12/30/2022	35,000,000.00	0.00	35,000.00	35,000.00
6/30/2021	INTEREST	3135G05B5	FANNIE MAE NOTES (CALLABLE)	0.450	6/30/2023	35,000,000.00	0.00	78,750.00	78,750.00
6/30/2021	INTEREST	912828XG0	US TREASURY NOTES	2.125	6/30/2022	27,000,000.00	0.00	286,875.00	286,875.00