



Maine State Treasurer

Pooled Cash Account

Reports for the period August 1, 2019 – August 31, 2019

PFM Asset
Management LLC

213 Market Street
Harrisburg, PA 17101

717.232.2723
pfm.com

**Maine State Treasurer
Activity and Performance Summary
For the Month Ending August 31, 2019**

Amortized Cost Basis Activity Summary		
Beginning Amortized Cost Value		1,725,948,924.63
Additions		
Contributions	0.00	
Interest Received	3,401,963.09	
Accrued Interest Sold	0.00	
Gain on Sales	0.00	
Total Additions		3,401,963.09
Deductions		
Withdrawals	135,038,549.37	
Accrued Interest Purchased	277,085.59	
Loss on Sales	0.00	
Total Deductions		(135,315,634.96)
Accretion (Amortization) for the Period		787,982.01
Ending Amortized Cost Value		1,594,823,234.77
Ending Fair Value		1,599,838,772.30
Unrealized Gain (Loss)		5,015,537.53

Detail of Amortized Cost Basis Return				
	Interest Earned	Accretion (Amortization)	Realized Gain(Loss)	Total Income
Current Holdings				
Cash and Equivalents	803,735.11	0.00	0.00	803,735.11
Repurchase Agreement	0.00	0.00	0.00	0.00
Certificates of Deposit	390,298.60	0.00	0.00	390,298.60
Commercial Paper	0.00	476,552.06	0.00	476,552.06
U.S. Treasuries	427,813.50	208,692.30	0.00	636,505.80
Federal Agency	696,395.83	23,409.38	0.00	719,805.21
Corporate	47,091.04	4,618.85	0.00	51,709.89
Sales and Maturities				
Repurchase Agreement	0.00	0.00	0.00	0.00
Commercial Paper	0.00	42,108.62	0.00	42,108.62
Certificates of Deposit	15,624.33	0.00	0.00	15,624.33
U.S. Treasuries	52,989.13	30,140.85	0.00	83,129.98
Federal Agency	111,569.44	2,459.95	0.00	114,029.39
Corporate	0.00	0.00	0.00	0.00
Total	2,545,516.97	787,982.01	0.00	3,333,498.98

Annualized Comparative Rates of Return			
	Twelve Month Trailing	Six Month Trailing	For the Month
Fed Funds	2.39%	2.46%	2.25%
Overnight Repo	2.46%	2.52%	2.42%
3 Month T-Bill	2.30%	2.26%	1.97%
6 Month T-Bill	2.36%	2.25%	1.92%
1 Year T-Note	2.40%	2.20%	1.82%
2 Year T-Note	2.37%	2.04%	1.58%
5 Year T-Note	2.38%	2.01%	1.49%

Summary of Amortized Cost Basis Return for the Period		
	Total Portfolio	Excluding Cash Equivalents
Interest Earned	2,545,516.97	1,741,781.86
Accretion (Amortization)	787,982.01	787,982.01
Realized Gain (Loss) on Sales	0.00	0.00
Total Income on Portfolio	3,333,498.98	2,529,763.87
Average Daily Historical Cost	1,704,335,465.73	1,264,464,497.99
Annualized Return	2.30%	2.36%
Annualized Return Fiscal Year to Date	2.35%	2.38%
Investment Advisory Fees	16,358.45	n/a
Annualized Return (net of fees)	2.29%	n/a
Weighted Average Effective Duration in Days	299	389

**Maine State Treasurer
Activity and Performance Summary
For the Month Ending August 31, 2019**

Fair Value Basis Activity Summary		
Beginning Fair Value		1,728,012,410.93
Additions		
Contributions	0.00	
Interest Received	3,401,963.09	
Accrued Interest Sold	0.00	
Total Additions		3,401,963.09
Deductions		
Withdrawals	135,038,549.37	
Accrued Interest Purchased	277,085.59	
Total Deductions		(135,315,634.96)
Change in Fair Value for the Period		3,740,033.24
Ending Fair Value		1,599,838,772.30

