

Maine State Treasurer

Pooled Cash Account

Reports for the period June 1, 2024 to June 30, 2024

717.231.6293 | pfmam.com

PFM Asset Management LLC

NOT FDIC INSURED : NO BANK GUARANTEE : MAY LOSE VALUE

For Institutional Investor or Investment Professional
Use Only – This material is not for inspection by,
distribution to, or quotation to the general public

**Maine State Treasurer
Activity and Performance Summary
For the Month Ending June 30, 2024**

Amortized Cost Basis Activity Summary			
Beginning Amortized Cost Value			3,983,652,220.66
Additions			
Contributions	117,623,130.59		
Interest Received	7,414,230.52		
Accrued Interest Sold	0.00		
Gain on Sales	0.00		
Total Additions		125,037,361.11	
Deductions			
Withdrawals	0.00		
Accrued Interest Purchased	0.00		
Loss on Sales	0.00		
Total Deductions		0.00	
Accretion (Amortization) for the Period		1,369,789.43	
Ending Amortized Cost Value		4,110,059,371.20	
Ending Fair Value		4,100,590,204.50	
Unrealized Gain (Loss)		(9,469,166.70)	

Detail of Amortized Cost Basis Return				
	Interest Earned	Accretion (Amortization)	Realized Gain(Loss)	Total Income
Current Holdings				
Cash and Equivalents	3,351,750.25	0.00	0.00	3,351,750.25
Repurchase Agreement	0.00	0.00	0.00	0.00
Certificates of Deposit	5,653,668.38	0.00	0.00	5,653,668.38
Commercial Paper	0.00	484,722.22	0.00	484,722.22
U.S. Treasuries	4,963,507.11	875,552.61	0.00	5,839,059.72
Federal Agency	104,166.67	323.98	0.00	104,490.65
Corporate	0.00	0.00	0.00	0.00
Sales and Maturities				
Repurchase Agreement	0.00	0.00	0.00	0.00
Commercial Paper	0.00	0.00	0.00	0.00
Certificates of Deposit	0.00	0.00	0.00	0.00
U.S. Treasuries	11,953.55	9,190.62	0.00	21,144.17
Federal Agency	0.00	0.00	0.00	0.00
Corporate	0.00	0.00	0.00	0.00
Total	14,085,045.96	1,369,789.43	0.00	15,454,835.39

Annualized Comparative Rates of Return			
	Twelve Month Trailing	Six Month Trailing	For the Month
Fed Funds	5.48%	5.50%	5.50%
Overnight Repo	5.35%	5.37%	5.39%
3 Month T-Bill	5.41%	5.39%	5.38%
6 Month T-Bill	5.40%	5.32%	5.35%
1 Year T-Note	5.17%	5.01%	5.12%
2 Year T-Note	4.77%	4.67%	4.77%
5 Year T-Note	4.33%	4.29%	4.34%

Summary of Amortized Cost Basis Return for the Period		
	Total Portfolio	Excluding Cash Equivalents
Interest Earned	14,085,045.96	10,733,295.71
Accretion (Amortization)	1,369,789.43	1,369,789.43
Realized Gain (Loss) on Sales	0.00	0.00
Total Income on Portfolio	15,454,835.39	12,103,085.14
Average Daily Historical Cost	4,044,341,272.89	3,264,207,939.56
Annualized Return	4.66%	4.52%
Annualized Return Fiscal Year to Date	3.97%	3.54%
Investment Advisory Fees	19,875.00	n/a
Annualized Return (net of fees)	4.66%	n/a
Weighted Average Effective Duration in Days	373	471

**Maine State Treasurer
Activity and Performance Summary
For the Month Ending June 30, 2024**

Fair Value Basis Activity Summary			
Beginning Fair Value			3,969,459,813.00
Additions			
Contributions	117,623,130.59		
Interest Received	7,414,230.52		
Accrued Interest Sold	0.00		
Total Additions		125,037,361.11	
Deductions			
Withdrawals	0.00		
Accrued Interest Purchased	0.00		
Total Deductions		0.00	
Change in Fair Value for the Period		6,093,030.39	
Ending Fair Value			4,100,590,204.50

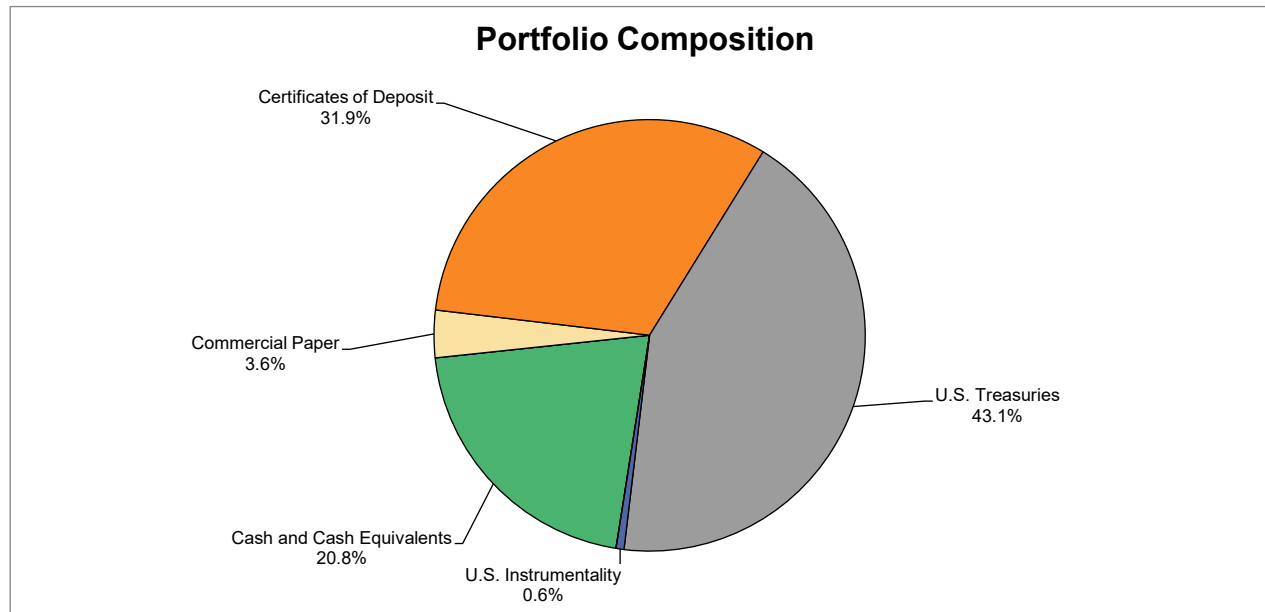
Detail of Fair Value Basis Return			
	Interest Earned	Change in Fair Value	Total Income
Current Holdings			
Cash and Equivalents	3,351,750.25	0.00	3,351,750.25
Repurchase Agreement	0.00	0.00	0.00
Certificates of Deposit	5,653,668.38	0.00	5,653,668.38
Commercial Paper	0.00	405,563.89	405,563.89
U.S. Treasuries	4,963,507.11	5,407,766.50	10,371,273.61
Federal Agency	104,166.67	25,800.00	129,966.67
Corporate	0.00	0.00	0.00
Sales and Maturities			
Repurchase Agreements	0.00	0.00	0.00
Commercial Paper	0.00	0.00	0.00
Certificates of Deposit	0.00	0.00	0.00
U.S. Treasuries	11,953.55	253,900.00	265,853.55
Federal Agency	0.00	0.00	0.00
Corporate	0.00	0.00	0.00
Total	<u>14,085,045.96</u>	<u>6,093,030.39</u>	<u>20,178,076.35</u>

Annualized Comparative Rates of Return			
	Twelve Month Trailing	Six Month Trailing	For the Month
Fed Funds	5.48%	5.50%	5.50%
Overnight Repo	5.35%	5.37%	5.39%
3 Month T-Bill	5.40%	5.36%	5.09%
6 Month T-Bill	5.46%	5.20%	5.27%
1 Year T-Note	5.02%	3.95%	5.35%
2 Year T-Note	4.09%	2.15%	7.35%
5 Year T-Note	2.74%	-0.69%	13.14%

Summary of Fair Value Basis Return for the Period		
	Total Portfolio	Excluding Cash Equivalents
Interest Earned	14,085,045.96	10,733,295.71
Change in Fair Value	<u>6,093,030.39</u>	<u>6,093,030.39</u>
Total Income on Portfolio	20,178,076.35	16,826,326.10
Average Daily Historical Cost	4,044,341,272.89	3,264,207,939.56
Annualized Return	6.09%	6.29%
Annualized Return Fiscal Year to Date	5.08%	5.00%
Weighted Average Effective Duration in Days	373	471

