

# Maine State Treasurer

## Pooled Cash Account

Reports for the period February 1, 2023 to February 28, 2023

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*PFM Asset Management LLC*

**NOT FDIC INSURED : NO BANK GUARANTEE : MAY LOSE VALUE**

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**Maine State Treasurer  
Activity and Performance Summary  
For the Month Ending February 28, 2023**

| Amortized Cost Basis Activity Summary   |                |  |                  |
|-----------------------------------------|----------------|--|------------------|
| <b>Beginning Amortized Cost Value</b>   |                |  | 4,547,904,174.23 |
| Additions                               |                |  |                  |
| Contributions                           | 0.00           |  |                  |
| Interest Received                       | 9,336,830.75   |  |                  |
| Accrued Interest Sold                   | 0.00           |  |                  |
| Gain on Sales                           | 0.00           |  |                  |
| <b>Total Additions</b>                  |                |  | 9,336,830.75     |
| Deductions                              |                |  |                  |
| Withdrawals                             | 332,336,830.75 |  |                  |
| Accrued Interest Purchased              | 0.00           |  |                  |
| Loss on Sales                           | 0.00           |  |                  |
| <b>Total Deductions</b>                 |                |  | (332,336,830.75) |
| Accretion (Amortization) for the Period |                |  | 1,901,166.93     |
| <b>Ending Amortized Cost Value</b>      |                |  | 4,226,805,341.16 |
| Ending Fair Value                       |                |  | 4,145,666,906.13 |
| Unrealized Gain (Loss)                  |                |  | (81,138,435.03)  |

| Detail of Amortized Cost Basis Return |                 |                             |                     |              |
|---------------------------------------|-----------------|-----------------------------|---------------------|--------------|
|                                       | Interest Earned | Accretion<br>(Amortization) | Realized Gain(Loss) | Total Income |
| <b>Current Holdings</b>               |                 |                             |                     |              |
| Cash and Equivalents                  | 3,433,161.36    | 0.00                        | 0.00                | 3,433,161.36 |
| Repurchase Agreement                  | 0.00            | 0.00                        | 0.00                | 0.00         |
| Certificates of Deposit               | 814,488.88      | 0.00                        | 0.00                | 814,488.88   |
| Commercial Paper                      | 0.00            | 995,555.54                  | 0.00                | 995,555.54   |
| U.S. Treasuries                       | 2,583,908.03    | 713,963.14                  | 0.00                | 3,297,871.17 |
| Federal Agency                        | 70,924.78       | 7,088.10                    | 0.00                | 78,012.88    |
| Corporate                             | 0.00            | 0.00                        | 0.00                | 0.00         |
| <b>Sales and Maturities</b>           |                 |                             |                     |              |
| Repurchase Agreement                  | 2,796.96        | 1,950.02                    | 0.00                | 4,746.98     |
| Commercial Paper                      | 0.00            | 195,743.05                  | 0.00                | 195,743.05   |
| Certificates of Deposit               | 0.00            | 0.00                        | 0.00                | 0.00         |
| U.S. Treasuries                       | 0.00            | 0.00                        | 0.00                | 0.00         |
| Federal Agency                        | 15,277.78       | (13,132.92)                 | 0.00                | 2,144.86     |
| Corporate                             | 0.00            | 0.00                        | 0.00                | 0.00         |
| <b>Total</b>                          | 6,920,557.79    | 1,901,166.93                | 0.00                | 8,821,724.72 |

| Annualized Comparative Rates of Return |                          |                       |               |
|----------------------------------------|--------------------------|-----------------------|---------------|
|                                        | Twelve<br>Month Trailing | Six<br>Month Trailing | For the Month |
| Fed Funds                              | 2.59%                    | 3.92%                 | 4.75%         |
| Overnight Repo                         | 2.36%                    | 3.70%                 | 4.57%         |
| 3 Month T-Bill                         | 2.76%                    | 4.12%                 | 4.75%         |
| 6 Month T-Bill                         | 3.21%                    | 4.51%                 | 4.97%         |
| 1 Year T-Note                          | 3.42%                    | 4.53%                 | 4.96%         |
| 2 Year T-Note                          | 3.51%                    | 4.30%                 | 4.56%         |
| 5 Year T-Note                          | 3.35%                    | 3.88%                 | 3.95%         |

| Summary of Amortized Cost Basis Return for the Period |                  |                               |
|-------------------------------------------------------|------------------|-------------------------------|
|                                                       | Total Portfolio  | Excluding Cash<br>Equivalents |
| Interest Earned                                       | 6,920,557.79     | 3,487,396.43                  |
| Accretion (Amortization)                              | 1,901,166.93     | 1,901,166.93                  |
| Realized Gain (Loss) on Sales                         | 0.00             | 0.00                          |
| Total Income on Portfolio                             | 8,821,724.72     | 5,388,563.36                  |
| Average Daily Historical Cost                         | 4,429,332,765.56 | 3,404,189,908.41              |
| Annualized Return                                     | 2.60%            | 2.06%                         |
| Annualized Return Fiscal Year to Date                 | 1.88%            | 1.50%                         |
| Investment Advisory Fees                              | 18,750.00        | n/a                           |
| Annualized Return (net of fees)                       | 2.59%            | n/a                           |
| Weighted Average Effective Duration in Days           | 270              | 347                           |

**Maine State Treasurer  
Activity and Performance Summary  
For the Month Ending February 28, 2023**

| Fair Value Basis Activity Summary   |                |      |                  |
|-------------------------------------|----------------|------|------------------|
| <b>Beginning Fair Value</b>         |                |      | 4,474,649,120.29 |
| Additions                           |                |      |                  |
| Contributions                       |                | 0.00 |                  |
| Interest Received                   | 9,336,830.75   |      |                  |
| Accrued Interest Sold               |                | 0.00 |                  |
| <b>Total Additions</b>              |                |      | 9,336,830.75     |
| Deductions                          |                |      |                  |
| Withdrawals                         | 332,336,830.75 |      |                  |
| Accrued Interest Purchased          |                | 0.00 |                  |
| <b>Total Deductions</b>             |                |      | (332,336,830.75) |
| Change in Fair Value for the Period |                |      | (5,982,214.16)   |
| <b>Ending Fair Value</b>            |                |      | 4,145,666,906.13 |

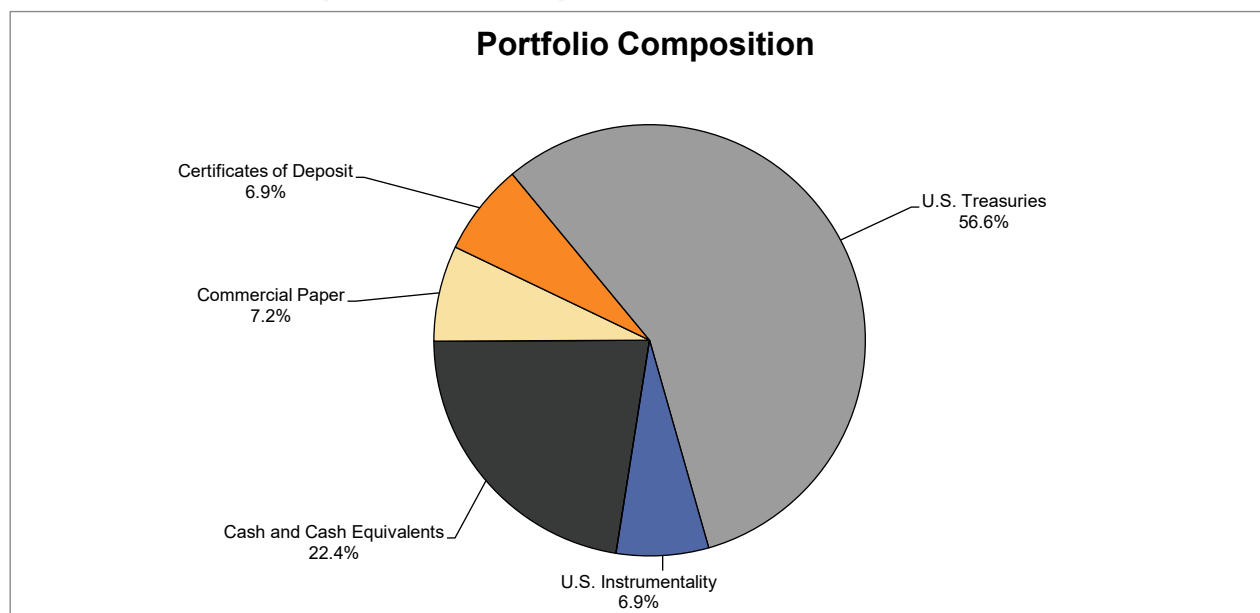
| Detail of Fair Value Basis Return |                 |                      |                |
|-----------------------------------|-----------------|----------------------|----------------|
|                                   | Interest Earned | Change in Fair Value | Total Income   |
| <b>Current Holdings</b>           |                 |                      |                |
| Cash and Equivalents              | 3,433,161.36    | 0.00                 | 3,433,161.36   |
| Repurchase Agreement              | 0.00            | 0.00                 | 0.00           |
| Certificates of Deposit           | 814,488.88      | 0.00                 | 814,488.88     |
| Commercial Paper                  | 0.00            | 1,072,175.00         | 1,072,175.00   |
| U.S. Treasuries                   | 2,583,908.03    | (8,067,655.90)       | (5,483,747.87) |
| Federal Agency                    | 70,924.78       | 627,441.74           | 698,366.52     |
| Corporate                         | 0.00            | 0.00                 | 0.00           |
| <b>Sales and Maturities</b>       |                 |                      |                |
| Repurchase Agreements             | 2,796.96        | 103,125.00           | 105,921.96     |
| Commercial Paper                  | 0.00            | 245,350.00           | 245,350.00     |
| Certificates of Deposit           | 0.00            | 0.00                 | 0.00           |
| U.S. Treasuries                   | 0.00            | 0.00                 | 0.00           |
| Federal Agency                    | 15,277.78       | 37,350.00            | 52,627.78      |
| Corporate                         | 0.00            | 0.00                 | 0.00           |
| <b>Total</b>                      | 6,920,557.79    | (5,982,214.16)       | 938,343.63     |

| Annualized Comparative Rates of Return |                          |                       |               |
|----------------------------------------|--------------------------|-----------------------|---------------|
|                                        | Twelve<br>Month Trailing | Six<br>Month Trailing | For the Month |
| Fed Funds                              | 2.59%                    | 3.92%                 | 4.75%         |
| Overnight Repo                         | 2.36%                    | 3.70%                 | 4.57%         |
| 3 Month T-Bill                         | 2.08%                    | 3.55%                 | 4.34%         |
| 6 Month T-Bill                         | 2.06%                    | 3.57%                 | 3.82%         |
| 1 Year T-Note                          | 0.00%                    | 1.41%                 | 0.31%         |
| 2 Year T-Note                          | -2.37%                   | -1.96%                | -10.94%       |
| 5 Year T-Note                          | -5.92%                   | -5.10%                | -26.64%       |

| Summary of Fair Value Basis Return for the Period |                  |                               |
|---------------------------------------------------|------------------|-------------------------------|
|                                                   | Total Portfolio  | Excluding Cash<br>Equivalents |
| Interest Earned                                   | 6,920,557.79     | 3,487,396.43                  |
| Change in Fair Value                              | (5,982,214.16)   | (5,982,214.16)                |
| Total Income on Portfolio                         | 938,343.63       | (2,494,817.73)                |
| Average Daily Historical Cost                     | 4,429,332,765.56 | 3,404,189,908.41              |
| Annualized Return                                 | 0.28%            | -0.96%                        |
| Annualized Return Fiscal Year to Date             | 1.32%            | 0.77%                         |
| Weighted Average Effective Duration in Days       | 270              | 347                           |

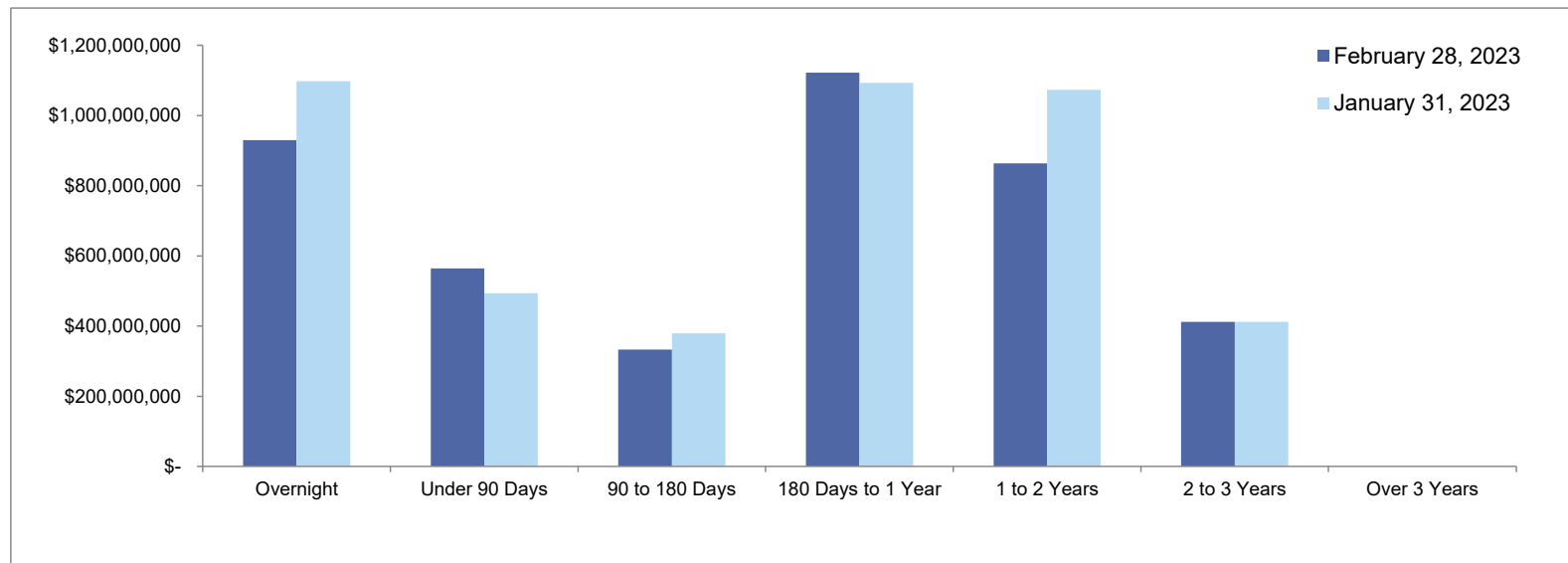
**Maine State Treasurer  
Investments - By Security Type  
As of February 28, 2023**

| 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 | 930,000,000.00          | 930,000,000.00          | 930,000,000.00          | 3,433,160.74         | 0.00                   | 1                                      | 0.00                                        | 22.4%            | 4.41%                  |
| Repurchase Agreements     | 0.00                    | 0.00                    | 0.00                    | 0.00                 | 0.00                   |                                        |                                             | 0.0%             |                        |
| Commercial Paper          | 293,738,611.12          | 298,035,458.32          | 297,841,425.00          | 0.00                 | (194,033.32)           | 54                                     | 0.15                                        | 7.2%             | 4.35%                  |
| Certificates of Deposit   | 285,000,000.00          | 285,000,000.00          | 285,000,000.00          | 1,478,144.44         | 0.00                   | 263                                    | 0.73                                        | 6.9%             | 3.67%                  |
| U.S. Treasuries           | 2,423,630,742.45        | 2,419,718,529.29        | 2,346,185,156.90        | 6,555,969.58         | (73,533,372.39)        | 427                                    | 1.15                                        | 56.6%            | 1.79%                  |
| U.S. Instrumentality      | 293,819,026.25          | 294,051,353.55          | 286,640,324.23          | 139,030.62           | (7,411,029.32)         | 193                                    | 0.37                                        | 6.9%             | 0.32%                  |
| Corporate                 | 0.00                    | 0.00                    | 0.00                    | 0.00                 | 0.00                   |                                        |                                             | 0.0%             |                        |
| <b>Total</b>              | <b>4,226,188,379.82</b> | <b>4,226,805,341.16</b> | <b>4,145,666,906.13</b> | <b>11,606,305.38</b> | <b>(81,138,435.03)</b> | <b>277</b>                             | <b>0.74</b>                                 | <b>100.0%</b>    | <b>2.59%</b>           |