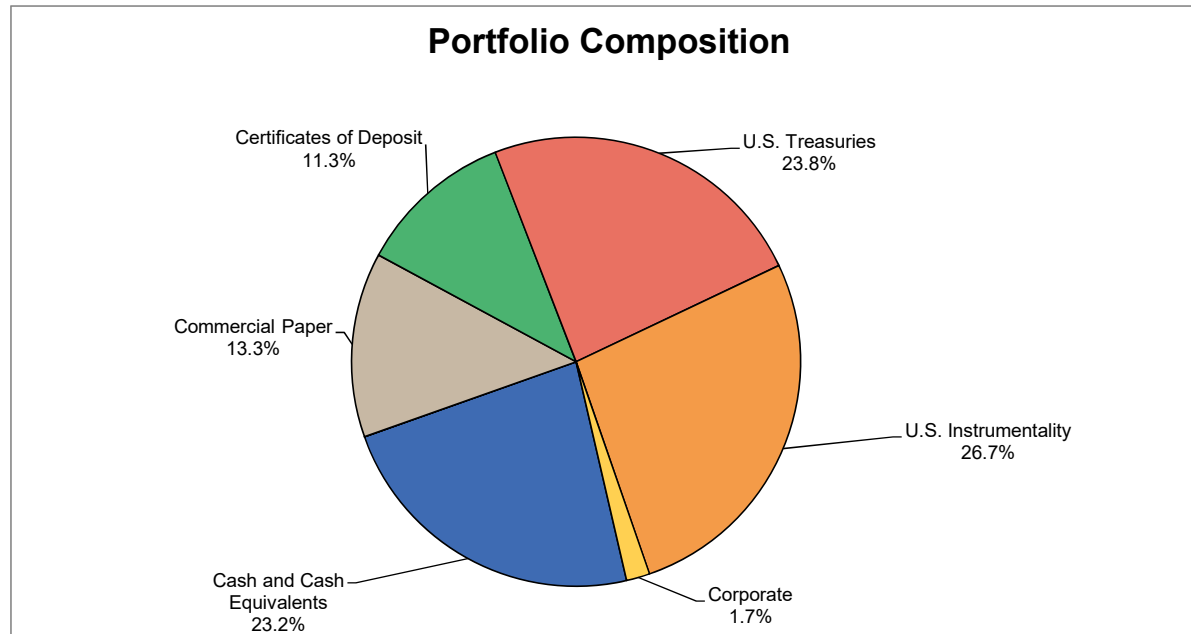
Detail of Fair Value Basis Return			
	Interest Earned	Change in Fair Value	Total Income
Current Holdings			
Cash and Equivalents	803,735.11	0.00	803,735.11
Repurchase Agreement	0.00	0.00	0.00
Certificates of Deposit	390,298.60	0.00	390,298.60
Commercial Paper	0.00	478,395.50	478,395.50
U.S. Treasuries	427,813.50	1,282,853.37	1,710,666.87
Federal Agency	696,395.83	1,741,408.00	2,437,803.83
Corporate	47,091.04	154,102.37	201,193.41
Sales and Maturities			
Repurchase Agreements	0.00	0.00	0.00
Commercial Paper	0.00	39,484.00	39,484.00
Certificates of Deposit	15,624.33	0.00	15,624.33
U.S. Treasuries	52,989.13	18,240.00	71,229.13
Federal Agency	111,569.44	25,550.00	137,119.44
Corporate	0.00	0.00	0.00
Total	2,545,516.97	3,740,033.24	6,285,550.21

Annualized Comparative Rates of Return			
	Twelve Month Trailing	Six Month Trailing	For the Month
Fed Funds	2.39%	2.46%	2.25%
Overnight Repo	2.46%	2.52%	2.42%
3 Month T-Bill	2.36%	2.51%	2.44%
6 Month T-Bill	2.61%	2.86%	3.15%
1 Year T-Note	3.07%	3.48%	4.55%
2 Year T-Note	4.38%	5.66%	10.26%
5 Year T-Note	9.08%	13.18%	30.15%