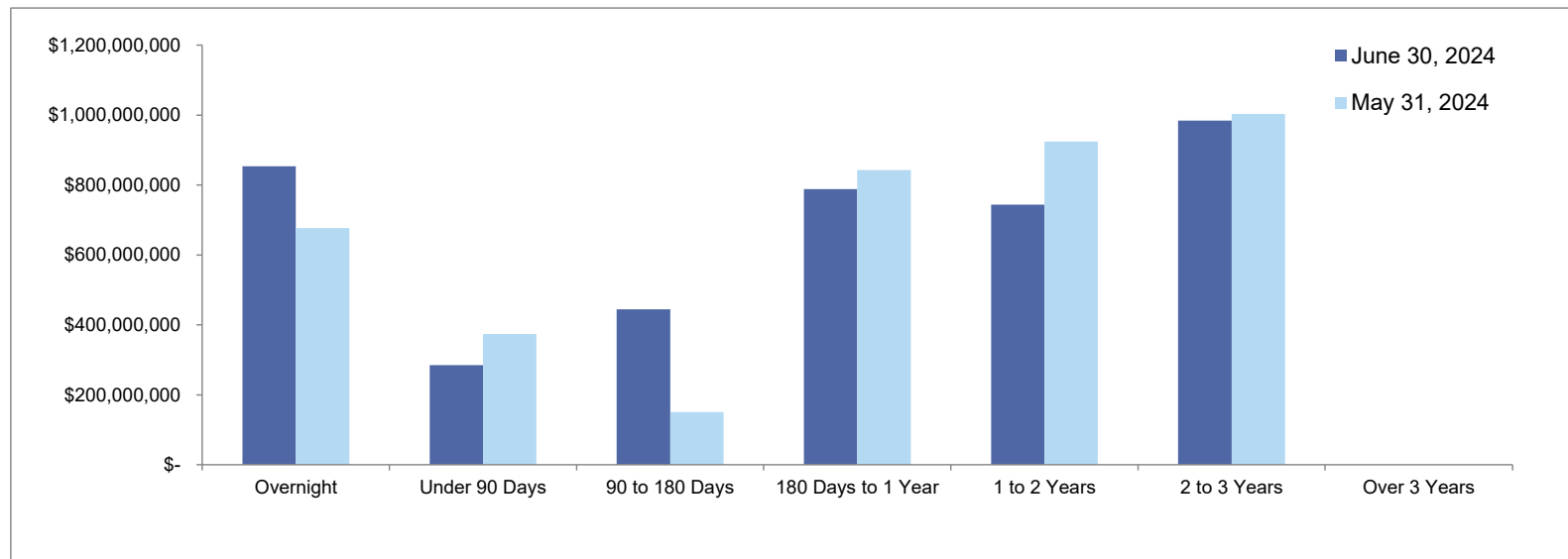
**Maine State Treasurer
Investments - By Security Type
As of June 30, 2024**

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	854,000,000.00	854,000,000.00	854,000,000.00	3,351,748.01	0.00	1	0.00	20.8%	5.26%
Repurchase Agreements	0.00	0.00	0.00	0.00	0.00			0.0%	
Commercial Paper	145,096,805.56	145,768,055.56	145,635,450.00	0.00	(132,605.56)	193	0.55	3.6%	5.48%
Certificates of Deposit	1,309,900,005.00	1,309,900,005.00	1,309,900,005.00	46,259,220.83	0.00	247	0.71	31.9%	5.06%
U.S. Treasuries	1,765,173,047.23	1,775,402,310.00	1,766,231,224.50	17,146,498.64	(9,171,085.50)	672	1.77	43.1%	4.01%
U.S. Instrumentality	24,987,500.00	24,989,000.64	24,823,525.00	482,638.89	(165,475.64)	957	2.44	0.6%	5.02%
Corporate	0.00	0.00	0.00	0.00	0.00			0.0%	
Total	4,099,157,357.79	4,110,059,371.20	4,100,590,204.50	67,240,106.37	(9,469,166.70)	381	1.02	100.0%	4.67%



**Maine State Treasurer
Investments - By Maturity
As of June 30, 2024**

Maturity Distribution	Original Cost June 30, 2024	Percentage	Original Cost May 31, 2024
Overnight	854,000,000.00	20.8%	677,000,000.00
Under 90 Days	284,754,296.88	6.9%	374,231,445.32
90 to 180 Days	444,215,095.49	10.8%	150,994,531.26
180 Days to 1 Year	788,217,261.95	19.2%	843,217,261.95
1 to 2 Years	743,810,351.73	18.1%	924,155,664.23
2 to 3 Years	984,160,351.74	24.0%	1,003,815,039.12
Over 3 Years	-	0.0%	-
Totals	\$ 4,099,157,357.79	100.0%	\$ 3,973,413,941.88



**Maine State Treasurer
Portfolio Holdings
As of June 30, 2024**

DESCRIPTION	PURCHASE DATE	COUPON RATE	MATURITY DATE / CALL DATE	PAR VALUE	ORIGINAL COST/ACCRUED INTEREST PURCHASE	AMORTIZED COST/ ACCRETION (AMORTIZATION)	FAIR VALUE/CHANGE IN FAIR VALUE	UNREALIZED GAIN (LOSS)	AI PURCHASED	INTEREST RECEIVED	INTEREST EARNED	TOTAL ACCRUED INTEREST	% ALLOCATION	YIELD
CASH AND EQUIVALENTS														
ANDROSCOGGIN BANK	06/30/24	5.260 V		25,000,000.00	25,000,000.00 0.00	25,000,000.00 0.00	25,000,000.00 0.00	0.00	0.00	0.00	15,404.11	15,404.11	0.61%	5.260
BATH SAVINGS	06/30/24	5.260 V		25,000,000.00	25,000,000.00 0.00	25,000,000.00 0.00	25,000,000.00 0.00	0.00	0.00	111,684.93	100,908.90	100,908.90	0.61%	5.260
MAINE COMMUNITY BANK	06/30/24	5.260 V		10,000,000.00	10,000,000.00 0.00	10,000,000.00 0.00	10,000,000.00 0.00	0.00	0.00	44,770.68	40,442.24	40,442.24	0.24%	5.260
CITIZENS BANK	06/30/24	5.260 V		200,000,000.00	200,000,000.00 0.00	200,000,000.00 0.00	200,000,000.00 0.00	0.00	0.00	445,561.01	618,106.01	618,106.01	4.88%	5.260
FIRST NATIONAL	06/30/24	5.260 V		25,000,000.00	25,000,000.00	25,000,000.00	25,000,000.00	0.00	0.00	111,379.78	107,818.90	107,818.90	0.61%	5.260
KEY BANK	06/30/24	5.250 V		19,000,000.00	19,000,000.00 0.00	19,000,000.00 0.00	19,000,000.00 0.00	0.00	0.00	592,494.18	145,788.77	145,788.77	0.46%	5.250
NBT BANK	06/30/24	5.260 V		25,000,000.00	25,000,000.00 0.00	25,000,000.00 0.00	25,000,000.00 0.00	0.00	0.00	28,780.77	108,090.20	108,090.20	0.61%	5.260
NORTHEAST BANK	06/30/24	5.270 V		125,000,000.00	125,000,000.00 0.00	125,000,000.00 0.00	125,000,000.00 0.00	0.00	0.00	559,708.88	542,606.23	542,606.23	3.05%	5.270
TD BANK	06/30/24	5.260 V		400,000,000.00	400,000,000.00 0.00	400,000,000.00 0.00	400,000,000.00 0.00	0.00	0.00	1,777,333.88	1,626,224.52	1,626,224.52	9.75%	5.260
U.S. BANK MONEY MARKET FUND	06/30/24	5.240 V		0.00	0.00 0.00	0.00 0.00	0.00 0.00	0.00	0.00	126,889.17	46,358.13	46,358.13	0.00%	5.240
MISCELLAENOUS INCOME	06/30/24	0.000 V		0.00	0.00 0.00	0.00 0.00	0.00 0.00	0.00	0.00	2.24	2.24	0.00	0.00%	0.000
TOTAL				854,000,000.00	854,000,000.00 0.00	854,000,000.00 0.00	854,000,000.00 0.00	0.00	0.00	3,798,605.52	3,351,750.25	3,351,748.01	20.83%	5.261
COMMERCIAL PAPER														
LMA AMERICAS LLC COMM PAPER 53944QM64	06/17/24	0.000	12/06/24	50,000,000.00	48,721,944.44 0.00	48,825,972.22 104,027.78	48,772,550.00 50,605.56	(53,422.22)	0.00	0.00	0.00	0.00	1.19%	5.490
PFIZER INC COMM PAPER 71708EML6	06/17/24	0.000	12/20/24	25,000,000.00	24,315,416.67 0.00	24,366,944.45 51,527.78	24,342,375.00 26,958.33	(24,569.45)	0.00	0.00	0.00	0.00	0.59%	5.449
MUFG BANK LTD/NY COMM PAPER 62479LP74	05/15/24	0.000	02/07/25	50,000,000.00	48,038,388.89 0.00	48,382,402.78 219,583.33	48,346,200.00 218,500.00	(36,202.78)	0.00	0.00	0.00	0.00	1.18%	5.485
NATIXIS NY BRANCH COMM PAPER 63873JP79	05/15/24	0.000	02/07/25	25,000,000.00	24,021,055.56 0.00	24,192,736.11 109,583.33	24,174,325.00 109,500.00	(18,411.11)	0.00	0.00	0.00	0.00	0.59%	5.474
TOTAL				150,000,000.00	145,096,805.56 0.00	145,768,055.56 484,722.22	145,635,450.00 405,563.89	(132,605.56)	0.00	0.00	0.00	0.00	3.55%	5.479
CERTIFICATES OF DEPOSIT														
TD BANK CERT DEPOS	07/12/23	5.800	07/12/24	50,000,000.00	50,000,000.00 0.00	50,000,000.00 0.00	50,000,000.00 0.00	0.00	0.00	0.00	241,666.66	2,859,722.22	1.22%	5.563
TD BANK CERT DEPOS	10/18/23	5.590	07/15/24	100,000,000.00	100,000,000.00 0.00	100,000,000.00 0.00	100,000,000.00 0.00	0.00	0.00	0.00	465,833.33	3,990,638.89	2.44%	5.450