**Maine State Treasurer  
Investments - By Maturity  
As of February 28, 2023**

| <b>Maturity Distribution</b> | <b>Original Cost<br/>February 28, 2023</b> | <b>Percentage</b> | <b>Original Cost<br/>January 31, 2023</b> |
|------------------------------|--------------------------------------------|-------------------|-------------------------------------------|
| Overnight                    | 930,000,000.00                             | 22.0%             | 1,098,000,000.00                          |
| Under 90 Days                | 564,628,612.87                             | 13.4%             | 493,221,421.90                            |
| 90 to 180 Days               | 333,450,618.59                             | 7.9%              | 379,196,155.40                            |
| 180 Days to 1 Year           | 1,122,455,241.91                           | 26.6%             | 1,093,523,596.59                          |
| 1 to 2 Years                 | 863,798,046.92                             | 20.4%             | 1,073,061,914.12                          |
| 2 to 3 Years                 | 411,855,859.53                             | 9.7%              | 411,855,859.53                            |
| Over 3 Years                 | -                                          | 0.0%              | -                                         |
| <b>Totals</b>                | <b>\$ 4,226,188,379.82</b>                 | <b>100.0%</b>     | <b>\$ 4,548,858,947.54</b>                |



**Maine State Treasurer  
Portfolio Holdings  
As of February 28, 2023**

| 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                          | 02/28/23      | 4.400 V     |                           | 55,000,000.00  | 55,000,000.00<br>0.00                   | 55,000,000.00<br>0.00                    | 55,000,000.00<br>0.00           | 0.00                   | 0.00         | 196,234.59        | 185,342.47      | 185,342.47             | 1.33%        | 4.400 |
| BANGOR SAVINGS BANK NOW                          | 02/28/23      | 4.400 V     |                           | 100,000,000.00 | 100,000,000.00<br>0.00                  | 100,000,000.00<br>0.00                   | 100,000,000.00<br>0.00          | 0.00                   | 0.00         | 591,830.66        | 330,063.01      | 330,063.01             | 2.41%        | 4.400 |
| TD BANK                                          | 02/28/23      | 4.450 V     |                           | 350,000,000.00 | 350,000,000.00<br>0.00                  | 350,000,000.00<br>0.00                   | 350,000,000.00<br>0.00          | 0.00                   | 0.00         | 1,245,991.69      | 1,184,246.58    | 1,184,246.58           | 8.44%        | 4.450 |
| ANDROSCOGGIN BANK                                | 02/28/23      | 4.380 V     |                           | 25,000,000.00  | 25,000,000.00<br>0.00                   | 25,000,000.00<br>0.00                    | 25,000,000.00<br>0.00           | 0.00                   | 0.00         | 0.00              | 54,264.38       | 54,264.38              | 0.60%        | 4.380 |
| BATH SAVINGS                                     | 02/28/23      | 4.450 V     |                           | 14,000,000.00  | 14,000,000.00<br>0.00                   | 14,000,000.00<br>0.00                    | 14,000,000.00<br>0.00           | 0.00                   | 0.00         | 51,566.49         | 47,523.29       | 47,523.29              | 0.34%        | 4.450 |
| BIDDEFORD SAVINGS BANK                           | 02/28/23      | 4.380 V     |                           | 10,000,000.00  | 10,000,000.00<br>0.00                   | 10,000,000.00<br>0.00                    | 10,000,000.00<br>0.00           | 0.00                   | 0.00         | 36,458.68         | 33,379.63       | 33,379.63              | 0.24%        | 4.380 |
| CAMDEN NATIONAL BANK                             | 02/28/23      | 4.380 V     |                           | 122,000,000.00 | 122,000,000.00<br>0.00                  | 122,000,000.00<br>0.00                   | 122,000,000.00<br>0.00          | 0.00                   | 0.00         | 429,019.28        | 405,856.68      | 405,856.68             | 2.94%        | 4.380 |
| MACHIAS SAVINGS BANK                             | 02/28/23      | 4.200 V     |                           | 0.00           | 0.00<br>0.00                            | 0.00<br>0.00                             | 0.00<br>0.00                    | 0.00                   | 0.00         | 46,163.84         | 0.00            | 0.00                   | 0.00%        | 4.200 |
| NORTHEAST BANK                                   | 02/28/23      | 4.400 V     |                           | 125,000,000.00 | 125,000,000.00<br>0.00                  | 125,000,000.00<br>0.00                   | 125,000,000.00<br>0.00          | 0.00                   | 0.00         | 438,741.14        | 415,506.95      | 415,506.95             | 3.02%        | 4.400 |
| FIRST NATIONAL                                   | 02/28/23      | 4.400 V     |                           | 50,000,000.00  | 50,000,000.00<br>0.00                   | 50,000,000.00<br>0.00                    | 50,000,000.00<br>0.00           | 0.00                   | 0.00         | 176,270.50        | 166,301.37      | 166,301.37             | 1.21%        | 4.400 |
| U.S. BANK MONEY MARKET FUND                      | 02/28/23      | 4.360 V     |                           | 79,000,000.00  | 79,000,000.00<br>0.00                   | 79,000,000.00<br>0.00                    | 79,000,000.00<br>0.00           | 0.00                   | 0.00         | 866,553.26        | 610,676.38      | 610,676.38             | 1.91%        | 4.360 |
| MISCELLAENOUS INCOME                             | 02/28/23      | 0.000 V     |                           | 0.00           | 0.00<br>0.00                            | 0.00<br>0.00                             | 0.00<br>0.00                    | 0.00                   | 0.00         | 0.62              | 0.62            | 0.00                   | 0.00%        | 0.000 |
| <b>TOTAL</b>                                     |               |             |                           | 930,000,000.00 | 930,000,000.00<br>0.00                  | 930,000,000.00<br>0.00                   | 930,000,000.00<br>0.00          | 0.00                   | 0.00         | 4,078,830.75      | 3,433,161.36    | 3,433,160.74           | 22.43%       | 4.413 |
| <b>COMMERCIAL PAPER</b>                          |               |             |                           |                |                                         |                                          |                                 |                        |              |                   |                 |                        |              |       |
| BNP PARIBAS NY BRANCH COMM PAPER<br>09659CQP6    | 06/29/22      | 0.000       | 03/23/23                  | 50,000,000.00  | 48,794,791.67<br>0.00                   | 49,900,694.44<br>126,388.88              | 49,851,050.00<br>178,800.00     | (49,644.44)            | 0.00         | 0.00              | 0.00            | 0.00                   | 1.20%        | 3.330 |
| CITIGROUP GLOBAL MARKETS COMM PAPER<br>17327BR31 | 08/11/22      | 0.000       | 04/03/23                  | 50,000,000.00  | 48,798,888.89<br>0.00                   | 49,831,333.33<br>143,111.11              | 49,777,650.00<br>191,950.00     | (53,683.33)            | 0.00         | 0.00              | 0.00            | 0.00                   | 1.20%        | 3.771 |
| MUFG BANK LTD/NY COMM PAPER<br>62479MRB1         | 01/11/23      | 0.000       | 04/11/23                  | 50,000,000.00  | 49,411,250.00<br>0.00                   | 49,731,791.67<br>183,166.67              | 49,723,400.00<br>168,700.00     | (8,391.67)             | 0.00         | 0.00              | 0.00            | 0.00                   | 1.20%        | 4.766 |
| LMA AMERICAS LLC COMM PAPER<br>53944RRH3         | 11/14/22      | 0.000       | 04/17/23                  | 25,000,000.00  | 24,497,361.11<br>0.00                   | 24,846,597.22<br>91,388.89               | 24,838,125.00<br>93,650.00      | (8,472.22)             | 0.00         | 0.00              | 0.00            | 0.00                   | 0.60%        | 4.796 |
| BEDFORD ROW FUNDING CORP COMM PAPER<br>07644BSB6 | 01/05/23      | 0.000       | 05/08/23                  | 50,000,000.00  | 49,188,541.67<br>0.00                   | 49,551,388.89<br>184,722.22              | 49,537,150.00<br>178,800.00     | (14,238.89)            | 0.00         | 0.00              | 0.00            | 0.00                   | 1.19%        | 4.828 |
| NATIXIS NY BRANCH COMM PAPER<br>63873KSA6        | 08/17/22      | 0.000       | 05/10/23                  | 25,000,000.00  | 24,309,138.89<br>0.00                   | 24,818,194.44<br>72,722.22               | 24,760,000.00<br>87,125.00      | (58,194.44)            | 0.00         | 0.00              | 0.00            | 0.00                   | 0.60%        | 3.846 |

**Maine State Treasurer  
Portfolio Holdings  
As of February 28, 2023**

| 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 |
|-----------------------------------------------|---------------|-------------|---------------------------|----------------|-----------------------------------------|-----------------------------------------|---------------------------------|------------------------|--------------|-------------------|-----------------|------------------------|--------------|-------|
| RIDGEFIELD FUNDNG CO LLC COMM PAPER 76582KT27 | 12/02/22      | 0.000       | 06/02/23                  | 50,000,000.00  | 48,738,638.89<br>0.00                   | 49,355,458.33<br>194,055.55             | 49,354,050.00<br>173,150.00     | (1,408.33)             | 0.00         | 0.00              | 0.00            | 0.00                   | 1.19%        | 5.119 |
| <b>TOTAL</b>                                  |               |             |                           | 300,000,000.00 | 293,738,611.12<br>0.00                  | 298,035,458.32<br>995,555.54            | 297,841,425.00<br>1,072,175.00  | (194,033.32)           | 0.00         | 0.00              | 0.00            | 0.00                   | 7.18%        | 4.354 |

**CERTIFICATES OF DEPOSIT**

|                                 |          |       |          |                |                        |                        |                        |      |      |      |            |              |       |       |
|---------------------------------|----------|-------|----------|----------------|------------------------|------------------------|------------------------|------|------|------|------------|--------------|-------|-------|
| BANGOR SAVINGS BANK CERT DEPOS  | 04/08/21 | 0.400 | 04/08/23 | 15,000,000.00  | 15,000,000.00<br>0.00  | 15,000,000.00<br>0.00  | 15,000,000.00<br>0.00  | 0.00 | 0.00 | 0.00 | 4,666.66   | 115,333.33   | 0.36% | 0.400 |
| PEOPLES UNITED CERT DEPOS       | 04/18/21 | 0.250 | 04/18/23 | 15,000,000.00  | 15,000,000.00<br>0.00  | 15,000,000.00<br>0.00  | 15,000,000.00<br>0.00  | 0.00 | 0.00 | 0.00 | 2,916.67   | 71,041.67    | 0.36% | 0.250 |
| PEOPLES UNITED CERT DEPOS       | 04/22/21 | 0.250 | 04/23/23 | 25,000,000.00  | 25,000,000.00<br>0.00  | 25,000,000.00<br>0.00  | 25,000,000.00<br>0.00  | 0.00 | 0.00 | 0.00 | 4,861.11   | 117,708.33   | 0.60% | 0.250 |
| PEOPLES UNITED CERT DEPOS       | 06/14/21 | 0.200 | 06/14/23 | 10,000,000.00  | 10,000,000.00<br>0.00  | 10,000,000.00<br>0.00  | 10,000,000.00<br>0.00  | 0.00 | 0.00 | 0.00 | 1,555.55   | 34,722.22    | 0.24% | 0.200 |
| TD BANK CERT DEPOS              | 01/20/23 | 4.960 | 10/17/23 | 100,000,000.00 | 100,000,000.00<br>0.00 | 100,000,000.00<br>0.00 | 100,000,000.00<br>0.00 | 0.00 | 0.00 | 0.00 | 385,777.78 | 551,111.11   | 2.41% | 4.960 |
| CAMDEN NATIONAL BANK CERT DEPOS | 01/17/23 | 4.400 | 01/17/24 | 50,000,000.00  | 50,000,000.00<br>0.00  | 50,000,000.00<br>0.00  | 50,000,000.00<br>0.00  | 0.00 | 0.00 | 0.00 | 171,111.11 | 262,777.78   | 1.21% | 4.400 |
| MACHIAS BANK CERT DEPOS         | 01/20/23 | 4.410 | 01/19/24 | 20,000,000.00  | 20,000,000.00<br>0.00  | 20,000,000.00<br>0.00  | 20,000,000.00<br>0.00  | 0.00 | 0.00 | 0.00 | 68,600.00  | 100,450.00   | 0.48% | 4.409 |
| BANGOR SAVINGS BANK CERT DEPOS  | 01/24/23 | 4.500 | 07/24/24 | 50,000,000.00  | 50,000,000.00<br>0.00  | 50,000,000.00<br>0.00  | 50,000,000.00<br>0.00  | 0.00 | 0.00 | 0.00 | 175,000.00 | 225,000.00   | 1.21% | 4.500 |
| <b>TOTAL</b>                    |          |       |          | 285,000,000.00 | 285,000,000.00<br>0.00 | 285,000,000.00<br>0.00 | 285,000,000.00<br>0.00 | 0.00 | 0.00 | 0.00 | 814,488.88 | 1,478,144.44 | 6.9%  | 3.674 |