Summary of Fair Value Basis Return for the Period		
	Total Portfolio	Excluding Cash Equivalents
Interest Earned	2,545,516.97	1,741,781.86
Change in Fair Value	3,740,033.24	3,740,033.24
Total Income on Portfolio	6,285,550.21	5,481,815.10
Average Daily Historical Cost	1,704,335,465.73	1,264,464,497.99
Annualized Return	4.34%	5.10%
Annualized Return Fiscal Year to Date	3.13%	3.43%
Weighted Average Effective Duration in Days	299	389

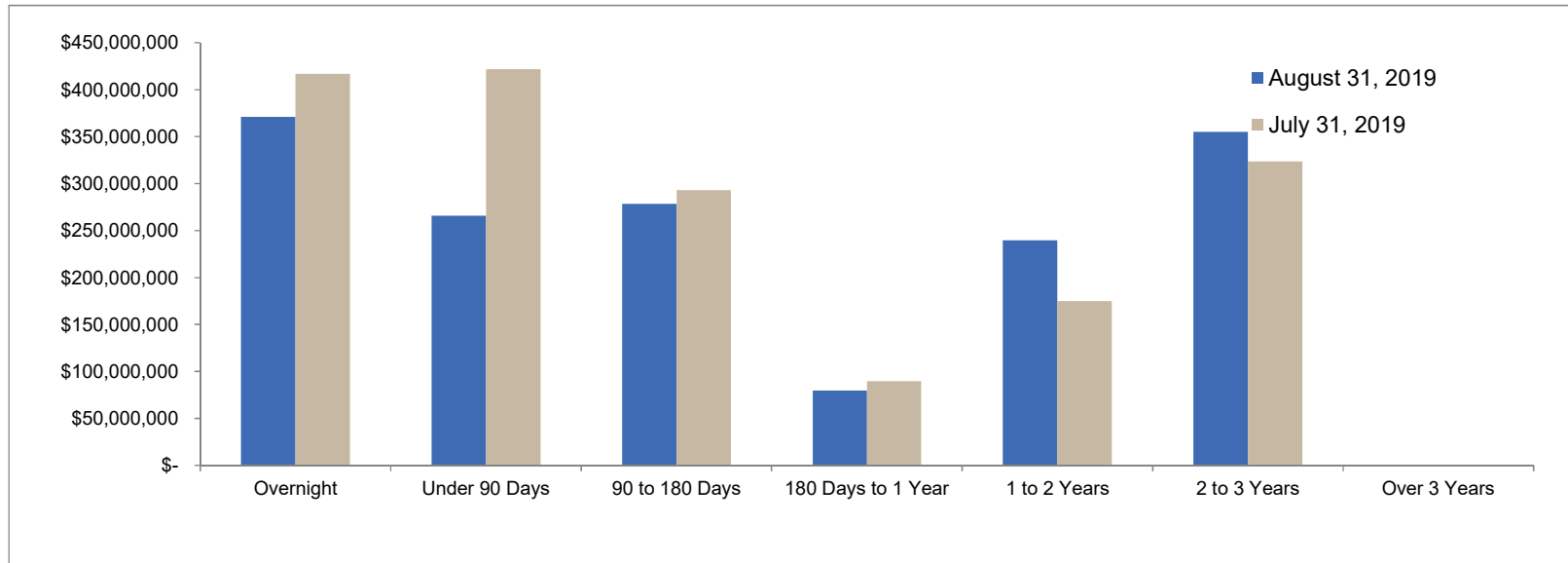
**Maine State Treasurer
Investments - By Security Type
As of August 31, 2019**