**Maine State Treasurer
Portfolio Holdings
As of June 30, 2024**

DESCRIPTION	PURCHASE DATE	COUPON RATE	MATURITY DATE / CALL DATE	PAR VALUE	INTEREST PURCHASE	ORIGINAL COST/ACCRUED (AMORTIZATION)	AMORTIZED COST/ACCRETION (AMORTIZATION)	FAIR VALUE/CHANGE IN FAIR VALUE	UNREALIZED GAIN (LOSS)	AI PURCHASED	INTEREST RECEIVED	INTEREST EARNED	TOTAL ACCRUED INTEREST	% ALLOCATION	YIELD
BANGOR SAVINGS BANK CERT DEPOS	01/24/23	4.500	07/24/24	50,000,000.00	50,000,000.00 0.00	50,000,000.00 0.00	50,000,000.00 0.00	50,000,000.00 0.00	0.00	0.00	0.00	187,500.00	3,275,000.00	1.22%	4.269
TD BANK CERT DEPOS	12/13/23	5.110	12/13/24	200,000,000.00	200,000,000.00 0.00	200,000,000.00 0.00	200,000,000.00 0.00	200,000,000.00 0.00	0.00	0.00	0.00	851,666.67	5,706,166.67	4.88%	5.031
BAR HARBOR BANK & TRUST CERT DEPOS	06/14/23	5.150	12/14/24	55,000,000.00	55,000,000.00 0.00	55,000,000.00 0.00	55,000,000.00 0.00	55,000,000.00 0.00	0.00	0.00	0.00	236,041.67	3,013,465.28	1.34%	4.943
TD BANK CERT DEPOS	08/21/23	5.440	02/21/25	200,000,000.00	200,000,000.00 0.00	200,000,000.00 0.00	200,000,000.00 0.00	200,000,000.00 0.00	0.00	0.00	0.00	906,666.67	9,520,000.00	4.88%	5.262
TD BANK CERT DEPOS	02/22/24	5.010	02/24/25	100,000,000.00	100,000,000.00 0.00	100,000,000.00 0.00	100,000,000.00 0.00	100,000,000.00 0.00	0.00	0.00	0.00	417,500.00	1,809,166.67	2.44%	4.983
FRANKLIN SAVINGS BANK CERT DEPOS	02/29/24	4.980	02/27/25	29,900,005.00	29,900,005.00 0.00	29,900,005.00 0.00	29,900,005.00 0.00	29,900,005.00 0.00	0.00	0.00	0.00	124,085.03	508,748.59	0.73%	4.958
CITIZENS BANK CERT DEPOS	04/22/24	5.250	04/17/25	100,000,000.00	100,000,000.00 0.00	100,000,000.00 0.00	100,000,000.00 0.00	100,000,000.00 0.00	0.00	0.00	0.00	437,500.00	1,020,833.33	2.44%	5.250
US BANK CERT DEPOS	06/13/23	5.120	06/13/25	200,000,000.00	200,000,000.00 0.00	200,000,000.00 0.00	200,000,000.00 0.00	200,000,000.00 0.00	0.00	0.00	0.00	853,333.34	10,922,666.67	4.88%	4.915
TD BANK CERT DEPOS	02/22/24	4.660	08/22/25	100,000,000.00	100,000,000.00 0.00	100,000,000.00 0.00	100,000,000.00 0.00	100,000,000.00 0.00	0.00	0.00	0.00	388,333.34	1,682,777.78	2.44%	4.637
FIRST NATIONAL BANK CERT DEPOS	10/18/23	5.250	10/18/25	25,000,000.00	25,000,000.00 0.00	25,000,000.00 0.00	25,000,000.00 0.00	25,000,000.00 0.00	0.00	0.00	0.00	109,375.00	936,979.17	0.61%	5.126
TD BANK NA CERT DEPOS	04/22/24	5.210	10/24/25	100,000,000.00	100,000,000.00 0.00	100,000,000.00 0.00	100,000,000.00 0.00	100,000,000.00 0.00	0.00	0.00	0.00	434,166.67	1,013,055.56	2.44%	5.210
TOTAL				1,309,900,005.00	1,309,900,005.00 0.00	1,309,900,005.00 0.00	1,309,900,005.00 0.00	1,309,900,005.00 0.00	0.00	0.00	0.00	5,653,668.38	46,259,220.83	31.9%	5.065

U.S. TREASURIES

US TREASURY NOTES 91282CCL3	08/16/21	0.375	07/15/24	50,000,000.00	49,937,500.00 0.00	49,999,177.63 1,762.22	49,898,440.00 187,500.00	(100,737.63)	0.00	0.00	0.00	15,453.30	86,538.46	1.22%	0.418
US TREASURY NOTES 91282CCX7	09/29/21	0.375	09/15/24	35,000,000.00	34,816,796.88 0.00	34,987,131.76 5,079.57	34,644,533.00 131,250.00	(342,598.76)	0.00	0.00	0.00	10,699.73	38,519.02	0.84%	0.553
US TREASURY NOTES 91282CDH1	11/23/21	0.750	11/15/24	50,000,000.00	49,718,750.00 0.00	49,964,585.25 7,755.06	49,156,250.00 164,060.00	(808,335.25)	0.00	0.00	0.00	30,570.65	47,894.02	1.20%	0.942
US TREASURY NOTES 91282CDH1 .	06/07/22	0.750	11/15/24	50,000,000.00	47,568,359.38 0.00	49,626,530.53 81,781.63	49,156,250.00 164,060.00	(470,280.53)	0.00	0.00	0.00	30,570.65	47,894.02	1.20%	2.829
US TREASURY NOTES 91282CDH1 ..	06/30/22	0.750	11/15/24	20,000,000.00	18,890,625.00 0.00	19,825,104.29 38,298.33	19,662,500.00 65,624.00	(162,604.29)	0.00	0.00	0.00	12,228.26	19,157.61	0.48%	3.194
US TREASURY NOTES 91282CEH0	08/01/22	2.625	04/15/25	40,000,000.00	39,750,000.00 0.00	39,927,125.51 7,591.10	39,206,248.00 81,248.00	(720,877.51)	0.00	0.00	0.00	86,065.57	220,901.64	0.96%	2.866
US TREASURY NOTES 91282ZL7	06/07/22	0.375	04/30/25	50,000,000.00	46,507,812.50 0.00	48,999,874.47 99,022.33	48,062,500.00 187,500.00	(937,374.47)	0.00	0.00	0.00	15,285.32	31,589.67	1.17%	2.906
US TREASURY NOTES 91282CEY3	08/17/22	3.000	07/15/25	50,000,000.00	49,701,171.88 0.00	49,893,456.39 8,433.53	48,945,310.00 101,560.00	(948,146.39)	0.00	0.00	0.00	123,626.37	692,307.69	1.19%	3.216
US TREASURY NOTES 91282CFE6	09/07/22	3.125	08/15/25	50,000,000.00	49,410,156.25 0.00	49,774,617.02 16,491.44	48,945,310.00 101,560.00	(829,307.02)	0.00	0.00	0.00	128,777.47	588,083.79	1.19%	3.551