**U.S. TREASURIES**

|                                   |          |       |          |               |                       |                              |                             |                |      |            |            |            |       |       |
|-----------------------------------|----------|-------|----------|---------------|-----------------------|------------------------------|-----------------------------|----------------|------|------------|------------|------------|-------|-------|
| US TREASURY NOTES 912828ZH6       | 03/28/22 | 0.250 | 04/15/23 | 50,000,000.00 | 49,236,328.13<br>0.00 | 49,910,273.54<br>55,829.80   | 49,718,750.00<br>164,060.00 | (191,523.54)   | 0.00 | 0.00       | 9,615.38   | 47,046.70  | 1.20% | 1.725 |
| US TREASURY N/B NOTES 91282CBX8   | 05/16/22 | 0.125 | 04/30/23 | 50,000,000.00 | 49,091,796.88<br>0.00 | 49,843,861.93<br>72,864.44   | 49,609,375.00<br>164,065.00 | (234,486.93)   | 0.00 | 0.00       | 4,834.25   | 20,890.88  | 1.20% | 2.052 |
| US TREASURY NOTES 9128284S6       | 05/19/21 | 2.750 | 05/31/23 | 50,000,000.00 | 52,638,671.88<br>0.00 | 50,323,610.70<br>(99,572.53) | 49,734,375.00<br>62,500.00  | (589,235.70)   | 0.00 | 0.00       | 105,769.23 | 343,750.00 | 1.20% | 0.149 |
| US TREASURY NOTES 9128284S6 .     | 06/10/22 | 2.750 | 05/31/23 | 50,000,000.00 | 50,187,500.00<br>0.00 | 50,048,063.38<br>(14,788.73) | 49,734,375.00<br>62,500.00  | (313,688.38)   | 0.00 | 0.00       | 105,769.23 | 343,750.00 | 1.20% | 2.357 |
| US TREASURY N/B NOTES 91282CCD1   | 11/23/21 | 0.125 | 05/31/23 | 50,000,000.00 | 49,753,906.25<br>0.00 | 49,959,576.66<br>12,437.95   | 49,421,875.00<br>164,065.00 | (537,701.66)   | 0.00 | 0.00       | 4,807.69   | 15,625.00  | 1.19% | 0.450 |
| US TREASURY N/B NOTES 91282CCK5   | 07/15/22 | 0.125 | 06/30/23 | 11,000,000.00 | 10,682,460.94<br>0.00 | 10,890,222.21<br>25,403.12   | 10,824,687.50<br>32,655.70  | (65,534.71)    | 0.00 | 0.00       | 1,063.54   | 2,279.01   | 0.26% | 3.205 |
| US TREASURY N/B NOTES 91282CCK5 . | 08/01/22 | 0.125 | 06/30/23 | 50,000,000.00 | 48,748,046.88<br>0.00 | 49,545,086.10<br>105,269.33  | 49,203,125.00<br>148,435.00 | (341,961.10)   | 0.00 | 0.00       | 4,834.25   | 10,359.11  | 1.19% | 2.924 |
| US TREASURY NOTES 9128284X5       | 05/19/21 | 2.750 | 08/31/23 | 50,000,000.00 | 52,919,921.88<br>0.00 | 50,640,702.28<br>(98,030.95) | 49,429,690.00<br>7,815.00   | (1,211,012.28) | 0.00 | 687,500.00 | 106,291.66 | 3,736.41   | 1.19% | 0.185 |

**Maine State Treasurer  
Portfolio Holdings  
As of February 28, 2023**

| 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 91282CAK7       | 06/28/22      | 0.125       | 09/15/23                  | 25,000,000.00 | 24,148,437.50<br>0.00                   | 24,620,249.16<br>53,702.14               | 24,343,750.00<br>46,875.00      | (276,499.16)           | 0.00         | 0.00              | 2,417.13        | 14,416.44              | 0.59%        | 3.002 |
| US TREASURY NOTES 91282CAK7 .     | 06/30/22      | 0.125       | 09/15/23                  | 20,000,000.00 | 19,314,062.50<br>0.00                   | 19,692,724.83<br>43,453.05               | 19,475,000.00<br>37,500.00      | (217,724.83)           | 0.00         | 0.00              | 1,933.70        | 11,533.15              | 0.47%        | 3.035 |
| US TREASURY NOTES 9128285D8       | 07/19/21      | 2.875       | 09/30/23                  | 50,000,000.00 | 52,859,375.00<br>0.00                   | 50,758,464.35<br>(99,704.24)             | 49,367,190.00<br>(7,810.00)     | (1,391,274.35)         | 0.00         | 0.00              | 110,576.93      | 600,274.73             | 1.19%        | 0.265 |
| US TREASURY NOTES 91282CDA6       | 09/30/21      | 0.250       | 09/30/23                  | 35,000,000.00 | 34,960,351.56<br>0.00                   | 34,988,431.35<br>1,520.77                | 34,021,092.00<br>49,217.00      | (967,339.35)           | 0.00         | 0.00              | 6,730.77        | 36,538.46              | 0.82%        | 0.307 |
| US TREASURY NOTES 91282CDA6 .     | 11/14/22      | 0.250       | 09/30/23                  | 12,000,000.00 | 11,551,406.25<br>3,708.79               | 11,701,404.79<br>39,251.96               | 11,664,374.40<br>16,874.40      | (37,030.39)            | 0.00         | 0.00              | 2,307.69        | 12,527.47              | 0.28%        | 4.652 |
| US TREASURY NOTES 91282CAP6       | 06/30/21      | 0.125       | 10/15/23                  | 35,000,000.00 | 34,852,343.75<br>0.00                   | 34,959,778.23<br>4,939.52                | 33,933,592.00<br>60,154.50      | (1,026,186.23)         | 0.00         | 0.00              | 3,365.39        | 16,466.35              | 0.82%        | 0.310 |
| US TREASURY NOTES 91282CAW1       | 11/23/21      | 0.250       | 11/15/23                  | 50,000,000.00 | 49,638,671.88<br>0.00                   | 49,870,382.29<br>14,012.72               | 48,320,310.00<br>62,500.00      | (1,550,072.29)         | 0.00         | 0.00              | 9,668.51        | 36,602.21              | 1.17%        | 0.618 |
| US TREASURY NOTES 9128285P1       | 05/19/21      | 2.875       | 11/30/23                  | 50,000,000.00 | 53,347,656.25<br>0.00                   | 50,991,630.07<br>(101,334.46)            | 49,171,875.00<br>(54,685.00)    | (1,819,755.07)         | 0.00         | 0.00              | 110,576.92      | 359,375.00             | 1.19%        | 0.223 |
| US TREASURY N/B NOTES 91282CDM0   | 06/10/22      | 0.500       | 11/30/23                  | 50,000,000.00 | 48,455,078.13<br>0.00                   | 49,213,181.06<br>80,404.86               | 48,312,500.00<br>54,690.00      | (900,681.06)           | 0.00         | 0.00              | 19,230.77       | 62,500.00              | 1.17%        | 2.653 |
| US TREASURY NOTES 91282CBA8       | 07/20/21      | 0.125       | 12/15/23                  | 20,000,000.00 | 19,910,937.50<br>0.00                   | 19,970,684.44<br>2,840.26                | 19,231,250.00<br>21,874.00      | (739,434.44)           | 0.00         | 0.00              | 1,923.08        | 5,219.78               | 0.46%        | 0.311 |
| US TREASURY NOTES 91282CBA8 .     | 07/20/21      | 0.125       | 12/15/23                  | 50,000,000.00 | 49,777,343.75<br>0.00                   | 49,926,711.10<br>7,100.66                | 48,078,125.00<br>54,685.00      | (1,848,586.10)         | 0.00         | 0.00              | 4,807.69        | 13,049.45              | 1.16%        | 0.311 |
| US TREASURY NOTES 91282CBA8 ..    | 08/16/21      | 0.125       | 12/15/23                  | 50,000,000.00 | 49,808,593.75<br>0.00                   | 49,934,998.35<br>6,297.74                | 48,078,125.00<br>54,685.00      | (1,856,873.35)         | 0.00         | 0.00              | 4,807.69        | 13,049.45              | 1.16%        | 0.290 |
| US TREASURY NOTES 9128285U0       | 12/20/21      | 2.625       | 12/31/23                  | 25,000,000.00 | 25,986,328.13<br>0.00                   | 25,405,978.52<br>(37,270.15)             | 24,492,187.50<br>(27,342.50)    | (913,791.02)           | 0.00         | 0.00              | 50,759.67       | 108,770.72             | 0.59%        | 0.665 |
| US TREASURY NOTES 912828V23       | 06/21/21      | 2.250       | 12/31/23                  | 50,000,000.00 | 52,365,234.38<br>0.00                   | 50,781,577.99<br>(71,751.42)             | 48,828,125.00<br>(31,250.00)    | (1,953,452.99)         | 0.00         | 0.00              | 87,016.58       | 186,464.09             | 1.18%        | 0.366 |
| US TREASURY N/B NOTES 91282CDR9   | 01/14/22      | 0.750       | 12/31/23                  | 50,000,000.00 | 49,847,656.25<br>0.00                   | 49,935,104.97<br>5,957.58                | 48,218,750.00<br>7,810.00       | (1,716,354.97)         | 0.00         | 0.00              | 29,005.53       | 62,154.70              | 1.16%        | 0.907 |
| US TREASURY N/B NOTES 91282CDR9 . | 05/16/22      | 0.750       | 12/31/23                  | 50,000,000.00 | 48,630,859.38<br>0.00                   | 49,296,990.09<br>64,538.62               | 48,218,750.00<br>7,810.00       | (1,078,240.09)         | 0.00         | 0.00              | 29,005.53       | 62,154.70              | 1.16%        | 2.480 |
| US TREASURY NOTES 91282CBM2       | 03/01/21      | 0.125       | 02/15/24                  | 25,000,000.00 | 24,854,492.19<br>0.00                   | 24,952,753.71<br>3,768.94                | 23,824,220.00<br>(11,717.50)    | (1,128,533.71)         | 0.00         | 15,625.00         | 2,397.42        | 1,208.56               | 0.57%        | 0.323 |
| US TREASURY NOTES 9128286G0       | 05/19/21      | 2.375       | 02/29/24                  | 50,000,000.00 | 52,896,484.38<br>0.00                   | 51,040,567.72<br>(79,824.37)             | 48,648,440.00<br>(109,370.00)   | (2,392,127.72)         | 0.00         | 593,750.00        | 91,797.34       | 3,226.90               | 1.17%        | 0.283 |
| US TREASURY NOTES 9128286G0 .     | 03/21/22      | 2.375       | 02/29/24                  | 30,000,000.00 | 30,232,031.25<br>0.00                   | 30,119,283.67<br>(9,150.53)              | 29,189,064.00<br>(65,622.00)    | (930,219.67)           | 0.00         | 356,250.00        | 55,078.41       | 1,936.14               | 0.70%        | 1.967 |
| US TREASURY N/B NOTES 91282CEA5   | 12/15/22      | 1.500       | 02/29/24                  | 5,000,000.00  | 4,821,875.00<br>0.00                    | 4,852,572.28<br>11,309.52                | 4,823,437.50<br>(7,031.50)      | (29,134.78)            | 0.00         | 37,500.00         | 5,797.72        | 203.80                 | 0.12%        | 4.565 |
| US TREASURY N/B NOTES 91282CEA5 . | 12/15/22      | 1.500       | 02/29/24                  | 50,000,000.00 | 48,218,750.00<br>0.00                   | 48,525,722.79<br>113,095.24              | 48,234,375.00<br>(70,315.00)    | (291,347.79)           | 0.00         | 375,000.00        | 57,977.27       | 2,038.04               | 1.16%        | 4.565 |