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	371,000,000.00	371,000,000.00	371,000,000.00	803,731.97	0.00	1	0.00	23.2%	2.16%
Repurchase Agreements	0.00	0.00	0.00	0.00	0.00			0.0%	
Commercial Paper	210,287,606.53	212,684,394.25	212,934,131.00	0.00	249,736.75	87	0.24	13.3%	2.63%
Certificates of Deposit	180,000,000.00	180,000,000.00	180,000,000.00	1,579,666.66	0.00	450	1.21	11.3%	2.52%
U.S. Treasuries	377,564,179.71	379,619,045.18	381,000,671.50	1,158,437.19	1,381,626.32	496	1.32	23.8%	2.21%
U.S. Instrumentality	424,417,400.00	424,800,058.45	427,801,243.00	2,761,145.14	3,001,184.55	600	1.15	26.7%	2.18%
Corporate	26,719,792.85	26,719,736.89	27,102,726.80	200,781.85	382,989.91	638	1.68	1.7%	2.33%
Total	1,589,988,979.09	1,594,823,234.77	1,599,838,772.30	6,503,762.81	5,015,537.53	352	0.82	100.0%	2.28%



**Maine State Treasurer
Investments - By Maturity
As of August 31, 2019**

Maturity Distribution	Original Cost August 31, 2019	Percentage	Original Cost July 31, 2019
Overnight	371,000,000.00	23.3%	417,000,000.00
Under 90 Days	265,943,388.35	16.7%	421,845,309.84
90 to 180 Days	278,561,627.57	17.5%	293,200,561.95
180 Days to 1 Year	79,793,900.00	5.0%	89,832,700.00
1 to 2 Years	239,616,109.38	15.1%	174,851,656.25
2 to 3 Years	355,073,953.79	22.3%	323,749,328.79
Over 3 Years	-	0.0%	-
Totals	\$ 1,589,988,979.09	100.0%	\$ 1,720,479,556.83



**Maine State Treasurer
Portfolio Holdings
As of August 31, 2019**

DESCRIPTION	PURCHASE DATE	COUPON RATE	MATURITY DATE / CALL DATE	PAR VALUE	ORIGINAL COST/ACCRUED INTEREST PURCHASE	AMORTIZED COST/ ACCRETION (AMORTIZATION)	FAIR VALUE/CHANGE IN FAIR VALUE	UNREALIZED GAIN (LOSS)	AI PURCHASED	INTEREST RECEIVED	INTEREST EARNED	TOTAL ACCRUED INTEREST	% ALLOCATION	YIELD
CASH AND EQUIVALENTS														
BAR HARBOR BANK & TRUST	08/31/19	2.150 V		34,000,000.00	34,000,000.00 0.00	34,000,000.00 0.00	34,000,000.00 0.00	0.00	0.00	12,686.30	77,451.48	77,451.48	2.13%	2.150
CITIZENS BANK	08/31/19	2.150 V		33,000,000.00	33,000,000.00 0.00	33,000,000.00 0.00	33,000,000.00 0.00	0.00	0.00	96,302.91	58,963.00	58,963.00	2.06%	2.150
BANGOR SAVINGS BANK NOW	08/31/19	2.100 V		0.00	0.00 0.00	0.00 0.00	0.00 0.00	0.00	0.00	43,567.12	16,547.95	16,547.95	0.00%	2.100
TD BANK	08/31/19	2.160 V		206,000,000.00	206,000,000.00 0.00	206,000,000.00 0.00	206,000,000.00 0.00	0.00	0.00	441,775.34	363,571.51	363,571.51	12.88%	2.160
ANDROSCOGGIN BANK	08/31/19	2.150 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	53,944.66	44,623.29	44,623.29	1.56%	2.150
BATH SAVINGS	08/31/19	2.160 V		14,000,000.00	14,000,000.00 0.00	14,000,000.00 0.00	14,000,000.00 0.00	0.00	0.00	29,115.65	24,854.79	24,854.79	0.88%	2.160
CAMDEN NATIONAL BANK	08/31/19	2.150 V		34,000,000.00	34,000,000.00 0.00	34,000,000.00 0.00	34,000,000.00 0.00	0.00	0.00	85,230.64	120,470.14	120,470.14	2.13%	2.150
FIRST NATIONAL	08/31/19	2.150 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	50,171.23	45,897.26	45,897.26	1.56%	2.150
MISCELLAENOUS INCOME	08/31/19	0.000 V		0.00	0.00 0.00	0.00 0.00	0.00 0.00	0.00	0.00	3.14	3.14	0.00	0.00%	0.000
TOTAL				371,000,000.00	371,000,000.00 0.00	371,000,000.00 0.00	371,000,000.00 0.00	0.00	0.00	825,390.60	803,735.11	803,731.97	23.19%	2.156