**Maine State Treasurer
Portfolio Holdings
As of June 30, 2024**

DESCRIPTION	PURCHASE DATE	COUPON RATE	MATURITY DATE / CALL DATE	PAR VALUE	INTEREST PURCHASE	ORIGINAL COST/ACCRUED	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 91282CFE6 .	09/15/22	3.125	08/15/25	25,000,000.00	24,531,250.00	0.00	24,819,542.25 13,204.22	24,472,655.00 50,780.00	(346,887.25)	0.00	0.00	64,388.74	294,041.90	0.60%	3.810
US TREASURY NOTES 91282CFE6 ..	09/30/22	3.125	08/15/25	50,000,000.00	48,511,718.75	0.00	49,418,861.61 42,522.32	48,945,310.00 101,560.00	(473,551.61)	0.00	0.00	128,777.47	588,083.79	1.19%	4.234
US TREASURY NOTES 91282CFE6 ...	10/17/22	3.125	08/15/25	30,000,000.00	28,971,093.90	0.00	29,591,624.82 29,881.11	29,367,186.00 60,936.00	(224,438.82)	0.00	0.00	77,266.48	352,850.27	0.72%	4.427
US TREASURY NOTES 91282CGA3	01/03/23	4.000	12/15/25	25,000,000.00	24,894,531.25	0.00	24,947,902.16 2,937.85	24,675,780.00 50,780.00	(272,122.16)	0.00	500,000.00	81,967.22	43,715.85	0.60%	4.153
US TREASURY NOTES 91282CGA3 .	01/03/23	4.000	12/15/25	50,000,000.00	49,789,062.50	0.00	49,895,804.32 5,875.70	49,351,560.00 101,560.00	(544,244.32)	0.00	1,000,000.00	163,934.42	87,431.69	1.20%	4.153
US TREASURY NOTES 91282CGA3 ..	01/03/23	4.000	12/15/25	50,000,000.00	49,789,062.50	0.00	49,895,804.32 5,875.70	49,351,560.00 101,560.00	(544,244.32)	0.00	1,000,000.00	163,934.42	87,431.69	1.20%	4.153
US TREASURY NOTES 91282CGL9	12/19/23	4.000	02/15/26	25,000,000.00	24,833,007.81	27,472.53	24,874,279.64 6,349.51	24,660,155.00 54,685.00	(214,124.64)	0.00	0.00	82,417.59	376,373.63	0.60%	4.325
US TREASURY NOTES 91282CGL9 .	02/20/24	4.000	02/15/26	50,000,000.00	49,408,203.13	0.00	49,515,802.56 24,454.42	49,320,310.00 109,370.00	(195,492.56)	0.00	0.00	164,835.16	752,747.25	1.20%	4.630
US TREASURY NOTES 91282CGR6	11/30/23	4.625	03/15/26	50,000,000.00	50,089,843.75	0.00	50,066,845.47 (3,224.06)	49,828,125.00 93,750.00	(238,720.47)	0.00	0.00	188,519.02	678,668.48	1.22%	4.539
US TREASURY NOTES 91282CGV7	12/19/23	3.750	04/15/26	25,000,000.00	24,720,703.13	0.00	24,784,928.24 9,880.79	24,550,780.00 66,405.00	(234,148.24)	0.00	0.00	76,844.27	197,233.61	0.60%	4.258
US TREASURY NOTES 91282CH80	12/04/23	3.625	05/15/26	25,000,000.00	24,505,859.38	0.00	24,622,062.66 16,600.47	24,488,280.00 70,310.00	(133,782.66)	0.00	0.00	73,879.08	115,743.89	0.60%	4.486
US TREASURY NOTES 91282CHH7	09/19/23	4.125	06/15/26	20,000,000.00	19,654,687.50	0.00	19,753,446.88 10,359.38	19,768,750.00 53,126.00	15,303.12	0.00	412,500.00	67,622.95	36,065.57	0.48%	4.803
US TREASURY NOTES 91282CHM6	12/19/23	4.500	07/15/26	25,000,000.00	25,190,429.69	0.00	25,150,883.59 (6,084.01)	24,890,625.00 62,500.00	(260,258.59)	0.00	0.00	92,719.78	519,230.77	0.61%	4.183
US TREASURY NOTES 91282CHM6 .	02/07/24	4.500	07/15/26	50,000,000.00	50,261,718.75	142,170.33	50,219,031.21 (8,831.91)	49,781,250.00 125,000.00	(437,781.21)	0.00	0.00	185,439.56	1,038,461.54	1.21%	4.270
US TREASURY NOTES 91282CHU8	08/29/23	4.375	08/15/26	25,000,000.00	24,770,507.81	0.00	24,835,622.51 6,363.00	24,835,937.50 70,312.50	314.99	0.00	0.00	90,144.24	411,658.66	0.61%	4.710
US TREASURY NOTES 91282CHU8 .	09/19/23	4.375	08/15/26	25,000,000.00	24,728,515.63	30,048.08	24,801,696.15 7,676.28	24,835,937.50 70,312.50	34,241.35	0.00	0.00	90,144.24	411,658.66	0.61%	4.778
US TREASURY NOTES 91282CHU8 ..	02/20/24	4.375	08/15/26	50,000,000.00	49,841,796.88	0.00	49,864,820.93 5,232.74	49,671,875.00 140,625.00	(192,945.93)	0.00	0.00	180,288.46	823,317.31	1.21%	4.511
US TREASURY NOTES 91282CHY0	10/02/23	4.625	09/15/26	50,000,000.00	49,673,828.13	0.00	49,751,983.29 8,668.86	49,945,310.00 140,620.00	193,326.71	0.00	0.00	188,519.03	678,668.48	1.22%	4.865
US TREASURY NOTES 91282CHY0 .	12/22/23	4.625	09/15/26	25,000,000.00	25,320,312.50	0.00	25,261,556.88 (9,219.41)	24,972,655.00 70,310.00	(288,901.88)	0.00	0.00	94,259.51	339,334.24	0.61%	4.124
US TREASURY NOTES 91282CJC6	12/19/23	4.625	10/15/26	25,000,000.00	25,323,242.19	0.00	25,265,047.82 (9,035.78)	24,976,562.50 62,500.00	(288,485.32)	0.00	0.00	94,774.59	243,254.78	0.61%	4.135
US TREASURY N/B NOTES 91282CJK8	11/30/23	4.625	11/15/26	50,000,000.00	50,310,546.88	0.00	50,252,123.70 (8,210.01)	49,984,375.00 140,625.00	(267,748.70)	0.00	0.00	188,519.02	295,346.47	1.22%	4.399
US TREASURY N/B NOTES 91282CJK8 .	02/20/24	4.625	11/15/26	50,000,000.00	50,197,265.63	0.00	50,172,543.56 (5,613.73)	49,984,375.00 140,625.00	(188,168.56)	0.00	0.00	188,519.02	295,346.47	1.22%	4.470

**Maine State Treasurer
Portfolio Holdings
As of June 30, 2024**

DESCRIPTION	PURCHASE DATE	COUPON RATE	MATURITY DATE / CALL DATE	PAR VALUE	INTEREST PURCHASE	ORIGINAL COST/ACCRUED 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 91282CJP7	12/22/23	4.375	12/15/26	25,000,000.00		25,214,843.75 0.00	25,178,878.97 (5,669.68)	24,859,375.00 78,125.00	(319,503.97)	0.00	546,875.00	89,651.64	47,814.21	0.61%	4.066
US TREASURY N/B NOTES 91282CJT9	02/07/24	4.000	01/15/27	50,000,000.00		49,742,187.50 126,373.63	49,775,344.98 6,905.17	49,273,440.00 164,065.00	(501,904.98)	0.00	0.00	164,835.16	923,076.92	1.20%	4.188
US TREASURY N/B NOTES 91282CJT9 .	05/15/24	4.000	01/15/27	25,000,000.00		24,572,265.63 332,417.58	24,591,774.17 12,465.72	24,636,720.00 82,032.50	44,945.83	0.00	0.00	82,417.58	461,538.46	0.60%	4.690
US TREASURY N/B NOTES 91282CKA8	02/20/24	4.125	02/15/27	50,000,000.00		49,580,078.13 28,331.04	49,628,190.23 11,001.77	49,429,690.00 164,065.00	(198,500.23)	0.00	0.00	169,986.27	776,270.61	1.21%	4.428
US TREASURY N/B NOTES 91282CKA8 .	05/15/24	4.125	02/15/27	50,000,000.00		49,300,781.25 509,958.79	49,331,630.15 19,711.99	49,429,690.00 164,065.00	98,059.85	0.00	0.00	169,986.27	776,270.61	1.21%	4.672
US TREASURY NOTES 91282CEC1	04/22/24	1.875	02/28/27	50,000,000.00		46,119,140.63 135,020.38	46,379,850.95 111,732.99	46,640,625.00 257,815.00	260,774.05	0.00	0.00	76,426.63	313,349.18	1.14%	4.816
US TREASURY NOTES 91282CEC1 .	04/22/24	1.875	02/28/27	50,000,000.00		46,119,140.63 135,020.38	46,379,850.95 111,732.99	46,640,625.00 257,815.00	260,774.05	0.00	0.00	76,426.63	313,349.18	1.14%	4.816
US TREASURY NOTES 91282CEC1 . .	04/22/24	1.875	02/28/27	50,000,000.00		46,119,140.63 135,020.38	46,379,850.95 111,732.99	46,640,625.00 257,815.00	260,774.05	0.00	0.00	76,426.63	313,349.18	1.14%	4.816
US TREASURY N/B NOTES 91282CKE0	04/12/24	4.250	03/15/27	50,000,000.00		49,277,343.75 161,684.78	49,327,702.10 18,945.06	49,601,560.00 171,870.00	273,857.90	0.00	0.00	173,233.70	623,641.31	1.21%	4.786
US TREASURY N/B NOTES 91282CKE0 .	04/12/24	4.250	03/15/27	50,000,000.00		49,277,343.75 161,684.78	49,327,702.10 18,945.06	49,601,560.00 171,870.00	273,857.90	0.00	0.00	173,233.70	623,641.31	1.21%	4.786
US TREASURY N/B NOTES 91282CKE0 . .	04/12/24	4.250	03/15/27	50,000,000.00		49,277,343.75 161,684.78	49,327,702.10 18,945.06	49,601,560.00 171,870.00	273,857.90	0.00	0.00	173,233.70	623,641.31	1.21%	4.786
US TREASURY N/B NOTES 91282CKE0 . . .	04/12/24	4.250	03/15/27	50,000,000.00		49,277,343.75 161,684.78	49,327,702.10 18,945.06	49,601,560.00 171,870.00	273,857.90	0.00	0.00	173,233.70	623,641.31	1.21%	4.786
US TREASURY N/B NOTES 91282CKR1	05/31/24	4.500	05/15/27	50,000,000.00		49,677,734.50 97,826.09	49,686,312.83 8,279.78	49,937,500.00 171,875.00	251,187.17	0.00	0.00	183,423.91	287,364.13	1.22%	4.736
TOTAL				1,795,000,000.00		1,765,173,047.23 2,346,398.33	1,775,402,310.00 875,552.61	1,766,231,224.50 5,407,766.50	(9,171,085.50)	0.00	3,459,375.00	4,963,507.11	17,146,498.64	43.07%	4.012
FEDERAL AGENCY SECURITIES															
FREDDIE MAC NOTES (CALLABLE) 3134H1RD7	02/12/24	5.000	02/12/27 02/12/25	25,000,000.00		24,987,500.00 0.00	24,989,000.64 323.98	24,823,525.00 25,800.00	(165,475.64)	0.00	0.00	104,166.67	482,638.89	0.61%	5.018
TOTAL				25,000,000.00		24,987,500.00 0.00	24,989,000.64 323.98	24,823,525.00 25,800.00	(165,475.64)	0.00	0.00	104,166.67	482,638.89	0.61%	5.018
GRAND TOTAL				4,133,900,005.00		4,099,157,357.79 2,346,398.33	4,110,059,371.20 1,360,598.81	4,100,590,204.50 5,839,130.39	(9,469,166.70)	0.00	7,257,980.52	14,073,092.41	67,240,106.37	100.00%	4.667