**Maine State Treasurer  
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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 |
|------------------------------------|---------------|-------------|---------------------------|---------------|-----------------------------------------|-----------------------------------------|---------------------------------|------------------------|--------------|-------------------|-----------------|------------------------|--------------|-------|
| US TREASURY N/B NOTES 91282CEA5 .. | 01/03/23      | 1.500       | 02/29/24                  | 50,000,000.00 | 48,240,234.38<br>0.00                   | 48,477,927.84<br>116,761.70             | 48,234,375.00<br>(70,315.00)    | (243,552.84)           | 0.00         | 375,000.00        | 57,977.27       | 2,038.04               | 1.16%        | 4.665 |
| US TREASURY NOTES 91282CBR1        | 07/28/21      | 0.250       | 03/15/24                  | 30,000,000.00 | 29,962,500.00<br>0.00                   | 29,985,171.70<br>1,092.62               | 28,523,436.00<br>(28,128.00)    | (1,461,735.70)         | 0.00         | 0.00              | 5,801.11        | 34,599.45              | 0.69%        | 0.298 |
| US TREASURY NOTES 91282CBR1 ..     | 09/29/21      | 0.250       | 03/15/24                  | 35,000,000.00 | 34,857,812.50<br>0.00                   | 34,939,831.57<br>4,433.46               | 33,277,342.00<br>(32,816.00)    | (1,662,489.57)         | 0.00         | 0.00              | 6,767.95        | 40,366.02              | 0.80%        | 0.416 |
| US TREASURY NOTES 91282CBR1 ..     | 09/30/22      | 0.250       | 03/15/24                  | 50,000,000.00 | 47,171,875.00<br>5,179.56               | 47,979,910.71<br>148,848.68             | 47,539,060.00<br>(46,880.00)    | (440,850.71)           | 0.00         | 0.00              | 9,668.51        | 57,665.75              | 1.15%        | 4.292 |
| US TREASURY NOTES 91282CW71        | 07/19/21      | 2.125       | 03/31/24                  | 25,000,000.00 | 26,182,617.19<br>0.00                   | 25,474,965.93<br>(33,583.45)            | 24,199,220.00<br>(70,310.00)    | (1,275,745.93)         | 0.00         | 0.00              | 40,865.39       | 221,840.66             | 0.58%        | 0.362 |
| US TREASURY NOTES 91282CW71 ..     | 07/19/21      | 2.125       | 03/31/24                  | 50,000,000.00 | 52,365,234.38<br>0.00                   | 50,949,931.86<br>(67,166.90)            | 48,398,440.00<br>(140,620.00)   | (2,551,491.86)         | 0.00         | 0.00              | 81,730.77       | 443,681.32             | 1.17%        | 0.362 |
| US TREASURY N/B NOTES 91282CEG2    | 06/30/22      | 2.250       | 03/31/24                  | 20,000,000.00 | 19,705,468.75<br>0.00                   | 19,817,758.79<br>12,885.74              | 19,387,500.00<br>(59,376.00)    | (430,258.79)           | 0.00         | 0.00              | 34,615.39       | 187,912.09             | 0.47%        | 3.119 |
| US TREASURY N/B NOTES 91282CBV2    | 10/13/21      | 0.375       | 04/15/24                  | 30,000,000.00 | 29,896,875.00<br>0.00                   | 29,953,678.28<br>3,155.74               | 28,453,125.00<br>(56,250.00)    | (1,500,553.28)         | 0.00         | 0.00              | 8,653.84        | 42,342.03              | 0.69%        | 0.513 |
| US TREASURY N/B NOTES 91282CEK3    | 08/01/22      | 2.500       | 04/30/24                  | 50,000,000.00 | 49,634,765.63<br>0.00                   | 49,756,128.77<br>16,029.09              | 48,500,000.00<br>(187,500.00)   | (1,256,128.77)         | 0.00         | 0.00              | 96,685.08       | 417,817.68             | 1.17%        | 2.931 |
| US TREASURY N/B NOTES 91282CCC3    | 05/19/21      | 0.250       | 05/15/24                  | 50,000,000.00 | 49,873,046.88<br>0.00                   | 49,948,730.47<br>3,255.21               | 47,156,250.00<br>(125,000.00)   | (2,792,480.47)         | 0.00         | 0.00              | 9,668.51        | 36,602.21              | 1.14%        | 0.335 |
| US TREASURY N/B NOTES 91282CCC3 .. | 05/19/21      | 0.250       | 05/15/24                  | 50,000,000.00 | 49,896,484.38<br>0.00                   | 49,958,195.62<br>2,654.25               | 47,156,250.00<br>(125,000.00)   | (2,801,945.62)         | 0.00         | 0.00              | 9,668.51        | 36,602.21              | 1.14%        | 0.320 |
| US TREASURY N/B NOTES 91282CCC3 .. | 11/23/21      | 0.250       | 05/15/24                  | 50,000,000.00 | 49,328,125.00<br>0.00                   | 49,672,237.97<br>20,810.29              | 47,156,250.00<br>(125,000.00)   | (2,515,987.97)         | 0.00         | 0.00              | 9,668.51        | 36,602.21              | 1.14%        | 0.799 |
| US TREASURY N/B NOTES 91282CER8    | 06/10/22      | 2.500       | 05/31/24                  | 50,000,000.00 | 49,697,265.63<br>0.00                   | 49,808,114.28<br>11,756.68              | 48,406,250.00<br>(226,560.00)   | (1,401,864.28)         | 0.00         | 0.00              | 96,153.85       | 312,500.00             | 1.17%        | 2.817 |
| US TREASURY N/B NOTES 91282CCG4    | 06/21/21      | 0.250       | 06/15/24                  | 50,000,000.00 | 49,654,296.88<br>0.00                   | 49,850,301.03<br>8,880.44               | 46,976,560.00<br>(179,690.00)   | (2,873,741.03)         | 0.00         | 0.00              | 9,615.38        | 26,098.90              | 1.13%        | 0.484 |
| US TREASURY N/B NOTES 91282CCG4 .. | 07/19/21      | 0.250       | 06/15/24                  | 25,000,000.00 | 24,879,882.81<br>0.00                   | 24,946,614.58<br>3,166.93               | 23,488,280.00<br>(89,845.00)    | (1,458,334.58)         | 0.00         | 0.00              | 4,807.69        | 13,049.45              | 0.57%        | 0.416 |
| US TREASURY N/B NOTES 91282CCG4 .. | 07/19/21      | 0.250       | 06/15/24                  | 50,000,000.00 | 49,759,765.63<br>0.00                   | 49,893,229.17<br>6,333.86               | 46,976,560.00<br>(179,690.00)   | (2,916,669.17)         | 0.00         | 0.00              | 9,615.38        | 26,098.90              | 1.13%        | 0.416 |
| US TREASURY N/B NOTES 91282CCL3    | 08/16/21      | 0.375       | 07/15/24                  | 50,000,000.00 | 49,937,500.00<br>0.00                   | 49,970,512.22<br>1,644.74               | 46,882,810.00<br>(218,750.00)   | (3,087,702.22)         | 0.00         | 0.00              | 14,502.76       | 23,308.01              | 1.13%        | 0.418 |
| US TREASURY N/B NOTES 91282CCX7    | 09/29/21      | 0.375       | 09/15/24                  | 35,000,000.00 | 34,816,796.88<br>0.00                   | 34,904,504.10<br>4,740.93               | 32,610,158.00<br>(207,809.00)   | (2,294,346.10)         | 0.00         | 0.00              | 10,151.93       | 60,549.03              | 0.79%        | 0.553 |
| US TREASURY N/B NOTES 91282CDH1    | 11/23/21      | 0.750       | 11/15/24                  | 50,000,000.00 | 49,718,750.00<br>0.00                   | 49,838,436.35<br>7,238.05               | 46,585,940.00<br>(367,185.00)   | (3,252,496.35)         | 0.00         | 0.00              | 29,005.53       | 109,806.63             | 1.12%        | 0.942 |
| US TREASURY N/B NOTES 91282CDH1 .. | 06/07/22      | 0.750       | 11/15/24                  | 50,000,000.00 | 47,568,359.38<br>0.00                   | 48,296,215.93<br>76,329.52              | 46,585,940.00<br>(367,185.00)   | (1,710,275.93)         | 0.00         | 0.00              | 29,005.53       | 109,806.63             | 1.12%        | 2.829 |
| US TREASURY N/B NOTES 91282CDH1 .. | 06/30/22      | 0.750       | 11/15/24                  | 20,000,000.00 | 18,890,625.00<br>0.00                   | 19,202,118.10<br>35,745.11              | 18,634,376.00<br>(146,874.00)   | (567,742.10)           | 0.00         | 0.00              | 11,602.21       | 43,922.65              | 0.45%        | 3.194 |

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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 |
|-----------------------------------------|---------------|-------------|---------------------------|------------------|-----------------------------------------|-----------------------------------------|------------------------------------|------------------------|--------------|-------------------|-----------------|------------------------|--------------|-------|
| US TREASURY N/B NOTES 91282CEH0         | 08/01/22      | 2.625       | 04/15/25                  | 40,000,000.00    | 39,750,000.00<br>0.00                   | 39,803,643.72<br>7,085.02               | 38,275,000.00<br>(475,000.00)      | (1,528,643.72)         | 0.00         | 0.00              | 80,769.23       | 395,192.31             | 0.92%        | 2.866 |
| US TREASURY NOTES 91282ZL7              | 06/07/22      | 0.375       | 04/30/25                  | 50,000,000.00    | 46,507,812.50<br>0.00                   | 47,389,111.24<br>92,420.85              | 45,546,875.00<br>(507,815.00)      | (1,842,236.24)         | 0.00         | 0.00              | 14,502.76       | 62,672.65              | 1.10%        | 2.906 |
| US TREASURY N/B NOTES 91282CEY3         | 08/17/22      | 3.000       | 07/15/25                  | 50,000,000.00    | 49,701,171.88<br>0.00                   | 49,756,270.95<br>7,871.30               | 48,140,625.00<br>(679,685.00)      | (1,615,645.95)         | 0.00         | 0.00              | 116,022.10      | 186,464.09             | 1.16%        | 3.216 |
| US TREASURY N/B NOTES 91282CFE6         | 09/07/22      | 3.125       | 08/15/25                  | 50,000,000.00    | 49,410,156.25<br>0.00                   | 49,506,356.30<br>15,392.01              | 48,265,625.00<br>(703,125.00)      | (1,240,731.30)         | 0.00         | 781,250.00        | 119,871.12      | 60,428.18              | 1.16%        | 3.551 |
| US TREASURY N/B NOTES 91282CFE6 .       | 09/15/22      | 3.125       | 08/15/25                  | 25,000,000.00    | 24,531,250.00<br>0.00                   | 24,604,753.52<br>12,323.94              | 24,132,812.50<br>(351,562.50)      | (471,941.02)           | 0.00         | 390,625.00        | 59,935.56       | 30,214.09              | 0.58%        | 3.810 |
| US TREASURY N/B NOTES 91282CFE6 ..      | 09/30/22      | 3.125       | 08/15/25                  | 50,000,000.00    | 48,511,718.75<br>0.00                   | 48,727,165.18<br>39,687.50              | 48,265,625.00<br>(703,125.00)      | (461,540.18)           | 0.00         | 781,250.00        | 119,871.12      | 60,428.18              | 1.16%        | 4.234 |
| US TREASURY N/B NOTES 91282CFE6 ...     | 10/17/22      | 3.125       | 08/15/25                  | 30,000,000.00    | 28,971,093.90<br>0.00                   | 29,105,558.75<br>27,889.04              | 28,959,375.00<br>(421,875.00)      | (146,183.75)           | 0.00         | 468,750.00        | 71,922.67       | 36,256.91              | 0.70%        | 4.427 |
| US TREASURY N/B NOTES 91282CGA3         | 01/03/23      | 4.000       | 12/15/25                  | 25,000,000.00    | 24,894,531.25<br>52,197.80              | 24,900,113.16<br>2,741.99               | 24,664,062.50<br>(414,062.50)      | (236,050.66)           | 0.00         | 0.00              | 76,923.08       | 208,791.21             | 0.59%        | 4.153 |
| US TREASURY N/B NOTES 91282CGA3 .       | 01/03/23      | 4.000       | 12/15/25                  | 50,000,000.00    | 49,789,062.50<br>104,395.60             | 49,800,226.32<br>5,483.98               | 49,328,125.00<br>(828,125.00)      | (472,101.32)           | 0.00         | 0.00              | 153,846.16      | 417,582.42             | 1.19%        | 4.153 |
| US TREASURY N/B NOTES 91282CGA3 ..      | 01/03/23      | 4.000       | 12/15/25                  | 50,000,000.00    | 49,789,062.50<br>104,395.60             | 49,800,226.32<br>5,483.98               | 49,328,125.00<br>(828,125.00)      | (472,101.32)           | 0.00         | 0.00              | 153,846.16      | 417,582.42             | 1.19%        | 4.153 |
| <b>TOTAL</b>                            |               |             |                           | 2,433,000,000.00 | 2,423,630,742.45<br>269,877.35          | 2,419,718,529.29<br>713,963.14          | 2,346,185,156.90<br>(8,067,655.90) | (73,533,372.39)        | 0.00         | 4,862,500.00      | 2,583,908.03    | 6,555,969.58           | 56.59%       | 1.788 |
| <b>FEDERAL AGENCY SECURITIES</b>        |               |             |                           |                  |                                         |                                         |                                    |                        |              |                   |                 |                        |              |       |
| FREDDIE MAC NOTES 3137EAEQ8             | 04/29/20      | 0.375       | 04/20/23                  | 13,750,000.00    | 13,720,437.50<br>0.00                   | 13,748,638.93<br>762.20                 | 13,665,176.25<br>46,378.75         | (83,462.68)            | 0.00         | 0.00              | 4,296.87        | 18,763.02              | 0.33%        | 0.448 |
| FANNIE MAE NOTES 3135G05G4              | 07/28/20      | 0.250       | 07/10/23                  | 35,000,000.00    | 34,949,250.00<br>0.00                   | 34,993,827.07<br>1,319.41               | 34,402,235.00<br>105,560.00        | (591,592.07)           | 0.00         | 0.00              | 7,291.66        | 12,395.83              | 0.83%        | 0.299 |
| FANNIE MAE NOTES (CALLABLE) 3135G05R0   | 08/12/20      | 0.300       | 08/10/23<br>05/10/23      | 50,000,000.00    | 49,906,000.00<br>0.00                   | 49,986,067.70<br>2,408.05               | 48,916,200.00<br>114,450.00        | (1,069,867.70)         | 0.00         | 75,000.00         | 12,500.00       | 8,750.00               | 1.18%        | 0.363 |
| FANNIE MAE NOTES (CALLABLE) 3135G05V1   | 08/21/20      | 0.360       | 08/18/23                  | 10,000,000.00    | 10,000,000.00<br>0.00                   | 10,000,000.00<br>0.00                   | 9,783,770.00<br>30,110.00          | (216,230.00)           | 0.00         | 18,000.00         | 3,000.00        | 1,300.00               | 0.24%        | 0.360 |
| FANNIE MAE NOTES (CALLABLE) 3135G05V1 . | 08/21/20      | 0.360       | 08/18/23                  | 50,000,000.00    | 50,000,000.00<br>0.00                   | 50,000,000.00<br>0.00                   | 48,918,850.00<br>150,550.00        | (1,081,150.00)         | 0.00         | 90,000.00         | 15,000.00       | 6,500.00               | 1.18%        | 0.360 |
| FREDDIE MAC NOTES 3137EAEV7             | 10/30/20      | 0.250       | 08/24/23                  | 17,500,000.00    | 17,506,300.00<br>0.00                   | 17,501,078.60<br>(171.59)               | 17,099,337.50<br>45,395.00         | (401,741.10)           | 0.00         | 21,875.00         | 3,645.83        | 850.69                 | 0.41%        | 0.237 |
| FREDDIE MAC NOTES 3137EAEY1             | 10/19/20      | 0.125       | 10/16/23                  | 25,000,000.00    | 24,910,750.00<br>0.00                   | 24,981,283.65<br>2,288.46               | 24,235,225.00<br>49,400.00         | (746,058.65)           | 0.00         | 0.00              | 2,604.17        | 11,718.75              | 0.58%        | 0.245 |
| FANNIE MAE NOTES (CALLABLE) 3136G46A6   | 10/30/20      | 0.300       | 10/27/23<br>04/27/23      | 17,845,000.00    | 17,840,538.75<br>0.00                   | 17,844,019.51<br>114.40                 | 17,270,105.48<br>23,947.99         | (573,914.03)           | 0.00         | 0.00              | 4,461.25        | 18,439.83              | 0.42%        | 0.308 |
| FANNIE MAE NOTES (CALLABLE) 3135G06F5   | 12/04/20      | 0.310       | 11/16/23<br>05/16/23      | 50,000,000.00    | 49,995,000.00<br>0.00                   | 49,998,792.94<br>129.99                 | 48,260,100.00<br>45,900.00         | (1,738,692.94)         | 0.00         | 0.00              | 12,916.66       | 45,208.33              | 1.16%        | 0.313 |

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| DESCRIPTION                   | PURCHASE<br>DATE | COUPON<br>RATE | MATURITY<br>DATE / CALL<br>DATE | PAR VALUE        | ORIGINAL<br>COST/ACCRUED<br>INTEREST PURCHASE | AMORTIZED COST/<br>ACCRETION<br>(AMORTIZATION) | FAIR VALUE/CHANGE<br>IN FAIR VALUE | UNREALIZED GAIN<br>(LOSS) | AI PURCHASED | INTEREST<br>RECEIVED | INTEREST<br>EARNED | TOTAL<br>ACCRUED<br>INTEREST | %<br>ALLOCATION | YIELD |
|-------------------------------|------------------|----------------|---------------------------------|------------------|-----------------------------------------------|------------------------------------------------|------------------------------------|---------------------------|--------------|----------------------|--------------------|------------------------------|-----------------|-------|
| FREDDIE MAC NOTES<br>3137EFA2 | 12/07/20         | 0.250          | 12/04/23                        | 25,000,000.00    | 24,990,750.00<br>0.00                         | 24,997,645.15<br>237.18                        | 24,089,325.00<br>15,750.00         | (908,320.15)              | 0.00         | 0.00                 | 5,208.34           | 15,104.17                    | 0.58%           | 0.262 |
| <b>TOTAL</b>                  |                  |                |                                 | 294,095,000.00   | 293,819,026.25<br>0.00                        | 294,051,353.55<br>7,088.10                     | 286,640,324.23<br>627,441.74       | (7,411,029.32)            | 0.00         | 204,875.00           | 70,924.78          | 139,030.62                   | 6.91%           | 0.321 |
| <b>GRAND TOTAL</b>            |                  |                |                                 | 4,242,095,000.00 | 4,226,188,379.82<br>269,877.35                | 4,226,805,341.16<br>1,716,606.78               | 4,145,666,906.13<br>(6,368,039.16) | (81,138,435.03)           | 0.00         | 9,146,205.75         | 6,902,483.05       | 11,606,305.38                | 100.00%         | 2.589 |