**Maine State Treasurer
Portfolio Holdings
As of August 31, 2019**

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
COMMERCIAL PAPER														
DEXIA CREDIT LOCAL SA NY COMM PAPER 25214PNF6	01/08/19	0.000	09/05/19	25,000,000.00	24,541,666.67 0.00	24,992,361.00 59,201.25	24,990,700.00 46,700.00	(1,661.00)	0.00	0.00	0.00	0.00	1.56%	2.801
MUFG BANK LTD/NY COMM PAPER 62479MWP4	03/01/19	0.000	09/23/19	17,000,000.00	16,744,159.44 0.00	16,972,677.26 38,500.41	16,976,319.00 34,204.00	3,641.74	0.00	0.00	0.00	0.00	1.06%	2.670
NATIXIS NY BRANCH COMM PAPER 63873KWW3	04/26/19	0.000	09/30/19	8,500,000.00	8,406,214.31 0.00	8,482,676.49 18,518.18	8,484,555.50 15,954.50	1,879.01	0.00	0.00	0.00	0.00	0.53%	2.558
BNP PARIBAS NY BRANCH COMM PAPER 09659CX78	03/01/19	0.000	10/07/19	17,000,000.00	16,731,966.67 0.00	16,956,140.00 37,768.39	16,962,141.00 34,680.00	6,001.00	0.00	0.00	0.00	0.00	1.06%	2.621
BNP PARIBAS NY BRANCH COMM PAPER 09659CX78	04/10/19	0.000	10/07/19	23,000,000.00	22,707,900.00 0.00	22,941,580.00 50,306.06	22,948,779.00 46,920.00	7,199.00	0.00	0.00	0.00	0.00	1.43%	2.573
MUFG BANK LTD/NY COMM PAPER 62479MZL0	03/25/19	0.000	12/20/19	25,000,000.00	24,508,750.00 0.00	24,799,861.00 56,402.75	24,838,775.00 57,500.00	38,914.00	0.00	0.00	0.00	0.00	1.55%	2.673
JP MORGAN SECURITIES LLC COMM PAPER 46640PAH6	04/22/19	0.000	01/17/20	40,000,000.00	39,232,000.00 0.00	39,607,466.80 88,178.00	39,686,880.00 87,880.00	79,413.20	0.00	0.00	0.00	0.00	2.48%	2.610
MUFG BANK LTD/NY COMM PAPER 62479LAH8	04/26/19	0.000	01/17/20	8,500,000.00	8,335,449.44 0.00	8,414,631.70 19,177.02	8,432,331.50 20,757.00	17,699.80	0.00	0.00	0.00	0.00	0.53%	2.672
TOYOTA MOTOR CREDIT CORP COMM PAPER 89233GAH9	04/29/19	0.000	01/17/20	50,000,000.00	49,079,500.00 0.00	49,517,000.00 108,500.00	49,613,650.00 133,800.00	96,650.00	0.00	0.00	0.00	0.00	3.10%	2.567
TOTAL				214,000,000.00	210,287,606.53 0.00	212,684,394.25 476,552.06	212,934,131.00 478,395.50	249,736.75	0.00	0.00	0.00	0.00	13.31%	2.632
CERTIFICATES OF DEPOSIT														
CAMDEN NATIONAL BANK CERT DEPOS	04/17/19	2.550	01/17/20	20,000,000.00	20,000,000.00 0.00	20,000,000.00 0.00	20,000,000.00 0.00	0.00	0.00	0.00	43,916.66	194,083.33	1.25%	2.550
CAMDEN NATIONAL BANK CERT DEPOS	04/08/19	2.600	04/08/20	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	111,944.44	527,222.22	3.13%	2.626
BANGOR SAVINGS BANK CERT DEPOS	04/08/19	2.650	10/08/20	5,000,000.00	5,000,000.00 0.00	5,000,000.00 0.00	5,000,000.00 0.00	0.00	0.00	0.00	11,409.72	53,736.11	0.31%	2.659
BANGOR SAVINGS BANK CERT DEPOS	04/08/19	2.700	04/08/21	15,000,000.00	15,000,000.00 0.00	15,000,000.00 0.00	15,000,000.00 0.00	0.00	0.00	0.00	34,875.00	164,250.00	0.94%	2.690
PEOPLES UNITED CERT DEPOS	04/18/19	2.550	04/18/21	15,000,000.00	15,000,000.00 0.00	15,000,000.00 0.00	15,000,000.00 0.00	0.00	0.00	0.00	32,937.50	144,500.00	0.94%	2.544
PEOPLES UNITED CERT DEPOS	04/22/19	2.550	04/22/21	25,000,000.00	25,000,000.00 0.00	25,000,000.00 0.00	25,000,000.00 0.00	0.00	0.00	0.00	54,895.83	233,750.00	1.56%	2.589
BAR HARBOR BANK & TRUST CERT DEPOS	06/12/19	2.330	06/12/21	50,000,000.00	50,000,000.00 0.00	50,000,000.00 0.00	50,000,000.00 0.00	0.00	0.00	0.00	100,319.44	262,125.00	3.13%	2.290
TOTAL				180,000,000.00	180,000,000.00 0.00	180,000,000.00 0.00	180,000,000.00 0.00	0.00	0.00	0.00	390,298.60	1,579,666.66	11.3%	2.519