Maine State Treasurer
GASB 40 - Deposit and Investment Risk Disclosure
As of June 30, 2024

CUSIP	TYPE	COUPON RATE	MATURITY DATE	NEXT CALL DATE	S&P RATING	MOODY'S RATING	PAR VALUE/ SHARES	ORIGINAL COST	% PORTFOLIO ORIGINAL COST	MARKET VALUE	% PORTFOLIO MARKET VALUE	WEIGHTED AVERAGE EFFECTIVE DURATION (YEARS)
US TREASURY												
91282CCL3	U.S. TREASURY	0.375	7/15/2024		AA+	Aaa	50,000,000.00	49,937,500.00	1.22%	49,898,440.00	1.22%	0.05
91282CCX7	U.S. TREASURY	0.375	9/15/2024		AA+	Aaa	35,000,000.00	34,816,796.88	0.85%	34,644,533.00	0.84%	0.22
91282CDH1	U.S. TREASURY	0.750	11/15/2024		AA+	Aaa	50,000,000.00	49,718,750.00	1.21%	49,156,250.00	1.20%	0.38
91282CDH1 .	U.S. TREASURY	0.750	11/15/2024		AA+	Aaa	50,000,000.00	47,568,359.38	1.16%	49,156,250.00	1.20%	0.38
91282CDH1 ..	U.S. TREASURY	0.750	11/15/2024		AA+	Aaa	20,000,000.00	18,890,625.00	0.46%	19,662,500.00	0.48%	0.38
91282CEH0	U.S. TREASURY	2.625	4/15/2025		AA+	Aaa	40,000,000.00	39,750,000.00	0.97%	39,206,248.00	0.96%	0.79
91282ZL7	U.S. TREASURY	0.375	4/30/2025		AA+	Aaa	50,000,000.00	46,507,812.50	1.13%	48,062,500.00	1.17%	0.84
91282CEY3	U.S. TREASURY	3.000	7/15/2025		AA+	Aaa	50,000,000.00	49,701,171.88	1.21%	48,945,310.00	1.19%	1.02
91282CFE6	U.S. TREASURY	3.125	8/15/2025		AA+	Aaa	50,000,000.00	49,410,156.25	1.21%	48,945,310.00	1.19%	1.11
91282CFE6 .	U.S. TREASURY	3.125	8/15/2025		AA+	Aaa	25,000,000.00	24,531,250.00	0.60%	24,472,655.00	0.60%	1.11
91282CFE6 ..	U.S. TREASURY	3.125	8/15/2025		AA+	Aaa	50,000,000.00	48,511,718.75	1.18%	48,945,310.00	1.19%	1.11
91282CFE6 ...	U.S. TREASURY	3.125	8/15/2025		AA+	Aaa	30,000,000.00	28,971,093.90	0.71%	29,367,186.00	0.72%	1.11
91282CGA3	U.S. TREASURY	4.000	12/15/2025		AA+	Aaa	25,000,000.00	24,894,531.25	0.61%	24,675,780.00	0.60%	1.43
91282CGA3 .	U.S. TREASURY	4.000	12/15/2025		AA+	Aaa	50,000,000.00	49,789,062.50	1.21%	49,351,560.00	1.20%	1.43
91282CGA3 ..	U.S. TREASURY	4.000	12/15/2025		AA+	Aaa	50,000,000.00	49,789,062.50	1.21%	49,351,560.00	1.20%	1.43
91282CGL9	U.S. TREASURY	4.000	2/15/2026		AA+	Aaa	25,000,000.00	24,833,007.81	0.61%	24,660,155.00	0.60%	1.57
91282CGL9 .	U.S. TREASURY	4.000	2/15/2026		AA+	Aaa	50,000,000.00	49,408,203.13	1.21%	49,320,310.00	1.20%	1.57
91282CGR6	U.S. TREASURY	4.625	3/15/2026		AA+	Aaa	50,000,000.00	50,089,843.75	1.22%	49,828,125.00	1.22%	1.65
91282CGV7	U.S. TREASURY	3.750	4/15/2026		AA+	Aaa	25,000,000.00	24,720,703.13	0.60%	24,550,780.00	0.60%	1.74
91282CHB0	U.S. TREASURY	3.625	5/15/2026		AA+	Aaa	25,000,000.00	24,505,859.38	0.60%	24,488,280.00	0.60%	1.83
91282CHH7	U.S. TREASURY	4.125	6/15/2026		AA+	Aaa	20,000,000.00	19,654,687.50	0.48%	19,768,750.00	0.48%	1.90
91282CHM6	U.S. TREASURY	4.500	7/15/2026		AA+	Aaa	25,000,000.00	25,190,429.69	0.61%	24,890,625.00	0.61%	1.94
91282CHM6 .	U.S. TREASURY	4.500	7/15/2026		AA+	Aaa	50,000,000.00	50,261,718.75	1.23%	49,781,250.00	1.21%	1.94
91282CHU8	U.S. TREASURY	4.375	8/15/2026		AA+	Aaa	25,000,000.00	24,770,507.81	0.60%	24,835,937.50	0.61%	2.03
91282CHU8 .	U.S. TREASURY	4.375	8/15/2026		AA+	Aaa	25,000,000.00	24,728,515.63	0.60%	24,835,937.50	0.61%	2.03
91282CHU8 ..	U.S. TREASURY	4.375	8/15/2026		AA+	Aaa	50,000,000.00	49,841,796.88	1.22%	49,671,875.00	1.21%	2.03
91282CHY0	U.S. TREASURY	4.625	9/15/2026		AA+	Aaa	50,000,000.00	49,673,828.13	1.21%	49,945,310.00	1.22%	2.10
91282CHY0 .	U.S. TREASURY	4.625	9/15/2026		AA+	Aaa	25,000,000.00	25,320,312.50	0.62%	24,972,655.00	0.61%	2.10
91282CJC6	U.S. TREASURY	4.625	10/15/2026		AA+	Aaa	25,000,000.00	25,323,242.19	0.62%	24,976,562.50	0.61%	2.19
91282CJK8	U.S. TREASURY	4.625	11/15/2026		AA+	Aaa	50,000,000.00	50,310,546.88	1.23%	49,984,375.00	1.22%	2.27
91282CJK8 .	U.S. TREASURY	4.625	11/15/2026		AA+	Aaa	50,000,000.00	50,197,265.63	1.22%	49,984,375.00	1.22%	2.27
91282CJP7	U.S. TREASURY	4.375	12/15/2026		AA+	Aaa	25,000,000.00	25,214,843.75	0.62%	24,859,375.00	0.61%	2.36
91282CJT9	U.S. TREASURY	4.000	1/15/2027		AA+	Aaa	50,000,000.00	49,742,187.50	1.21%	49,273,440.00	1.20%	2.40
91282CJT9 .	U.S. TREASURY	4.000	1/15/2027		AA+	Aaa	25,000,000.00	24,572,265.63	0.60%	24,636,720.00	0.60%	2.40
91282CKA8	U.S. TREASURY	4.125	2/15/2027		AA+	Aaa	50,000,000.00	49,580,078.13	1.21%	49,429,690.00	1.21%	2.48
91282CKA8 .	U.S. TREASURY	4.125	2/15/2027		AA+	Aaa	50,000,000.00	49,300,781.25	1.20%	49,429,690.00	1.21%	2.48
91282CEC1	U.S. TREASURY	1.875	2/28/2027		AA+	Aaa	50,000,000.00	46,119,140.63	1.13%	46,640,625.00	1.14%	2.60
91282CEC1 .	U.S. TREASURY	1.875	2/28/2027		AA+	Aaa	50,000,000.00	46,119,140.63	1.13%	46,640,625.00	1.14%	2.60
91282CEC1 ..	U.S. TREASURY	1.875	2/28/2027		AA+	Aaa	50,000,000.00	46,119,140.63	1.13%	46,640,625.00	1.14%	2.60
91282CKE0	U.S. TREASURY	4.250	3/15/2027		AA+	Aaa	50,000,000.00	49,277,343.75	1.20%	49,601,560.00	1.21%	2.56
91282CKE0 .	U.S. TREASURY	4.250	3/15/2027		AA+	Aaa	50,000,000.00	49,277,343.75	1.20%	49,601,560.00	1.21%	2.56
91282CKE0 ..	U.S. TREASURY	4.250	3/15/2027		AA+	Aaa	50,000,000.00	49,277,343.75	1.20%	49,601,560.00	1.21%	2.56