**Maine State Treasurer**  
**GASB 40 - Deposit and Investment Risk Disclosure**  
**As of February 28, 2023**

| 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> |               |             |               |                |            |                |                   |               |                           |               |                          |                                             |
| 912828ZH6          | U.S. TREASURY | 0.250       | 4/15/2023     |                | AA+        | Aaa            | 50,000,000.00     | 49,236,328.13 | 1.17%                     | 49,718,750.00 | 1.20%                    | 0.13                                        |
| 91282CBX8          | U.S. TREASURY | 0.125       | 4/30/2023     |                | AA+        | Aaa            | 50,000,000.00     | 49,091,796.88 | 1.16%                     | 49,609,375.00 | 1.20%                    | 0.17                                        |
| 9128284S6          | U.S. TREASURY | 2.750       | 5/31/2023     |                | AA+        | Aaa            | 50,000,000.00     | 52,638,671.88 | 1.25%                     | 49,734,375.00 | 1.20%                    | 0.26                                        |
| 9128284S6 .        | U.S. TREASURY | 2.750       | 5/31/2023     |                | AA+        | Aaa            | 50,000,000.00     | 50,187,500.00 | 1.19%                     | 49,734,375.00 | 1.20%                    | 0.26                                        |
| 91282CCD1          | U.S. TREASURY | 0.125       | 5/31/2023     |                | AA+        | Aaa            | 50,000,000.00     | 49,753,906.25 | 1.18%                     | 49,421,875.00 | 1.19%                    | 0.25                                        |
| 91282CCK5          | U.S. TREASURY | 0.125       | 6/30/2023     |                | AA+        | Aaa            | 11,000,000.00     | 10,682,460.94 | 0.25%                     | 10,824,687.50 | 0.26%                    | 0.34                                        |
| 91282CCK5 .        | U.S. TREASURY | 0.125       | 6/30/2023     |                | AA+        | Aaa            | 50,000,000.00     | 48,748,046.88 | 1.15%                     | 49,203,125.00 | 1.19%                    | 0.34                                        |
| 9128284X5          | U.S. TREASURY | 2.750       | 8/31/2023     |                | AA+        | Aaa            | 50,000,000.00     | 52,919,921.88 | 1.25%                     | 49,429,690.00 | 1.19%                    | 0.50                                        |
| 91282CAK7          | U.S. TREASURY | 0.125       | 9/15/2023     |                | AA+        | Aaa            | 25,000,000.00     | 24,148,437.50 | 0.57%                     | 24,343,750.00 | 0.59%                    | 0.54                                        |
| 91282CAK7 .        | U.S. TREASURY | 0.125       | 9/15/2023     |                | AA+        | Aaa            | 20,000,000.00     | 19,314,062.50 | 0.46%                     | 19,475,000.00 | 0.47%                    | 0.54                                        |
| 9128285D8          | U.S. TREASURY | 2.875       | 9/30/2023     |                | AA+        | Aaa            | 50,000,000.00     | 52,859,375.00 | 1.25%                     | 49,367,190.00 | 1.19%                    | 0.58                                        |
| 91282CDA6          | U.S. TREASURY | 0.250       | 9/30/2023     |                | AA+        | Aaa            | 35,000,000.00     | 34,960,351.56 | 0.83%                     | 34,021,092.00 | 0.82%                    | 0.58                                        |
| 91282CDA6 .        | U.S. TREASURY | 0.250       | 9/30/2023     |                | AA+        | Aaa            | 12,000,000.00     | 11,551,406.25 | 0.27%                     | 11,664,374.40 | 0.28%                    | 0.58                                        |
| 91282CAP6          | U.S. TREASURY | 0.125       | 10/15/2023    |                | AA+        | Aaa            | 35,000,000.00     | 34,852,343.75 | 0.82%                     | 33,933,592.00 | 0.82%                    | 0.63                                        |
| 91282CAW1          | U.S. TREASURY | 0.250       | 11/15/2023    |                | AA+        | Aaa            | 50,000,000.00     | 49,638,671.88 | 1.17%                     | 48,320,310.00 | 1.17%                    | 0.71                                        |
| 9128285P1          | U.S. TREASURY | 2.875       | 11/30/2023    |                | AA+        | Aaa            | 50,000,000.00     | 53,347,656.25 | 1.26%                     | 49,171,875.00 | 1.19%                    | 0.75                                        |
| 91282CDM0          | U.S. TREASURY | 0.500       | 11/30/2023    |                | AA+        | Aaa            | 50,000,000.00     | 48,455,078.13 | 1.15%                     | 48,312,500.00 | 1.17%                    | 0.75                                        |
| 91282CBA8          | U.S. TREASURY | 0.125       | 12/15/2023    |                | AA+        | Aaa            | 20,000,000.00     | 19,910,937.50 | 0.47%                     | 19,231,250.00 | 0.46%                    | 0.79                                        |
| 91282CBA8 .        | U.S. TREASURY | 0.125       | 12/15/2023    |                | AA+        | Aaa            | 50,000,000.00     | 49,777,343.75 | 1.18%                     | 48,078,125.00 | 1.16%                    | 0.79                                        |
| 91282CBA8 ..       | U.S. TREASURY | 0.125       | 12/15/2023    |                | AA+        | Aaa            | 50,000,000.00     | 49,808,593.75 | 1.18%                     | 48,078,125.00 | 1.16%                    | 0.79                                        |
| 9128285U0          | U.S. TREASURY | 2.625       | 12/31/2023    |                | AA+        | Aaa            | 25,000,000.00     | 25,986,328.13 | 0.61%                     | 24,492,187.50 | 0.59%                    | 0.83                                        |
| 912828V23          | U.S. TREASURY | 2.250       | 12/31/2023    |                | AA+        | Aaa            | 50,000,000.00     | 52,365,234.38 | 1.24%                     | 48,828,125.00 | 1.18%                    | 0.83                                        |
| 91282CDR9          | U.S. TREASURY | 0.750       | 12/31/2023    |                | AA+        | Aaa            | 50,000,000.00     | 49,847,656.25 | 1.18%                     | 48,218,750.00 | 1.16%                    | 0.83                                        |
| 91282CDR9 .        | U.S. TREASURY | 0.750       | 12/31/2023    |                | AA+        | Aaa            | 50,000,000.00     | 48,630,859.38 | 1.15%                     | 48,218,750.00 | 1.16%                    | 0.83                                        |
| 91282CBM2          | U.S. TREASURY | 0.125       | 2/15/2024     |                | AA+        | Aaa            | 25,000,000.00     | 24,854,492.19 | 0.59%                     | 23,824,220.00 | 0.57%                    | 0.96                                        |
| 9128286G0          | U.S. TREASURY | 2.375       | 2/29/2024     |                | AA+        | Aaa            | 50,000,000.00     | 52,896,484.38 | 1.25%                     | 48,648,440.00 | 1.17%                    | 0.99                                        |
| 9128286G0 .        | U.S. TREASURY | 2.375       | 2/29/2024     |                | AA+        | Aaa            | 30,000,000.00     | 30,232,031.25 | 0.72%                     | 29,189,064.00 | 0.70%                    | 0.99                                        |
| 91282CEA5          | U.S. TREASURY | 1.500       | 2/29/2024     |                | AA+        | Aaa            | 5,000,000.00      | 4,821,875.00  | 0.11%                     | 4,823,437.50  | 0.12%                    | 1.00                                        |
| 91282CEA5 .        | U.S. TREASURY | 1.500       | 2/29/2024     |                | AA+        | Aaa            | 50,000,000.00     | 48,218,750.00 | 1.14%                     | 48,234,375.00 | 1.16%                    | 1.00                                        |
| 91282CEA5 ..       | U.S. TREASURY | 1.500       | 2/29/2024     |                | AA+        | Aaa            | 50,000,000.00     | 48,240,234.38 | 1.14%                     | 48,234,375.00 | 1.16%                    | 1.00                                        |
| 91282CBR1          | U.S. TREASURY | 0.250       | 3/15/2024     |                | AA+        | Aaa            | 30,000,000.00     | 29,962,500.00 | 0.71%                     | 28,523,436.00 | 0.69%                    | 1.04                                        |
| 91282CBR1 .        | U.S. TREASURY | 0.250       | 3/15/2024     |                | AA+        | Aaa            | 35,000,000.00     | 34,857,812.50 | 0.82%                     | 33,277,342.00 | 0.80%                    | 1.04                                        |
| 91282CBR1 ..       | U.S. TREASURY | 0.250       | 3/15/2024     |                | AA+        | Aaa            | 50,000,000.00     | 47,171,875.00 | 1.12%                     | 47,539,060.00 | 1.15%                    | 1.04                                        |
| 912828W71          | U.S. TREASURY | 2.125       | 3/31/2024     |                | AA+        | Aaa            | 25,000,000.00     | 26,182,617.19 | 0.62%                     | 24,199,220.00 | 0.58%                    | 1.07                                        |
| 912828W71 .        | U.S. TREASURY | 2.125       | 3/31/2024     |                | AA+        | Aaa            | 50,000,000.00     | 52,365,234.38 | 1.24%                     | 48,398,440.00 | 1.17%                    | 1.07                                        |
| 91282CEG2          | U.S. TREASURY | 2.250       | 3/31/2024     |                | AA+        | Aaa            | 20,000,000.00     | 19,705,468.75 | 0.47%                     | 19,387,500.00 | 0.47%                    | 1.07                                        |
| 91282CBV2          | U.S. TREASURY | 0.375       | 4/15/2024     |                | AA+        | Aaa            | 30,000,000.00     | 29,896,875.00 | 0.71%                     | 28,453,125.00 | 0.69%                    | 1.12                                        |
| 91282CEK3          | U.S. TREASURY | 2.500       | 4/30/2024     |                | AA+        | Aaa            | 50,000,000.00     | 49,634,765.63 | 1.17%                     | 48,500,000.00 | 1.17%                    | 1.15                                        |
| 91282CCC3          | U.S. TREASURY | 0.250       | 5/15/2024     |                | AA+        | Aaa            | 50,000,000.00     | 49,873,046.88 | 1.18%                     | 47,156,250.00 | 1.14%                    | 1.21                                        |
| 91282CCC3 .        | U.S. TREASURY | 0.250       | 5/15/2024     |                | AA+        | Aaa            | 50,000,000.00     | 48,896,484.38 | 1.18%                     | 47,156,250.00 | 1.14%                    | 1.21                                        |
| 91282CCC3 ..       | U.S. TREASURY | 0.250       | 5/15/2024     |                | AA+        | Aaa            | 50,000,000.00     | 49,328,125.00 | 1.17%                     | 47,156,250.00 | 1.14%                    | 1.21                                        |
| 91282CER8          | U.S. TREASURY | 2.500       | 5/31/2024     |                | AA+        | Aaa            | 50,000,000.00     | 49,697,265.63 | 1.18%                     | 48,406,250.00 | 1.17%                    | 1.23                                        |