**Maine State Treasurer
Portfolio Holdings
As of August 31, 2019**

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
U.S. TREASURIES														
US TREASURY NOTES 912828F39	03/01/19	1.750	09/30/19	23,500,000.00	23,395,351.56 0.00	23,485,772.63 15,208.49	23,494,360.00 10,199.00	8,587.37	0.00	0.00	34,832.65	173,039.62	1.47%	2.524
US TREASURY NOTES 912828TR1	09/18/18	1.000	09/30/19	30,000,000.00	29,513,671.88 0.00	29,962,436.70 40,153.50	29,976,390.00 33,090.00	13,953.30	0.00	0.00	25,409.84	126,229.51	1.87%	2.601
US TREASURY NOTES 912828TR1 .	09/28/18	1.000	09/30/19	20,000,000.00	19,677,343.75 0.00	19,974,405.60 27,359.60	19,984,260.00 22,060.00	9,854.40	0.00	0.00	16,939.90	84,153.01	1.25%	2.636
US TREASURY NOTES 912828F62	10/04/18	1.500	10/31/19	25,000,000.00	24,690,429.69 0.00	24,952,642.00 24,468.25	24,976,250.00 22,150.00	23,608.00	0.00	0.00	31,589.68	126,358.70	1.56%	2.677
US TREASURY NOTES 912828G61	10/31/18	1.500	11/30/19	25,000,000.00	24,677,734.38 0.00	24,926,222.25 25,412.25	24,966,800.00 26,375.00	40,577.75	0.00	0.00	31,762.30	95,286.89	1.56%	2.716
US TREASURY NOTES 9128283N8	11/08/18	1.875	12/31/19	30,000,000.00	29,692,968.75 0.00	29,911,084.20 22,779.90	29,990,640.00 21,120.00	79,555.80	0.00	0.00	47,384.51	96,297.55	1.87%	2.789
US TREASURY NOTES 912828H52	10/04/18	1.250	01/31/20	25,000,000.00	24,517,578.13 0.00	24,847,813.75 31,038.00	24,930,675.00 46,875.00	82,861.25	0.00	0.00	26,324.73	27,173.91	1.56%	2.744
US TREASURY NOTES 912828H52 .	03/01/19	1.250	01/31/20	23,500,000.00	23,228,281.25 0.00	23,377,407.08 25,002.59	23,434,834.50 44,062.50	57,427.42	0.00	0.00	24,745.25	25,543.48	1.46%	2.529
US TREASURY N/B NOTES 912828G3	04/23/19	1.750	11/15/20	10,000,000.00	9,897,656.25 0.00	9,920,816.30 5,458.30	10,003,910.00 37,110.00	83,093.70	0.00	0.00	14,741.85	51,834.24	0.63%	2.422