Maine State Treasurer
GASB 40 - Deposit and Investment Risk Disclosure
As of June 30, 2024

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)
91282CKE0 . . .	U.S. TREASURY	4.250	3/15/2027		AA+	Aaa	50,000,000.00	49,277,343.75	1.20%	49,601,560.00	1.21%	2.56
91282CKR1	U.S. TREASURY	4.500	5/15/2027		AA+	Aaa	50,000,000.00	49,677,734.50	1.21%	49,937,500.00	1.22%	2.72
ISSUER TOTAL							1,795,000,000.00	1,765,173,047.23	43.06%	1,766,231,224.50	43.07%	1.77
<u>TD BANK</u>												
	CASH AND CASH EQUIVALENTS		7/1/2024				400,000,000.00	400,000,000.00	9.76%	400,000,000.00	9.75%	0.00
	CERTIFICATES OF DEPOSIT	5.800	7/12/2024		NR	NR	50,000,000.00	50,000,000.00	1.22%	50,000,000.00	1.22%	0.04
	CERTIFICATES OF DEPOSIT	5.590	7/15/2024		A-1+	P-1	100,000,000.00	100,000,000.00	2.44%	100,000,000.00	2.44%	0.05
	CERTIFICATES OF DEPOSIT	5.110	12/13/2024		A-1+	P-1	200,000,000.00	200,000,000.00	4.88%	200,000,000.00	4.88%	0.48
	CERTIFICATES OF DEPOSIT	5.440	2/21/2025		A-1+	P-1	200,000,000.00	200,000,000.00	4.88%	200,000,000.00	4.88%	0.67
	CERTIFICATES OF DEPOSIT	5.010	2/24/2025		NR	NR	100,000,000.00	100,000,000.00	2.44%	100,000,000.00	2.44%	0.68
	CERTIFICATES OF DEPOSIT	4.660	8/22/2025		AA-	Aa2	100,000,000.00	100,000,000.00	2.44%	100,000,000.00	2.44%	1.16
	CERTIFICATES OF DEPOSIT	5.210	10/24/2025		AA-	Aa2	100,000,000.00	100,000,000.00	2.44%	100,000,000.00	2.44%	1.32
ISSUER TOTAL							1,250,000,000.00	1,250,000,000.00	30.49%	1,250,000,000.00	30.48%	0.44
<u>U.S. BANK</u>												
	CERTIFICATES OF DEPOSIT	5.120	6/13/2025		A-1	P-1	200,000,000.00	200,000,000.00	4.88%	200,000,000.00	4.88%	0.97
ISSUER TOTAL							200,000,000.00	200,000,000.00	4.88%	200,000,000.00	4.88%	0.97
<u>CITIZENS BANK</u>												
	CASH AND CASH EQUIVALENTS		7/1/2024				200,000,000.00	200,000,000.00	4.88%	200,000,000.00	4.88%	0.00
	CERTIFICATES OF DEPOSIT	5.250	4/17/2025		NR	NR	100,000,000.00	100,000,000.00	2.44%	100,000,000.00	2.44%	0.99
ISSUER TOTAL							300,000,000.00	300,000,000.00	7.32%	300,000,000.00	7.32%	0.33
<u>NORTHEAST BANK</u>												
	CASH AND CASH EQUIVALENTS		7/1/2024				125,000,000.00	125,000,000.00	3.05%	125,000,000.00	3.05%	0.00
ISSUER TOTAL							125,000,000.00	125,000,000.00	3.05%	125,000,000.00	3.05%	0.00
<u>BAR HARBOR</u>												
	CERTIFICATES OF DEPOSIT	5.150	12/14/2024		NR	NR	55,000,000.00	55,000,000.00	1.34%	55,000,000.00	1.34%	0.48
ISSUER TOTAL							55,000,000.00	55,000,000.00	1.34%	55,000,000.00	1.34%	0.48

Maine State Treasurer
GASB 40 - Deposit and Investment Risk Disclosure
As of June 30, 2024

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)
<u>BANGOR SAVINGS</u>												
	CERTIFICATES OF DEPOSIT	4.500	7/24/2024		NR	NR	50,000,000.00	50,000,000.00	1.22%	50,000,000.00	1.22%	0.08
ISSUER TOTAL							50,000,000.00	50,000,000.00	1.22%	50,000,000.00	1.22%	0.08
<u>FIRST NATIONAL</u>												
	CASH AND CASH EQUIVALENTS		7/1/2024				25,000,000.00	25,000,000.00	0.61%	25,000,000.00	0.61%	0.00
	CERTIFICATES OF DEPOSIT	5.250	10/18/2025		NR	NR	25,000,000.00	25,000,000.00	0.61%	25,000,000.00	0.61%	1.30
ISSUER TOTAL							50,000,000.00	50,000,000.00	1.22%	50,000,000.00	1.22%	0.65
<u>LMA AMERICAS LLC</u>												
53944QM64	COMMERCIAL PAPER		12/6/2024		A-1	P-1	50,000,000.00	48,721,944.44	1.19%	48,772,550.00	1.19%	0.46
ISSUER TOTAL							50,000,000.00	48,721,944.44	1.19%	48,772,550.00	1.19%	0.46
<u>MUFG BANK LTD/NY</u>												
62479LP74	COMMERCIAL PAPER		2/7/2025		A-1	P-1	50,000,000.00	48,038,388.89	1.17%	48,346,200.00	1.18%	0.64
ISSUER TOTAL							50,000,000.00	48,038,388.89	1.17%	48,346,200.00	1.18%	0.64
<u>FRANKLIN SAVINGS BANK</u>												
	CERTIFICATES OF DEPOSIT	4.980	2/27/2025		NR	NR	29,900,005.00	29,900,005.00	0.73%	29,900,005.00	0.73%	0.69
ISSUER TOTAL							29,900,005.00	29,900,005.00	0.73%	29,900,005.00	0.73%	0.69
<u>BATH SAVINGS</u>												
	CASH AND CASH EQUIVALENTS		7/1/2024				25,000,000.00	25,000,000.00	0.61%	25,000,000.00	0.61%	0.00
ISSUER TOTAL							25,000,000.00	25,000,000.00	0.61%	25,000,000.00	0.61%	0.00
<u>NBT BANK</u>												
	CASH AND CASH EQUIVALENTS		7/1/2024				25,000,000.00	25,000,000.00	0.61%	25,000,000.00	0.61%	0.00
ISSUER TOTAL							25,000,000.00	25,000,000.00	0.61%	25,000,000.00	0.61%	0.00

Maine State Treasurer
GASB 40 - Deposit and Investment Risk Disclosure
As of June 30, 2024

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)
ANDROSCOGGIN												
	CASH AND CASH EQUIVALENTS		7/1/2024				25,000,000.00	25,000,000.00	0.61%	25,000,000.00	0.61%	0.00
ISSUER TOTAL							25,000,000.00	25,000,000.00	0.61%	25,000,000.00	0.61%	0.00
FHLMC												
3134H1RD7	U.S. INSTRUMENTALITY	5.000	2/12/2027	2/12/2025	AA+	Aaa	25,000,000.00	24,987,500.00	0.61%	24,823,525.00	0.61%	2.44
ISSUER TOTAL							25,000,000.00	24,987,500.00	0.61%	24,823,525.00	0.61%	2.44
PFIZER INC												
71708EML6	COMMERCIAL PAPER		12/20/2024		A-1	P-1	25,000,000.00	24,315,416.67	0.59%	24,342,375.00	0.59%	0.50
ISSUER TOTAL							25,000,000.00	24,315,416.67	0.59%	24,342,375.00	0.59%	5.48
NATIXIS NY BRANCH												
63873JP79	COMMERCIAL PAPER		2/7/2025		A-1	P-1	25,000,000.00	24,021,055.56	0.59%	24,174,325.00	0.59%	0.63
ISSUER TOTAL							25,000,000.00	24,021,055.56	0.59%	24,174,325.00	0.59%	11.68
KEY BANK												
	CASH AND CASH EQUIVALENTS		7/1/2024				19,000,000.00	19,000,000.00	0.46%	19,000,000.00	0.46%	0.00
ISSUER TOTAL							19,000,000.00	19,000,000.00	0.46%	19,000,000.00	0.46%	29.72

Maine State Treasurer
GASB 40 - Deposit and Investment Risk Disclosure
As of June 30, 2024

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)
<u>BIDDEFORD SAVINGS BANK</u>												
	CASH AND CASH EQUIVALENTS		7/1/2024				10,000,000.00	10,000,000.00	0.24%	10,000,000.00	0.24%	0.00
ISSUER TOTAL							10,000,000.00	10,000,000.00	0.24%	10,000,000.00	0.24%	112.93
GRAND TOTAL							4,133,900,005.00	4,099,157,357.79	100.00%	4,100,590,204.50	100.00%	