**Maine State Treasurer**  
**GASB 40 - Deposit and Investment Risk Disclosure**  
**As of February 28, 2023**

| 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) |
|------------------------|---------------------------|-------------|---------------|----------------|------------|----------------|------------------|------------------|---------------------------|------------------|--------------------------|---------------------------------------------|
| 91282CCG4              | U.S. TREASURY             | 0.250       | 6/15/2024     |                | AA+        | Aaa            | 50,000,000.00    | 49,654,296.88    | 1.17%                     | 46,976,560.00    | 1.13%                    | 1.29                                        |
| 91282CCG4 .            | U.S. TREASURY             | 0.250       | 6/15/2024     |                | AA+        | Aaa            | 25,000,000.00    | 24,879,882.81    | 0.59%                     | 23,488,280.00    | 0.57%                    | 1.29                                        |
| 91282CCG4 ..           | U.S. TREASURY             | 0.250       | 6/15/2024     |                | AA+        | Aaa            | 50,000,000.00    | 49,759,765.63    | 1.18%                     | 46,976,560.00    | 1.13%                    | 1.29                                        |
| 91282CCL3              | U.S. TREASURY             | 0.375       | 7/15/2024     |                | AA+        | Aaa            | 50,000,000.00    | 49,937,500.00    | 1.18%                     | 46,882,810.00    | 1.13%                    | 1.38                                        |
| 91282CCX7              | U.S. TREASURY             | 0.375       | 9/15/2024     |                | AA+        | Aaa            | 35,000,000.00    | 34,816,796.88    | 0.82%                     | 32,610,158.00    | 0.79%                    | 1.54                                        |
| 91282CDH1              | U.S. TREASURY             | 0.750       | 11/15/2024    |                | AA+        | Aaa            | 50,000,000.00    | 49,718,750.00    | 1.18%                     | 46,585,940.00    | 1.12%                    | 1.70                                        |
| 91282CDH1 .            | U.S. TREASURY             | 0.750       | 11/15/2024    |                | AA+        | Aaa            | 50,000,000.00    | 47,568,359.38    | 1.13%                     | 46,585,940.00    | 1.12%                    | 1.70                                        |
| 91282CEH0              | U.S. TREASURY             | 2.625       | 4/15/2025     |                | AA+        | Aaa            | 40,000,000.00    | 39,750,000.00    | 0.94%                     | 38,275,000.00    | 0.92%                    | 2.06                                        |
| 91282ZL7               | U.S. TREASURY             | 0.375       | 4/30/2025     |                | AA+        | Aaa            | 50,000,000.00    | 46,507,812.50    | 1.10%                     | 45,546,875.00    | 1.10%                    | 2.16                                        |
| 91282CEY3              | U.S. TREASURY             | 3.000       | 7/15/2025     |                | AA+        | Aaa            | 50,000,000.00    | 49,701,171.88    | 1.18%                     | 48,140,625.00    | 1.16%                    | 2.30                                        |
| 91282CFE6              | U.S. TREASURY             | 3.125       | 8/15/2025     |                | AA+        | Aaa            | 50,000,000.00    | 49,410,156.25    | 1.17%                     | 48,265,625.00    | 1.16%                    | 2.39                                        |
| 91282CFE6 .            | U.S. TREASURY             | 3.125       | 8/15/2025     |                | AA+        | Aaa            | 25,000,000.00    | 24,531,250.00    | 0.58%                     | 24,132,812.50    | 0.58%                    | 2.39                                        |
| 91282CFE6 ..           | U.S. TREASURY             | 3.125       | 8/15/2025     |                | AA+        | Aaa            | 50,000,000.00    | 48,511,718.75    | 1.15%                     | 48,265,625.00    | 1.16%                    | 2.39                                        |
| 91282CFE6 ...          | U.S. TREASURY             | 3.125       | 8/15/2025     |                | AA+        | Aaa            | 30,000,000.00    | 28,971,093.90    | 0.69%                     | 28,959,375.00    | 0.70%                    | 2.39                                        |
| 91282CGA3              | U.S. TREASURY             | 4.000       | 12/15/2025    |                | AA+        | Aaa            | 25,000,000.00    | 24,894,531.25    | 0.59%                     | 24,664,062.50    | 0.59%                    | 2.65                                        |
| 91282CGA3 .            | U.S. TREASURY             | 4.000       | 12/15/2025    |                | AA+        | Aaa            | 50,000,000.00    | 49,789,062.50    | 1.18%                     | 49,328,125.00    | 1.19%                    | 2.65                                        |
| 91282CGA3 ..           | U.S. TREASURY             | 4.000       | 12/15/2025    |                | AA+        | Aaa            | 50,000,000.00    | 49,789,062.50    | 1.18%                     | 49,328,125.00    | 1.19%                    | 2.65                                        |
| <b>ISSUER TOTAL</b>    |                           |             |               |                |            |                | 2,433,000,000.00 | 2,423,630,742.45 | 57.35%                    | 2,346,185,156.90 | 56.59%                   | 1.15                                        |
| <b>TD BANK DDA</b>     |                           |             |               |                |            |                |                  |                  |                           |                  |                          |                                             |
|                        | CASH AND CASH EQUIVALENTS |             | 3/1/2023      |                |            |                | 350,000,000.00   | 350,000,000.00   | 8.28%                     | 350,000,000.00   | 8.44%                    | 0.00                                        |
|                        | CERTIFICATES OF DEPOSIT   | 4.960       | 10/17/2023    |                | NR         | NR             | 100,000,000.00   | 100,000,000.00   | 2.37%                     | 100,000,000.00   | 2.41%                    | 0.65                                        |
| <b>ISSUER TOTAL</b>    |                           |             |               |                |            |                | 450,000,000.00   | 450,000,000.00   | 10.65%                    | 450,000,000.00   | 10.85%                   | 0.15                                        |
| <b>FNMA</b>            |                           |             |               |                |            |                |                  |                  |                           |                  |                          |                                             |
| 3135G05G4              | U.S. INSTRUMENTALITY      | 0.250       | 7/10/2023     |                | AA+        | Aaa            | 35,000,000.00    | 34,949,250.00    | 0.83%                     | 34,402,235.00    | 0.83%                    | 0.36                                        |
| 3135G05R0              | U.S. INSTRUMENTALITY      | 0.300       | 8/10/2023     | 5/10/2023      | AA+        | Aaa            | 50,000,000.00    | 49,906,000.00    | 1.18%                     | 48,916,200.00    | 1.18%                    | 0.20                                        |
| 3135G05V1              | U.S. INSTRUMENTALITY      | 0.360       | 8/18/2023     |                | AA+        | Aaa            | 10,000,000.00    | 10,000,000.00    | 0.24%                     | 9,783,770.00     | 0.24%                    | 0.47                                        |
| 3135G05V1 .            | U.S. INSTRUMENTALITY      | 0.360       | 8/18/2023     |                | AA+        | Aaa            | 50,000,000.00    | 50,000,000.00    | 1.18%                     | 48,918,850.00    | 1.18%                    | 0.47                                        |
| 3136G46A6              | U.S. INSTRUMENTALITY      | 0.300       | 10/27/2023    | 4/27/2023      | AA+        | Aaa            | 17,845,000.00    | 17,840,538.75    | 0.42%                     | 17,270,105.48    | 0.42%                    | 0.17                                        |
| 3135G06F5              | U.S. INSTRUMENTALITY      | 0.310       | 11/16/2023    | 5/16/2023      | AA+        | Aaa            | 50,000,000.00    | 49,995,000.00    | 1.18%                     | 48,260,100.00    | 1.16%                    | 0.22                                        |
| <b>ISSUER TOTAL</b>    |                           |             |               |                |            |                | 212,845,000.00   | 212,690,788.75   | 5.03%                     | 207,551,260.48   | 5.01%                    | 0.31                                        |
| <b>CAMDEN NATIONAL</b> |                           |             |               |                |            |                |                  |                  |                           |                  |                          |                                             |
|                        | CASH AND CASH EQUIVALENTS |             | 3/1/2023      |                |            |                | 122,000,000.00   | 122,000,000.00   | 2.89%                     | 122,000,000.00   | 2.94%                    | 0.00                                        |
|                        | CERTIFICATES OF DEPOSIT   | 4.400       | 1/17/2024     |                | NR         | NR             | 50,000,000.00    | 50,000,000.00    | 1.18%                     | 50,000,000.00    | 1.21%                    | 0.90                                        |
| <b>ISSUER TOTAL</b>    |                           |             |               |                |            |                | 172,000,000.00   | 172,000,000.00   | 4.07%                     | 172,000,000.00   | 4.15%                    | 0.26                                        |

**Maine State Treasurer**  
**GASB 40 - Deposit and Investment Risk Disclosure**  
**As of February 28, 2023**

| 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>BANGOR SAVINGS</b>       |                           |             |               |                |            |                |                  |                |                           |                |                          |                                             |
|                             | CASH AND CASH EQUIVALENTS |             | 3/1/2023      |                |            |                | 100,000,000.00   | 100,000,000.00 | 2.37%                     | 100,000,000.00 | 2.41%                    | 0.00                                        |
|                             | CERTIFICATES OF DEPOSIT   | 0.400       | 4/8/2023      |                | NR         | NR             | 15,000,000.00    | 15,000,000.00  | 0.35%                     | 15,000,000.00  | 0.36%                    | 0.11                                        |
|                             | CERTIFICATES OF DEPOSIT   | 4.500       | 7/24/2024     |                | NR         | NR             | 50,000,000.00    | 50,000,000.00  | 1.18%                     | 50,000,000.00  | 1.21%                    | 1.40                                        |
| <b>ISSUER TOTAL</b>         |                           |             |               |                |            |                | 165,000,000.00   | 165,000,000.00 | 3.90%                     | 165,000,000.00 | 3.98%                    | 0.43                                        |
| <b>NORTHEAST BANK</b>       |                           |             |               |                |            |                |                  |                |                           |                |                          |                                             |
|                             | CASH AND CASH EQUIVALENTS |             | 3/1/2023      |                |            |                | 125,000,000.00   | 125,000,000.00 | 2.96%                     | 125,000,000.00 | 3.02%                    | 0.00                                        |
| <b>ISSUER TOTAL</b>         |                           |             |               |                |            |                | 125,000,000.00   | 125,000,000.00 | 2.96%                     | 125,000,000.00 | 3.02%                    | 0.00                                        |
| <b>FHLMC</b>                |                           |             |               |                |            |                |                  |                |                           |                |                          |                                             |
| 3137EAEQ8                   | U.S. INSTRUMENTALITY      | 0.375       | 4/20/2023     |                | AA+        | Aaa            | 13,750,000.00    | 13,720,437.50  | 0.32%                     | 13,665,176.25  | 0.33%                    | 0.14                                        |
| 3137EAEV7                   | U.S. INSTRUMENTALITY      | 0.250       | 8/24/2023     |                | AA+        | Aaa            | 17,500,000.00    | 17,506,300.00  | 0.41%                     | 17,099,337.50  | 0.41%                    | 0.48                                        |
| 3137EAEY1                   | U.S. INSTRUMENTALITY      | 0.125       | 10/16/2023    |                | AA+        | Aaa            | 25,000,000.00    | 24,910,750.00  | 0.59%                     | 24,235,225.00  | 0.58%                    | 0.63                                        |
| 3137EAF2                    | U.S. INSTRUMENTALITY      | 0.250       | 12/4/2023     |                | AA+        | Aaa            | 25,000,000.00    | 24,990,750.00  | 0.59%                     | 24,089,325.00  | 0.58%                    | 0.76                                        |
| <b>ISSUER TOTAL</b>         |                           |             |               |                |            |                | 81,250,000.00    | 81,128,237.50  | 1.92%                     | 79,089,063.75  | 1.91%                    | 0.55                                        |
| <b>U.S. BANK MMF</b>        |                           |             |               |                |            |                |                  |                |                           |                |                          |                                             |
|                             | CASH AND CASH EQUIVALENTS |             | 3/1/2023      |                |            |                | 79,000,000.00    | 79,000,000.00  | 1.87%                     | 79,000,000.00  | 1.91%                    | 0.00                                        |
| <b>ISSUER TOTAL</b>         |                           |             |               |                |            |                | 79,000,000.00    | 79,000,000.00  | 1.87%                     | 79,000,000.00  | 1.91%                    | 0.00                                        |
| <b>BAR HARBOR</b>           |                           |             |               |                |            |                |                  |                |                           |                |                          |                                             |
|                             | CASH AND CASH EQUIVALENTS |             | 3/1/2023      |                |            |                | 55,000,000.00    | 55,000,000.00  | 1.30%                     | 55,000,000.00  | 1.33%                    | 0.00                                        |
| <b>ISSUER TOTAL</b>         |                           |             |               |                |            |                | 55,000,000.00    | 55,000,000.00  | 1.30%                     | 55,000,000.00  | 1.33%                    | 0.00                                        |
| <b>PEOPLE'S UNITED BANK</b> |                           |             |               |                |            |                |                  |                |                           |                |                          |                                             |
|                             | CERTIFICATES OF DEPOSIT   | 0.250       | 4/18/2023     |                | NR         | NR             | 15,000,000.00    | 15,000,000.00  | 0.35%                     | 15,000,000.00  | 0.36%                    | 0.14                                        |
|                             | CERTIFICATES OF DEPOSIT   | 0.250       | 4/23/2023     |                | NR         | NR             | 25,000,000.00    | 25,000,000.00  | 0.59%                     | 25,000,000.00  | 0.60%                    | 0.15                                        |
|                             | CERTIFICATES OF DEPOSIT   | 0.200       | 6/14/2023     |                | NR         | NR             | 10,000,000.00    | 10,000,000.00  | 0.24%                     | 10,000,000.00  | 0.24%                    | 0.29                                        |
| <b>ISSUER TOTAL</b>         |                           |             |               |                |            |                | 50,000,000.00    | 50,000,000.00  | 1.18%                     | 50,000,000.00  | 1.21%                    | 0.18                                        |
| <b>FIRST NATIONAL</b>       |                           |             |               |                |            |                |                  |                |                           |                |                          |                                             |
|                             | CASH AND CASH EQUIVALENTS |             | 3/1/2023      |                |            |                | 50,000,000.00    | 50,000,000.00  | 1.18%                     | 50,000,000.00  | 1.21%                    | 0.00                                        |
| <b>ISSUER TOTAL</b>         |                           |             |               |                |            |                | 50,000,000.00    | 50,000,000.00  | 1.18%                     | 50,000,000.00  | 1.21%                    | 0.00                                        |

**Maine State Treasurer**  
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| 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>BNP PARIBAS</u></b>               |                           |             |               |                |            |                |                   |               |                           |               |                          |                                             |
| 09659CQP6                               | COMMERCIAL PAPER          |             | 3/23/2023     |                | A-1        | P-1            | 50,000,000.00     | 48,794,791.67 | 1.15%                     | 49,851,050.00 | 1.20%                    | 0.07                                        |
| <b>ISSUER TOTAL</b>                     |                           |             |               |                |            |                | 50,000,000.00     | 48,794,791.67 | 1.15%                     | 49,851,050.00 | 1.20%                    | 0.07                                        |
| <b><u>CITIGROUP</u></b>                 |                           |             |               |                |            |                |                   |               |                           |               |                          |                                             |
| 17327BR31                               | COMMERCIAL PAPER          |             | 4/3/2023      |                | A-1        | P-1            | 50,000,000.00     | 48,798,888.89 | 1.15%                     | 49,777,650.00 | 1.20%                    | 0.10                                        |
| <b>ISSUER TOTAL</b>                     |                           |             |               |                |            |                | 50,000,000.00     | 48,798,888.89 | 1.15%                     | 49,777,650.00 | 1.20%                    | 0.10                                        |
| <b><u>MUFG BANK LTD/NY</u></b>          |                           |             |               |                |            |                |                   |               |                           |               |                          |                                             |
| 62479MRB1                               | COMMERCIAL PAPER          |             | 4/11/2023     |                | A-1        | P-1            | 50,000,000.00     | 49,411,250.00 | 1.17%                     | 49,723,400.00 | 1.20%                    | 0.12                                        |
| <b>ISSUER TOTAL</b>                     |                           |             |               |                |            |                | 50,000,000.00     | 49,411,250.00 | 1.17%                     | 49,723,400.00 | 1.20%                    | 0.12                                        |
| <b><u>BEDFORD ROW FUNDING</u></b>       |                           |             |               |                |            |                |                   |               |                           |               |                          |                                             |
| 07644BS86                               | COMMERCIAL PAPER          |             | 5/8/2023      |                | A-1+       | P-1            | 50,000,000.00     | 49,188,541.67 | 1.16%                     | 49,537,150.00 | 1.19%                    | 0.20                                        |
| <b>ISSUER TOTAL</b>                     |                           |             |               |                |            |                | 50,000,000.00     | 49,188,541.67 | 1.16%                     | 49,537,150.00 | 1.19%                    | 0.20                                        |
| <b><u>RIDGEFIELD FUNDING CO LLC</u></b> |                           |             |               |                |            |                |                   |               |                           |               |                          |                                             |
| 76582KT27                               | COMMERCIAL PAPER          |             | 6/2/2023      |                | A-1        | P-1            | 50,000,000.00     | 48,738,638.89 | 1.15%                     | 49,354,050.00 | 1.19%                    | 0.27                                        |
| <b>ISSUER TOTAL</b>                     |                           |             |               |                |            |                | 50,000,000.00     | 48,738,638.89 | 1.15%                     | 49,354,050.00 | 1.19%                    | 0.27                                        |
| <b><u>ANDROSCOGGIN</u></b>              |                           |             |               |                |            |                |                   |               |                           |               |                          |                                             |
|                                         | CASH AND CASH EQUIVALENTS |             | 3/1/2023      |                |            |                | 25,000,000.00     | 25,000,000.00 | 0.59%                     | 25,000,000.00 | 0.60%                    | 0.00                                        |
| <b>ISSUER TOTAL</b>                     |                           |             |               |                |            |                | 25,000,000.00     | 25,000,000.00 | 0.59%                     | 25,000,000.00 | 0.60%                    | 0.00                                        |
| <b><u>LMA AMERICAS LLC</u></b>          |                           |             |               |                |            |                |                   |               |                           |               |                          |                                             |
| 53944RRH3                               | COMMERCIAL PAPER          |             | 4/17/2023     |                | A-1        | P-1            | 25,000,000.00     | 24,497,361.11 | 0.58%                     | 24,838,125.00 | 0.60%                    | 0.14                                        |
| <b>ISSUER TOTAL</b>                     |                           |             |               |                |            |                | 25,000,000.00     | 24,497,361.11 | 0.58%                     | 24,838,125.00 | 0.60%                    | 0.14                                        |
| <b><u>NATIXIS NY BRANCH</u></b>         |                           |             |               |                |            |                |                   |               |                           |               |                          |                                             |
| 63873KSA6                               | COMMERCIAL PAPER          |             | 5/10/2023     |                | A-1        | P-1            | 25,000,000.00     | 24,309,138.89 | 0.58%                     | 24,760,000.00 | 0.60%                    | 0.20                                        |
| <b>ISSUER TOTAL</b>                     |                           |             |               |                |            |                | 25,000,000.00     | 24,309,138.89 | 0.58%                     | 24,760,000.00 | 0.60%                    | 0.20                                        |

**Maine State Treasurer**  
**GASB 40 - Deposit and Investment Risk Disclosure**  
**As of February 28, 2023**

| CUSIP                                | TYPE                      | COUPON<br>RATE | MATURITY<br>DATE | NEXT CALL<br>DATE | S&P RATING | MOODY'S<br>RATING | PAR VALUE/<br>SHARES | ORIGINAL<br>COST | % PORTFOLIO<br>ORIGINAL COST | MARKET VALUE     | % PORTFOLIO<br>MARKET VALUE | WEIGHTED<br>AVERAGE<br>EFFECTIVE<br>DURATION<br>(YEARS) |
|--------------------------------------|---------------------------|----------------|------------------|-------------------|------------|-------------------|----------------------|------------------|------------------------------|------------------|-----------------------------|---------------------------------------------------------|
| <b><u>MACHIAS SAVINGS</u></b>        |                           |                |                  |                   |            |                   |                      |                  |                              |                  |                             |                                                         |
|                                      | CERTIFICATES OF DEPOSIT   | 4.410          | 1/19/2024        |                   | NR         | NR                | 20,000,000.00        | 20,000,000.00    | 0.47%                        | 20,000,000.00    | 0.48%                       | 0.91                                                    |
| <b>ISSUER TOTAL</b>                  |                           |                |                  |                   |            |                   | 20,000,000.00        | 20,000,000.00    | 0.47%                        | 20,000,000.00    | 0.48%                       | 0.91                                                    |
| <b><u>BATH SAVINGS</u></b>           |                           |                |                  |                   |            |                   |                      |                  |                              |                  |                             |                                                         |
|                                      | CASH AND CASH EQUIVALENTS |                | 3/1/2023         |                   |            |                   | 14,000,000.00        | 14,000,000.00    | 0.33%                        | 14,000,000.00    | 0.34%                       | 0.00                                                    |
| <b>ISSUER TOTAL</b>                  |                           |                |                  |                   |            |                   | 14,000,000.00        | 14,000,000.00    | 0.33%                        | 14,000,000.00    | 0.34%                       | 0.00                                                    |
| <b><u>BIDDEFORD SAVINGS BANK</u></b> |                           |                |                  |                   |            |                   |                      |                  |                              |                  |                             |                                                         |
|                                      | CASH AND CASH EQUIVALENTS |                | 3/1/2023         |                   |            |                   | 10,000,000.00        | 10,000,000.00    | 0.24%                        | 10,000,000.00    | 0.24%                       | 0.00                                                    |
| <b>ISSUER TOTAL</b>                  |                           |                |                  |                   |            |                   | 10,000,000.00        | 10,000,000.00    | 0.24%                        | 10,000,000.00    | 0.24%                       | 0.00                                                    |
| <b>GRAND TOTAL</b>                   |                           |                |                  |                   |            |                   | 4,242,095,000.00     | 4,226,188,379.82 | 100.00%                      | 4,145,666,906.13 | 100.00%                     |                                                         |



**Maine State Treasurer  
Securities Purchased  
During the Month Ended February 28, 2023**

| CUSIP                       | ISSUER         | DATE      | COUPON  | MATURITY | CALL DATE | PAR VALUE/SHARES      | UNIT COST | PRINCIPAL             | ACCRUED<br>INTEREST<br>PURCHASED | YIELD   |
|-----------------------------|----------------|-----------|---------|----------|-----------|-----------------------|-----------|-----------------------|----------------------------------|---------|
| <b>CASH AND EQUIVALENTS</b> |                |           |         |          |           |                       |           |                       |                                  |         |
|                             | U.S. BANK MMF  | 2/1/2023  | 4.360 V |          |           | 7,000,000.00          | 100.00    | 7,000,000.00          | 0.00                             | 4.360 V |
|                             | U.S. BANK MMF  | 2/3/2023  | 4.360 V |          |           | 56,000,000.00         | 100.00    | 56,000,000.00         | 0.00                             | 4.360 V |
|                             | BANGOR SAVINGS | 2/8/2023  | 4.400 V |          |           | 2,000,000.00          | 100.00    | 2,000,000.00          | 0.00                             | 4.400 V |
|                             | ANDROSCOGGIN   | 2/10/2023 | 4.380 V |          |           | 18,000,000.00         | 100.00    | 18,000,000.00         | 0.00                             | 4.380 V |
|                             | ANDROSCOGGIN   | 2/13/2023 | 4.380 V |          |           | 7,000,000.00          | 100.00    | 7,000,000.00          | 0.00                             | 4.380 V |
|                             | BANGOR SAVINGS | 2/13/2023 | 4.400 V |          |           | 2,000,000.00          | 100.00    | 2,000,000.00          | 0.00                             | 4.400 V |
|                             | U.S. BANK MMF  | 2/13/2023 | 4.360 V |          |           | 23,000,000.00         | 100.00    | 23,000,000.00         | 0.00                             | 4.360 V |
|                             | U.S. BANK MMF  | 2/15/2023 | 4.360 V |          |           | 34,000,000.00         | 100.00    | 34,000,000.00         | 0.00                             | 4.360 V |
|                             | U.S. BANK MMF  | 2/17/2023 | 4.360 V |          |           | 41,000,000.00         | 100.00    | 41,000,000.00         | 0.00                             | 4.360 V |
|                             | U.S. BANK MMF  | 2/24/2023 | 4.360 V |          |           | 29,000,000.00         | 100.00    | 29,000,000.00         | 0.00                             | 4.360 V |
|                             | U.S. BANK MMF  | 2/28/2023 | 4.360 V |          |           | 8,000,000.00          | 100.00    | 8,000,000.00          | 0.00                             | 4.360 V |
| <b>TOTAL:</b>               |                |           |         |          |           | <b>227,000,000.00</b> |           | <b>227,000,000.00</b> | <b>0.00</b>                      |         |
| <b>GRAND TOTAL:</b>         |                |           |         |          |           | <b>227,000,000.00</b> |           | <b>227,000,000.00</b> | <b>0.00</b>                      |         |

**Maine State Treasurer  
Securities Sold and Matured  
During the Month Ended February 28, 2023**

| CUSIP                       | ISSUER               | DATE      | COUPON | MATURITY/<br>CALL DATE | PAR VALUE/SHARES      | ORIGINAL COST         | AMORTIZED COST AT<br>SALE OR MATURITY<br>ACCRETION / (AMORT) | SALE /<br>MATURITY<br>PRICE | MARKET VALUE AT<br>SALE OR MATURITY /<br>CHANGE IN MARKET<br>VALUE | REALIZED GAIN<br>(LOSS) | ACCRUED<br>INTEREST<br>SOLD | INTEREST<br>RECEIVED | INTEREST<br>EARNED | YIELD   |
|-----------------------------|----------------------|-----------|--------|------------------------|-----------------------|-----------------------|--------------------------------------------------------------|-----------------------------|--------------------------------------------------------------------|-------------------------|-----------------------------|----------------------|--------------------|---------|
| <b>CASH AND EQUIVALENTS</b> |                      |           |        |                        |                       |                       |                                                              |                             |                                                                    |                         |                             |                      |                    |         |
|                             | U.S. BANK MMF        | 2/2/2023  | 4.360  | V                      | 69,000,000.00         | 69,000,000.00         | 69,000,000.00                                                | 100.00                      | 69,000,000.00                                                      | 0.00                    | 0.00                        | 0.00                 | 0.00               | 4.360 V |
|                             |                      |           |        |                        |                       |                       | 0.00                                                         |                             | 0.00                                                               |                         |                             |                      |                    |         |
|                             | BANGOR SAVINGS       | 2/6/2023  | 4.400  | 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               | 4.400 V |
|                             |                      |           |        |                        |                       |                       | 0.00                                                         |                             | 0.00                                                               |                         |                             |                      |                    |         |
|                             | U.S. BANK MMF        | 2/7/2023  | 4.360  | V                      | 14,000,000.00         | 14,000,000.00         | 14,000,000.00                                                | 100.00                      | 14,000,000.00                                                      | 0.00                    | 0.00                        | 0.00                 | 0.00               | 4.360 V |
|                             |                      |           |        |                        |                       |                       | 0.00                                                         |                             | 0.00                                                               |                         |                             |                      |                    |         |
|                             | U.S. BANK MMF        | 2/9/2023  | 4.360  | V                      | 88,000,000.00         | 88,000,000.00         | 88,000,000.00                                                | 100.00                      | 88,000,000.00                                                      | 0.00                    | 0.00                        | 0.00                 | 0.00               | 4.360 V |
|                             |                      |           |        |                        |                       |                       | 0.00                                                         |                             | 0.00                                                               |                         |                             |                      |                    |         |
|                             | U.S. BANK MMF        | 2/14/2023 | 4.360  | V                      | 16,000,000.00         | 16,000,000.00         | 16,000,000.00                                                | 100.00                      | 16,000,000.00                                                      | 0.00                    | 0.00                        | 0.00                 | 0.00               | 4.360 V |
|                             |                      |           |        |                        |                       |                       | 0.00                                                         |                             | 0.00                                                               |                         |                             |                      |                    |         |
|                             | U.S. BANK MMF        | 2/16/2023 | 4.360  | 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               | 4.360 V |
|                             |                      |           |        |                        |                       |                       | 0.00                                                         |                             | 0.00                                                               |                         |                             |                      |                    |         |
|                             | U.S. BANK MMF        | 2/21/2023 | 4.360  | 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               | 4.360 V |
|                             |                      |           |        |                        |                       |                       | 0.00                                                         |                             | 0.00                                                               |                         |                             |                      |                    |         |
|                             | U.S. BANK MMF        | 2/22/2023 | 4.360  | 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               | 4.360 V |
|                             |                      |           |        |                        |                       |                       | 0.00                                                         |                             | 0.00                                                               |                         |                             |                      |                    |         |
|                             | U.S. BANK MMF        | 2/23/2023 | 4.360  | V                      | 108,000,000.00        | 108,000,000.00        | 108,000,000.00                                               | 100.00                      | 108,000,000.00                                                     | 0.00                    | 0.00                        | 0.00                 | 0.00               | 4.360 V |
|                             |                      |           |        |                        |                       |                       | 0.00                                                         |                             | 0.00                                                               |                         |                             |                      |                    |         |
|                             | U.S. BANK MMF        | 2/27/2023 | 4.360  | 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               | 4.360 V |
|                             |                      |           |        |                        |                       |                       | 0.00                                                         |                             | 0.00                                                               |                         |                             |                      |                    |         |
| <b>TOTAL:</b>               |                      |           |        |                        | <b>395,000,000.00</b> | <b>395,000,000.00</b> | <b>395,000,000.00</b>                                        |                             | <b>395,000,000.00</b>                                              | <b>0.00</b>             | <b>0.00</b>                 | <b>0.00</b>          | <b>0.00</b>        |         |
|                             |                      |           |        |                        |                       |                       | <b>0.00</b>                                                  |                             | <b>0.00</b>                                                        |                         |                             |                      |                    |         |
| <b>U.S. TREASURIES</b>      |                      |           |        |                        |                       |                       |                                                              |                             |                                                                    |                         |                             |                      |                    |         |
|                             | US TREASURY          | 2/28/2023 | 0.125  | 2/28/2023              | 30,000,000.00         | 30,000,000.00         | 30,000,000.00                                                | 0.00                        | 30,000,000.00                                                      | 0.00                    | 0.00                        | 18,750.00            | 2,796.96           | 0.13    |
|                             |                      |           |        |                        |                       |                       | 1,950.02                                                     |                             | 103,125.00                                                         |                         |                             |                      |                    |         |
| <b>TOTAL:</b>               |                      |           |        |                        | <b>30,000,000.00</b>  | <b>30,000,000.00</b>  | <b>30,000,000.00</b>                                         |                             | <b>30,000,000.00</b>                                               | <b>0.00</b>             | <b>0.00</b>                 | <b>18,750.00</b>     | <b>2,796.96</b>    |         |
|                             |                      |           |        |                        |                       |                       | <b>1,950.02</b>                                              |                             | <b>103,125.00</b>                                                  |                         |                             |                      |                    |         |
| <b>COMMERCIAL PAPER</b>     |                      |           |        |                        |                       |                       |                                                              |                             |                                                                    |                         |                             |                      |                    |         |
| 54316UPD5                   | LONGSHIP FUNDING LLC | 2/13/2023 | 0.000  | 2/13/2023              | 50,000,000.00         | 49,793,638.89         | 50,000,000.00                                                | 100.00                      | 50,000,000.00                                                      | 0.00                    | 0.00                        | 0.00                 | 0.00               |         |
|                             |                      |           |        |                        |                       |                       | 72,833.33                                                    |                             | 80,700.00                                                          |                         |                             |                      |                    |         |
| 63873KPQ4                   | NATIXIS NY BRANCH    | 2/24/2023 | 0.000  | 2/24/2023              | 25,000,000.00         | 24,545,729.17         | 25,000,000.00                                                | 100.00                      | 25,000,000.00                                                      | 0.00                    | 0.00                        | 0.00                 | 0.00               |         |
|                             |                      |           |        |                        |                       |                       | 39,131.94                                                    |                             | 75,950.00                                                          |                         |                             |                      |                    |         |
| 53944RPT9                   | LMA AMERICAS LLC     | 2/27/2023 | 0.000  | 2/27/2023              | 25,000,000.00         | 24,706,777.78         | 25,000,000.00                                                | 100.00                      | 25,000,000.00                                                      | 0.00                    | 0.00                        | 0.00                 | 0.00               |         |
|                             |                      |           |        |                        |                       |                       | 83,777.78                                                    |                             | 88,700.00                                                          |                         |                             |                      |                    |         |
| <b>TOTAL:</b>               |                      |           |        |                        | <b>100,000,000.00</b> | <b>99,046,145.84</b>  | <b>100,000,000.00</b>                                        |                             | <b>100,000,000.00</b>                                              | <b>0.00</b>             | <b>0.00</b>                 | <b>0.00</b>          | <b>0.00</b>        |         |
|                             |                      |           |        |                        |                       |                       | <b>195,743.05</b>                                            |                             | <b>245,350.00</b>                                                  |                         |                             |                      |                    |         |