**Maine State Treasurer
Securities Purchased
During the Month Ended June 30, 2024**

CUSIP	ISSUER	DATE	COUPON	MATURITY	CALL DATE	PAR VALUE/SHARES	UNIT COST	PRINCIPAL	ACCRUED INTEREST PURCHASED	YIELD
CASH AND EQUIVALENTS										
	TD BANK	6/5/2024	5.260 V			23,000,000.00	100.00	23,000,000.00	0.00	5.260 V
	TD BANK	6/7/2024	5.260 V			68,000,000.00	100.00	68,000,000.00	0.00	5.260 V
	TD BANK	6/11/2024	5.260 V			9,000,000.00	100.00	9,000,000.00	0.00	5.260 V
	TD BANK	6/12/2024	5.260 V			26,000,000.00	100.00	26,000,000.00	0.00	5.260 V
	KEY BANK	6/14/2024	5.250 V			22,000,000.00	100.00	22,000,000.00	0.00	5.250 V
	TD BANK	6/14/2024	5.260 V			134,000,000.00	100.00	134,000,000.00	0.00	5.260 V
	KEY BANK	6/17/2024	5.250 V			78,000,000.00	100.00	78,000,000.00	0.00	5.250 V
	U.S. BANK MMF	6/17/2024	5.240 V			66,000,000.00	100.00	66,000,000.00	0.00	5.240 V
	CITIZENS BANK	6/18/2024	5.260 V			100,000,000.00	100.00	100,000,000.00	0.00	5.260 V
	KEY BANK	6/21/2024	5.250 V			29,000,000.00	100.00	29,000,000.00	0.00	5.250 V
	U.S. BANK MMF	6/21/2024	5.240 V			59,000,000.00	100.00	59,000,000.00	0.00	5.240 V
	ANDROSCOGGIN	6/24/2024	5.260 V			7,000,000.00	100.00	7,000,000.00	0.00	5.260 V
	ANDROSCOGGIN	6/25/2024	5.260 V			18,000,000.00	100.00	18,000,000.00	0.00	5.260 V
	U.S. BANK MMF	6/25/2024	5.240 V			3,000,000.00	100.00	3,000,000.00	0.00	5.240 V
	KEY BANK	6/28/2024	5.250 V			19,000,000.00	100.00	19,000,000.00	0.00	5.250 V
	TD BANK	6/28/2024	5.260 V			47,000,000.00	100.00	47,000,000.00	0.00	5.260 V
TOTAL:						708,000,000.00		708,000,000.00	0.00	
COMMERCIAL PAPER										
53944QM64	LMA AMERICAS LLC	6/17/2024	0.000	12/6/2024		50,000,000.00	97.444	48,721,944.44	0.00	5.49
71708EML6	PFIZER INC	6/17/2024	0.000	12/20/2024		25,000,000.00	97.262	24,315,416.67	0.00	5.45
TOTAL:						75,000,000.00		73,037,361.11	0.00	
GRAND TOTAL:						783,000,000.00		781,037,361.11	0.00	

**Maine State Treasurer
Securities Sold and Matured
During the Month Ended June 30, 2024**

CUSIP	ISSUER	DATE	COUPON	MATURITY/ CALL DATE	PAR VALUE/SHARES	ORIGINAL COST	AMORTIZED COST AT SALE OR MATURITY ACCRETION / (AMORT)	SALE / MATURITY PRICE	MARKET VALUE AT SALE OR MATURITY / CHANGE IN MARKET VALUE	REALIZED GAIN (LOSS)	ACCRUED INTEREST SOLD	INTEREST RECEIVED	INTEREST EARNED	YIELD
CASH AND EQUIVALENTS														
	TD BANK	6/3/2024	5.260	V	22,000,000.00	22,000,000.00	22,000,000.00 0.00	100.00	22,000,000.00 0.00	0.00	0.00	0.00	0.00	5.260 V
	TD BANK	6/4/2024	5.260	V	4,000,000.00	4,000,000.00	4,000,000.00 0.00	100.00	4,000,000.00 0.00	0.00	0.00	0.00	0.00	5.260 V
	TD BANK	6/6/2024	5.260	V	59,000,000.00	59,000,000.00	59,000,000.00 0.00	100.00	59,000,000.00 0.00	0.00	0.00	0.00	0.00	5.260 V
	TD BANK	6/10/2024	5.260	V	26,000,000.00	26,000,000.00	26,000,000.00 0.00	100.00	26,000,000.00 0.00	0.00	0.00	0.00	0.00	5.260 V
	TD BANK	6/13/2024	5.260	V	116,000,000.00	116,000,000.00	116,000,000.00 0.00	100.00	116,000,000.00 0.00	0.00	0.00	0.00	0.00	5.260 V
	U.S. BANK MMF	6/18/2024	5.240	V	27,000,000.00	27,000,000.00	27,000,000.00 0.00	100.00	27,000,000.00 0.00	0.00	0.00	0.00	0.00	5.240 V
	KEY BANK	6/20/2024	5.250	V	29,000,000.00	29,000,000.00	29,000,000.00 0.00	100.00	29,000,000.00 0.00	0.00	0.00	0.00	0.00	5.250 V
	U.S. BANK MMF	6/20/2024	5.240	V	39,000,000.00	39,000,000.00	39,000,000.00 0.00	100.00	39,000,000.00 0.00	0.00	0.00	0.00	0.00	5.240 V
	U.S. BANK MMF	6/24/2024	5.240	V	59,000,000.00	59,000,000.00	59,000,000.00 0.00	100.00	59,000,000.00 0.00	0.00	0.00	0.00	0.00	5.240 V
	KEY BANK	6/26/2024	5.250	V	83,000,000.00	83,000,000.00	83,000,000.00 0.00	100.00	83,000,000.00 0.00	0.00	0.00	0.00	0.00	5.250 V
	U.S. BANK MMF	6/26/2024	5.240	V	3,000,000.00	3,000,000.00	3,000,000.00 0.00	100.00	3,000,000.00 0.00	0.00	0.00	0.00	0.00	5.240 V
	KEY BANK	6/27/2024	5.250	V	17,000,000.00	17,000,000.00	17,000,000.00 0.00	100.00	17,000,000.00 0.00	0.00	0.00	0.00	0.00	5.250 V
	TD BANK	6/27/2024	5.260	V	47,000,000.00	47,000,000.00	47,000,000.00 0.00	100.00	47,000,000.00 0.00	0.00	0.00	0.00	0.00	5.260 V
TOTAL:					531,000,000.00	531,000,000.00	531,000,000.00 0.00		531,000,000.00 0.00	0.00	0.00	0.00	0.00	

**Maine State Treasurer
Securities Sold and Matured
During the Month Ended June 30, 2024**

CUSIP	ISSUER	DATE	COUPON	MATURITY/ CALL DATE	PAR VALUE/SHARES	ORIGINAL COST	AMORTIZED COST AT SALE OR MATURITY ACCRETION / (AMORT)	SALE / MATURITY PRICE	MARKET VALUE AT SALE OR MATURITY / CHANGE IN MARKET VALUE	REALIZED GAIN (LOSS)	ACCRUED INTEREST SOLD	INTEREST RECEIVED	INTEREST EARNED	YIELD
U.S. TREASURIES														
91282CCG4	US TREASURY	6/15/2024	0.250	6/15/2024	50,000,000.00	49,654,296.88	50,000,000.00	100.00	50,000,000.00	0.00	0.00	62,500.00	4,781.42	
							4,440.22		101,560.00					
91282CCG4 .	US TREASURY	6/15/2024	0.250	6/15/2024	25,000,000.00	24,879,882.81	25,000,000.00	100.00	25,000,000.00	0.00	0.00	31,250.00	2,390.71	
							1,583.47		50,780.00					
91282CCG4 ..	US TREASURY	6/15/2024	0.250	6/15/2024	50,000,000.00	49,759,765.63	50,000,000.00	100.00	50,000,000.00	0.00	0.00	62,500.00	4,781.42	
							3,166.93		101,560.00					
TOTAL:					125,000,000.00	124,293,945.32	125,000,000.00		125,000,000.00	0.00	0.00	156,250.00	11,953.55	
							9,190.62		253,900.00					
GRAND TOTAL:					\$ 656,000,000.00	655,293,945.32	656,000,000.00		656,000,000.00	0.00	0.00	156,250.00	11,953.55	
							9,190.62		253,900.00					