**Maine State Treasurer  
Securities Sold and Matured  
During the Month Ended February 28, 2023**

| CUSIP                            | ISSUER | DATE      | COUPON | MATURITY/<br>CALL DATE | PAR VALUE/SHARES  | ORIGINAL COST  | AMORTIZED COST AT<br>SALE OR MATURITY<br>ACCRETION / (AMORT) | SALE /<br>MATURITY<br>PRICE | MARKET VALUE AT<br>SALE OR MATURITY /<br>CHANGE IN MARKET<br>VALUE | REALIZED GAIN<br>(LOSS) | ACCRUED<br>INTEREST<br>SOLD | INTEREST<br>RECEIVED | INTEREST<br>EARNED | YIELD |
|----------------------------------|--------|-----------|--------|------------------------|-------------------|----------------|--------------------------------------------------------------|-----------------------------|--------------------------------------------------------------------|-------------------------|-----------------------------|----------------------|--------------------|-------|
| <b>FEDERAL AGENCY SECURITIES</b> |        |           |        |                        |                   |                |                                                              |                             |                                                                    |                         |                             |                      |                    |       |
| 3130AJ7E3                        | FHLB   | 2/17/2023 | 1.375  | 2/17/2023              | 25,000,000.00     | 25,660,750.00  | 25,000,000.00                                                | 100.00                      | 25,000,000.00                                                      | 0.00                    | 0.00                        | 171,875.00           | 15,277.78          |       |
|                                  |        |           |        |                        |                   |                | (13,132.92)                                                  |                             | 37,350.00                                                          |                         |                             |                      |                    |       |
| <b>TOTAL:</b>                    |        |           |        |                        | 25,000,000.00     | 25,660,750.00  | 25,000,000.00                                                |                             | 25,000,000.00                                                      | 0.00                    | 0.00                        | 171,875.00           | 15,277.78          |       |
|                                  |        |           |        |                        |                   |                | (13,132.92)                                                  |                             | 37,350.00                                                          |                         |                             |                      |                    |       |
| <b>GRAND TOTAL:</b>              |        |           |        |                        | \$ 550,000,000.00 | 549,706,895.84 | 550,000,000.00                                               |                             | 550,000,000.00                                                     | 0.00                    | 0.00                        | 190,625.00           | 18,074.74          |       |
|                                  |        |           |        |                        |                   |                | 184,560.15                                                   |                             | 385,825.00                                                         |                         |                             |                      |                    |       |

**Maine State Treasurer  
Transaction Report  
For the Month Ended February 28, 2023**

| DATE      | CUSIP         | TRANSACTION | SECURITY TYPE | DESCRIPTION            | MATURITY  | PAR VALUE/SHARES | PRINCIPAL      | INTEREST     | TRANSACTION TOTAL | BALANCE        |
|-----------|---------------|-------------|---------------|------------------------|-----------|------------------|----------------|--------------|-------------------|----------------|
| 2/1/2023  |               | INTEREST    | CASH EQUIV    | BANGOR SAVINGS         |           | 0.00             | 0.00           | 591,830.66   | 591,830.66        | 591,830.66     |
| 2/1/2023  |               | INTEREST    | CASH EQUIV    | BATH SAVINGS           |           | 0.00             | 0.00           | 51,566.49    | 51,566.49         | 643,397.15     |
| 2/1/2023  |               | INTEREST    | CASH EQUIV    | BAR HARBOR             |           | 0.00             | 0.00           | 196,234.59   | 196,234.59        | 839,631.74     |
|           |               | INTEREST    | CASH EQUIV    | BIDDEFORD SAVINGS BANK |           | 0.00             | 0.00           | 36,458.68    | 36,458.68         | 876,090.42     |
|           |               | INTEREST    | CASH EQUIV    | CAMDEN NATIONAL        |           | 0.00             | 0.00           | 429,019.28   | 429,019.28        | 1,305,109.70   |
|           |               | INTEREST    | CASH EQUIV    | FIRST NATIONAL         |           | 0.00             | 0.00           | 176,270.50   | 176,270.50        | 1,481,380.20   |
|           |               | INTEREST    | CASH EQUIV    | MACHIAS SAVINGS        |           | 0.00             | 0.00           | 46,163.84    | 46,163.84         | 1,527,544.04   |
|           |               | INTEREST    | CASH EQUIV    | NORTHEAST BANK         |           | 0.00             | 0.00           | 438,741.14   | 438,741.14        | 1,966,285.18   |
|           |               | INTEREST    | CASH EQUIV    | TD BANK DDA            |           | 0.00             | 0.00           | 1,245,991.69 | 1,245,991.69      | 3,212,276.87   |
|           |               | BUY         | CASH EQUIV    | U.S. BANK MMF          |           | 7,000,000.00     | 7,000,000.00   | 0.00         | (7,000,000.00)    | (3,787,723.13) |
|           |               | INTEREST    | CASH EQUIV    | U.S. BANK MMF          |           | 0.00             | 0.00           | 866,553.26   | 866,553.26        | (2,921,169.87) |
| 2/2/2023  |               | SELL        | CASH EQUIV    | U.S. BANK MMF          |           | 69,000,000.00    | 69,000,000.00  | 0.00         | 69,000,000.00     | 66,078,830.13  |
| 2/3/2023  |               | BUY         | CASH EQUIV    | U.S. BANK MMF          |           | 56,000,000.00    | 56,000,000.00  | 0.00         | (56,000,000.00)   | 10,078,830.13  |
| 2/6/2023  |               | SELL        | CASH EQUIV    | BANGOR SAVINGS         |           | 4,000,000.00     | 4,000,000.00   | 0.00         | 4,000,000.00      | 14,078,830.13  |
| 2/7/2023  |               | SELL        | CASH EQUIV    | U.S. BANK MMF          |           | 14,000,000.00    | 14,000,000.00  | 0.00         | 14,000,000.00     | 28,078,830.13  |
| 2/8/2023  |               | BUY         | CASH EQUIV    | BANGOR SAVINGS         |           | 2,000,000.00     | 2,000,000.00   | 0.00         | (2,000,000.00)    | 26,078,830.13  |
| 2/9/2023  |               | SELL        | CASH EQUIV    | U.S. BANK MMF          |           | 88,000,000.00    | 88,000,000.00  | 0.00         | 88,000,000.00     | 114,078,830.13 |
| 2/10/2023 | 3135G05R0     | INTEREST    | INSTR         | FNMA                   | 8/10/2023 | 0.00             | 0.00           | 75,000.00    | 75,000.00         | 114,153,830.13 |
| 2/10/2023 |               | BUY         | CASH EQUIV    | ANDROSCOGGIN           |           | 18,000,000.00    | 18,000,000.00  | 0.00         | (18,000,000.00)   | 96,153,830.13  |
| 2/13/2023 | 54316UPD5     | MATURITY    | CP            | LONGSHIP FUNDING LLC   | 2/13/2023 | 50,000,000.00    | 50,000,000.00  | 0.00         | 50,000,000.00     | 146,153,830.13 |
| 2/13/2023 |               | BUY         | CASH EQUIV    | ANDROSCOGGIN           |           | 7,000,000.00     | 7,000,000.00   | 0.00         | (7,000,000.00)    | 139,153,830.13 |
| 2/13/2023 |               | BUY         | CASH EQUIV    | BANGOR SAVINGS         |           | 2,000,000.00     | 2,000,000.00   | 0.00         | (2,000,000.00)    | 137,153,830.13 |
|           |               | BUY         | CASH EQUIV    | U.S. BANK MMF          |           | 23,000,000.00    | 23,000,000.00  | 0.00         | (23,000,000.00)   | 114,153,830.13 |
| 2/14/2023 |               | SELL        | CASH EQUIV    | U.S. BANK MMF          |           | 16,000,000.00    | 16,000,000.00  | 0.00         | 16,000,000.00     | 130,153,830.13 |
| 2/15/2023 | 91282CBM2     | INTEREST    | UST           | US TREASURY            | 2/15/2024 | 0.00             | 0.00           | 15,625.00    | 15,625.00         | 130,169,455.13 |
| 2/15/2023 | 91282CFE6     | INTEREST    | UST           | US TREASURY            | 8/15/2025 | 0.00             | 0.00           | 781,250.00   | 781,250.00        | 130,950,705.13 |
| 2/15/2023 | 91282CFE6 ..  | INTEREST    | UST           | US TREASURY            | 8/15/2025 | 0.00             | 0.00           | 390,625.00   | 390,625.00        | 131,341,330.13 |
|           | 91282CFE6 ..  | INTEREST    | UST           | US TREASURY            | 8/15/2025 | 0.00             | 0.00           | 781,250.00   | 781,250.00        | 132,122,580.13 |
|           | 91282CFE6 ... | INTEREST    | UST           | US TREASURY            | 8/15/2025 | 0.00             | 0.00           | 468,750.00   | 468,750.00        | 132,591,330.13 |
|           |               | BUY         | CASH EQUIV    | U.S. BANK MMF          |           | 34,000,000.00    | 34,000,000.00  | 0.00         | (34,000,000.00)   | 98,591,330.13  |
| 2/16/2023 |               | SELL        | CASH EQUIV    | U.S. BANK MMF          |           | 37,000,000.00    | 37,000,000.00  | 0.00         | 37,000,000.00     | 135,591,330.13 |
| 2/17/2023 | 3130AJ7E3     | MATURITY    | INSTR         | FHLB                   | 2/17/2023 | 25,000,000.00    | 25,000,000.00  | 171,875.00   | 25,171,875.00     | 160,763,205.13 |
| 2/17/2023 |               | BUY         | CASH EQUIV    | U.S. BANK MMF          |           | 41,000,000.00    | 41,000,000.00  | 0.00         | (41,000,000.00)   | 119,763,205.13 |
| 2/18/2023 | 3135G05V1     | INTEREST    | INSTR         | FNMA                   | 8/18/2023 | 0.00             | 0.00           | 18,000.00    | 18,000.00         | 119,781,205.13 |
| 2/18/2023 | 3135G05V1 .   | INTEREST    | INSTR         | FNMA                   | 8/18/2023 | 0.00             | 0.00           | 90,000.00    | 90,000.00         | 119,871,205.13 |
| 2/21/2023 |               | SELL        | CASH EQUIV    | U.S. BANK MMF          |           | 29,000,000.00    | 29,000,000.00  | 0.00         | 29,000,000.00     | 148,871,205.13 |
| 2/22/2023 |               | SELL        | CASH EQUIV    | U.S. BANK MMF          |           | 5,000,000.00     | 5,000,000.00   | 0.00         | 5,000,000.00      | 153,871,205.13 |
| 2/23/2023 |               | SELL        | CASH EQUIV    | U.S. BANK MMF          |           | 108,000,000.00   | 108,000,000.00 | 0.00         | 108,000,000.00    | 261,871,205.13 |
| 2/24/2023 | 3137EAEV7     | INTEREST    | INSTR         | FHLMC                  | 8/24/2023 | 0.00             | 0.00           | 21,875.00    | 21,875.00         | 261,893,080.13 |
| 2/24/2023 | 63873KPQ4     | MATURITY    | CP            | NATIXIS NY BRANCH      | 2/24/2023 | 25,000,000.00    | 25,000,000.00  | 0.00         | 25,000,000.00     | 286,893,080.13 |

**Maine State Treasurer  
Transaction Report  
For the Month Ended February 28, 2023**

| DATE      | CUSIP     | TRANSACTION | SECURITY TYPE | DESCRIPTION      | MATURITY  | PAR VALUE/SHARES | PRINCIPAL     | INTEREST   | TRANSACTION TOTAL | BALANCE        |
|-----------|-----------|-------------|---------------|------------------|-----------|------------------|---------------|------------|-------------------|----------------|
| 2/24/2023 |           | BUY         | CASH EQUIV    | U.S. BANK MMF    |           | 29,000,000.00    | 29,000,000.00 | 0.00       | (29,000,000.00)   | 257,893,080.13 |
| 2/27/2023 | 53944RPT9 | MATURITY    | CP            | LMA AMERICAS LLC | 2/27/2023 | 25,000,000.00    | 25,000,000.00 | 0.00       | 25,000,000.00     | 282,893,080.13 |
| 2/27/2023 |           | SELL        | CASH EQUIV    | U.S. BANK MMF    |           | 25,000,000.00    | 25,000,000.00 | 0.00       | 25,000,000.00     | 307,893,080.13 |
| 2/28/2023 | 9128284X5 | INTEREST    | UST           | US TREASURY      | 8/31/2023 | 0.00             | 0.00          | 687,500.00 | 687,500.00        | 308,580,580.13 |
| 2/28/2023 | 9128286G0 | INTEREST    | UST           | US TREASURY      | 2/29/2024 | 0.00             | 0.00          | 593,750.00 | 593,750.00        | 309,174,330.13 |
| 2/28/2023 | 9128286G0 | INTEREST    | UST           | US TREASURY      | 2/29/2024 | 0.00             | 0.00          | 356,250.00 | 356,250.00        | 309,530,580.13 |
|           | 91282CBN0 | MATURITY    | UST           | US TREASURY      | 2/28/2023 | 30,000,000.00    | 30,000,000.00 | 18,750.00  | 30,018,750.00     | 339,549,330.13 |
|           | 91282CEA5 | INTEREST    | UST           | US TREASURY      | 2/29/2024 | 0.00             | 0.00          | 37,500.00  | 37,500.00         | 339,586,830.13 |
|           | 91282CEA5 | INTEREST    | UST           | US TREASURY      | 2/29/2024 | 0.00             | 0.00          | 375,000.00 | 375,000.00        | 339,961,830.13 |
|           | 91282CEA5 | INTEREST    | UST           | US TREASURY      | 2/29/2024 | 0.00             | 0.00          | 375,000.00 | 375,000.00        | 340,336,830.13 |
|           |           | INTEREST    | CASH EQUIV    | MISC INCOME      |           | 0.00             | 0.00          | 0.62       | 0.62              | 340,336,830.75 |
|           |           | BUY         | CASH EQUIV    | U.S. BANK MMF    |           | 8,000,000.00     | 8,000,000.00  | 0.00       | (8,000,000.00)    | 332,336,830.75 |

Net Contributions

-

Net Withdrawals

332,336,830.75

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

| DATE      | TRANSACTION | CUSIP     | DESCRIPTION                      | COUPON | MATURITY DATE | PRINCIPAL        | INTEREST      | TOTAL            |
|-----------|-------------|-----------|----------------------------------|--------|---------------|------------------|---------------|------------------|
| 3/15/2023 | INTEREST    | 91282CAK7 | US TREASURY NOTES                | 0.125  | 9/15/2023     | \$ -             | \$ 28,125.00  | \$ 28,125.00     |
| 3/15/2023 | INTEREST    | 91282CBR1 | US TREASURY NOTES                | 0.250  | 3/15/2024     | \$ -             | \$ 143,750.00 | \$ 143,750.00    |
| 3/15/2023 | INTEREST    | 91282CCX7 | US TREASURY N/B NOTES            | 0.375  | 9/15/2024     | \$ -             | \$ 65,625.00  | \$ 65,625.00     |
| 3/23/2023 | MATURITY    | 09659CQP6 | BNP PARIBAS NY BRANCH COMM PAPER |        | 3/23/2023     | \$ 50,000,000.00 | \$ -          | \$ 50,000,000.00 |
| 3/31/2023 | INTEREST    | 9128285D8 | US TREASURY NOTES                | 2.875  | 9/30/2023     | \$ -             | \$ 718,750.00 | \$ 718,750.00    |
| 3/31/2023 | INTEREST    | 912828W71 | US TREASURY NOTES                | 2.125  | 3/31/2024     | \$ -             | \$ 796,875.00 | \$ 796,875.00    |
| 3/31/2023 | INTEREST    | 91282CDA6 | US TREASURY NOTES                | 0.250  | 9/30/2023     | \$ -             | \$ 58,750.00  | \$ 58,750.00     |
| 3/31/2023 | INTEREST    | 91282CEG2 | US TREASURY N/B NOTES            | 2.250  | 3/31/2024     | \$ -             | \$ 225,000.00 | \$ 225,000.00    |