**Maine State Treasurer
Transaction Report
For the Month Ended June 30, 2024**

DATE	CUSIP	TRANSACTION	SECURITY TYPE	DESCRIPTION	MATURITY	PAR VALUE/SHARES	PRINCIPAL	INTEREST	TRANSACTION TOTAL	BALANCE
6/1/2024		INTEREST	CASH EQUIV	ANDROSCOGGIN		0.00	0.00	0.00	0.00	0.00
		INTEREST	CASH EQUIV	BATH SAVINGS		0.00	0.00	111,684.93	111,684.93	111,684.93
		INTEREST	CASH EQUIV	BIDDEFORD SAVINGS BANK		0.00	0.00	44,770.68	44,770.68	156,455.61
		INTEREST	CASH EQUIV	CITIZENS BANK		0.00	0.00	445,561.01	445,561.01	602,016.62
		INTEREST	CASH EQUIV	FIRST NATIONAL		0.00	0.00	111,379.78	111,379.78	713,396.40
		INTEREST	CASH EQUIV	KEY BANK		0.00	0.00	592,494.18	592,494.18	1,305,890.58
		INTEREST	CASH EQUIV	U.S. BANK MMF		0.00	0.00	28,780.77	28,780.77	1,334,671.35
		INTEREST	CASH EQUIV	NORTHEAST BANK		0.00	0.00	559,708.88	559,708.88	1,894,380.23
		INTEREST	CASH EQUIV	TD BANK		0.00	0.00	1,777,333.88	1,777,333.88	3,671,714.11
		INTEREST	CASH EQUIV	U.S. BANK MMF		0.00	0.00	126,889.17	126,889.17	3,798,603.28
6/3/2024		SELL	CASH EQUIV	TD BANK		22,000,000.00	22,000,000.00	0.00	22,000,000.00	25,798,603.28
6/4/2024		SELL	CASH EQUIV	TD BANK		4,000,000.00	4,000,000.00	0.00	4,000,000.00	29,798,603.28
6/5/2024		BUY	CASH EQUIV	TD BANK		23,000,000.00	23,000,000.00	0.00	(23,000,000.00)	6,798,603.28
6/6/2024		SELL	CASH EQUIV	TD BANK		59,000,000.00	59,000,000.00	0.00	59,000,000.00	65,798,603.28
6/7/2024		BUY	CASH EQUIV	TD BANK		68,000,000.00	68,000,000.00	0.00	(68,000,000.00)	(2,201,396.72)
6/10/2024		SELL	CASH EQUIV	TD BANK		26,000,000.00	26,000,000.00	0.00	26,000,000.00	23,798,603.28
6/11/2024		BUY	CASH EQUIV	TD BANK		9,000,000.00	9,000,000.00	0.00	(9,000,000.00)	14,798,603.28
6/12/2024		BUY	CASH EQUIV	TD BANK		26,000,000.00	26,000,000.00	0.00	(26,000,000.00)	(11,201,396.72)
6/13/2024		SELL	CASH EQUIV	TD BANK		116,000,000.00	116,000,000.00	0.00	116,000,000.00	104,798,603.28
6/14/2024		BUY	CASH EQUIV	KEY BANK		22,000,000.00	22,000,000.00	0.00	(22,000,000.00)	82,798,603.28
		BUY	CASH EQUIV	TD BANK		134,000,000.00	134,000,000.00	0.00	(134,000,000.00)	(51,201,396.72)
6/15/2024	91282CCG4	MATURITY	UST	US TREASURY	6/15/2024	50,000,000.00	50,000,000.00	62,500.00	50,062,500.00	(1,138,896.72)
	91282CCG4 .	MATURITY	UST	US TREASURY	6/15/2024	25,000,000.00	25,000,000.00	31,250.00	25,031,250.00	23,892,353.28
	91282CCG4 ..	MATURITY	UST	US TREASURY	6/15/2024	50,000,000.00	50,000,000.00	62,500.00	50,062,500.00	73,954,853.28
	91282CGA3	INTEREST	UST	US TREASURY	12/15/2025	0.00	0.00	500,000.00	500,000.00	74,454,853.28
	91282CGA3 .	INTEREST	UST	US TREASURY	12/15/2025	0.00	0.00	1,000,000.00	1,000,000.00	75,454,853.28
	91282CGA3 ..	INTEREST	UST	US TREASURY	12/15/2025	0.00	0.00	1,000,000.00	1,000,000.00	76,454,853.28
	91282CHH7	INTEREST	UST	US TREASURY	6/15/2026	0.00	0.00	412,500.00	412,500.00	76,867,353.28
	91282CJP7	INTEREST	UST	US TREASURY	12/15/2026	0.00	0.00	546,875.00	546,875.00	77,414,228.28
6/17/2024	53944QM64	BUY	CP	LMA AMERICAS LLC	12/6/2024	48,721,944.44	48,721,944.44	0.00	(48,721,944.44)	28,692,283.84
	71708EML6	BUY	CP	PFIZER INC	12/20/2024	24,315,416.67	24,315,416.67	0.00	(24,315,416.67)	4,376,867.17
		BUY	CASH EQUIV	KEY BANK		78,000,000.00	78,000,000.00	0.00	(78,000,000.00)	(73,623,132.83)
		BUY	CASH EQUIV	U.S. BANK MMF		66,000,000.00	66,000,000.00	0.00	(66,000,000.00)	(139,623,132.83)
6/18/2024		BUY	CASH EQUIV	CITIZENS BANK		100,000,000.00	100,000,000.00	0.00	(100,000,000.00)	(239,623,132.83)
		SELL	CASH EQUIV	U.S. BANK MMF		27,000,000.00	27,000,000.00	0.00	27,000,000.00	(212,623,132.83)
6/20/2024		SELL	CASH EQUIV	KEY BANK		29,000,000.00	29,000,000.00	0.00	29,000,000.00	(183,623,132.83)

**Maine State Treasurer
Transaction Report
For the Month Ended June 30, 2024**

DATE	CUSIP	TRANSACTION	SECURITY TYPE	DESCRIPTION	MATURITY	PAR VALUE/SHARES	PRINCIPAL	INTEREST	TRANSACTION TOTAL	BALANCE
		SELL	CASH EQUIV	U.S. BANK MMF		39,000,000.00	39,000,000.00	0.00	39,000,000.00	(144,623,132.83)
6/21/2024		BUY	CASH EQUIV	KEY BANK		29,000,000.00	29,000,000.00	0.00	(29,000,000.00)	(173,623,132.83)
		BUY	CASH EQUIV	U.S. BANK MMF		59,000,000.00	59,000,000.00	0.00	(59,000,000.00)	(232,623,132.83)
6/24/2024		BUY	CASH EQUIV	ANDROSCOGGIN		7,000,000.00	7,000,000.00	0.00	(7,000,000.00)	(239,623,132.83)
		SELL	CASH EQUIV	U.S. BANK MMF		59,000,000.00	59,000,000.00	0.00	59,000,000.00	(180,623,132.83)
6/25/2024		BUY	CASH EQUIV	ANDROSCOGGIN		18,000,000.00	18,000,000.00	0.00	(18,000,000.00)	(198,623,132.83)
		BUY	CASH EQUIV	U.S. BANK MMF		3,000,000.00	3,000,000.00	0.00	(3,000,000.00)	(201,623,132.83)
6/26/2024		SELL	CASH EQUIV	KEY BANK		83,000,000.00	83,000,000.00	0.00	83,000,000.00	(118,623,132.83)
		SELL	CASH EQUIV	U.S. BANK MMF		3,000,000.00	3,000,000.00	0.00	3,000,000.00	(115,623,132.83)
6/27/2024		SELL	CASH EQUIV	KEY BANK		17,000,000.00	17,000,000.00	0.00	17,000,000.00	(98,623,132.83)
		SELL	CASH EQUIV	TD BANK		47,000,000.00	47,000,000.00	0.00	47,000,000.00	(51,623,132.83)
6/28/2024		BUY	CASH EQUIV	KEY BANK		19,000,000.00	19,000,000.00	0.00	(19,000,000.00)	(70,623,132.83)
		BUY	CASH EQUIV	TD BANK		47,000,000.00	47,000,000.00	0.00	(47,000,000.00)	(117,623,132.83)
6/30/2024		INTEREST	CASH EQUIV	MISC INCOME		0.00	0.00	2.24	2.24	(117,623,130.59)
Net Contributions		117,623,130.59								
Net Withdrawals		-								

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

DATE	TRANSACTION	CUSIP	DESCRIPTION	COUPON	MATURITY DATE	PRINCIPAL	INTEREST	TOTAL
7/12/2024	MATURITY		TD BANK CERT DEPOS	5.800	7/12/2024	\$ 50,000,000.00	\$ 2,948,333.33	\$ 52,948,333.33
7/15/2024	MATURITY	91282CCL3	US TREASURY NOTES	0.375	7/15/2024	\$ 50,000,000.00	\$ 93,750.00	\$ 50,093,750.00
7/15/2024	INTEREST	91282CEY3	US TREASURY NOTES	3.000	7/15/2025		\$ 750,000.00	\$ 750,000.00
7/15/2024	INTEREST	91282CHM6	US TREASURY NOTES	4.500	7/15/2026		\$ 1,687,500.00	\$ 1,687,500.00
7/15/2024	INTEREST	91282CJT9	US TREASURY N/B NOTES	4.000	1/15/2027		\$ 1,500,000.00	\$ 1,500,000.00
7/15/2024	MATURITY		TD BANK CERT DEPOS	5.590	7/15/2024	\$ 100,000,000.00	\$ 4,208,027.78	\$ 104,208,027.78
7/24/2024	MATURITY		BANGOR SAVINGS BANK CERT DEPOS	4.500	7/24/2024	\$ 50,000,000.00	\$ 3,418,750.00	\$ 53,418,750.00