US TREASURY N/B NOTES 912828F6	08/28/19	1.125	08/31/21	30,000,000.00	29,764,453.13 0.00	29,765,723.70 1,270.57	29,763,270.00 (1,183.13)	(2,453.70)	(165,998.64)	168,750.00	3,678.56	927.20	1.86%	1.523
US TREASURY N/B NOTES 912828XG0	07/08/19	2.125	06/30/22	27,000,000.00	27,241,523.44 12,472.83	27,229,689.54 (6,670.08)	27,521,019.00 314,307.00	291,329.46	0.00	0.00	48,332.21	98,223.51	1.72%	1.815
UNITED STATES TREASURY NOTES 9128287C8	07/19/19	1.750	07/15/22	25,000,000.00	24,945,312.50 4,755.43	24,947,455.00 1,509.50	25,215,825.00 286,125.00	268,370.00	0.00	0.00	36,854.62	57,065.22	1.58%	1.826
UNITED STATES TREASURY NOTES 9128287C8 .	08/01/19	1.750	07/15/22	25,000,000.00	24,967,773.44 20,210.60	24,968,685.00 911.56	25,215,825.00 248,051.56	247,140.00	(20,210.60)	0.00	36,854.62	57,065.22	1.58%	1.795
UNITED STATES TREASURY NOTES 9128287C8 ..	08/05/19	1.750	07/15/22	26,000,000.00	26,142,187.50 25,964.67	26,138,723.78 (3,463.72)	26,224,458.00 82,270.50	85,734.22	(25,964.67)	0.00	33,383.16	59,347.83	1.64%	1.559
UNITED STATES TREASURY NOTES 9128287C8 ...	08/23/19	1.750	07/15/22	35,000,000.00	35,211,914.06 64,911.68	35,210,167.65 (1,746.41)	35,302,155.00 90,240.94	91,987.35	(64,911.68)	0.00	14,979.62	79,891.30	2.21%	1.535
TOTAL				380,000,000.00	377,564,179.71 128,315.21	379,619,045.18 208,692.30	381,000,671.50 1,282,853.37	1,381,626.32	(277,085.59)	168,750.00	427,813.50	1,158,437.19	23.81%	2.210
FEDERAL AGENCY SECURITIES														
FEDERAL HOME LOAN BANK NOTES 3130ACM92	10/18/17	1.500	10/21/19	30,000,000.00	29,929,200.00 0.00	29,995,043.10 2,974.20	29,976,510.00 19,410.00	(18,533.10)	0.00	0.00	37,500.00	162,500.00	1.87%	1.620
FANNIE MAE GLOBAL NOTES 3135G0R39	10/27/16	1.000	10/24/19	25,000,000.00	24,927,750.00 0.00	24,996,396.00 2,040.25	24,963,250.00 30,375.00	(33,146.00)	0.00	0.00	20,833.33	88,194.44	1.56%	1.098
FREDDIE MAC NOTES 3137EAAE5	03/31/17	1.500	01/17/20	15,000,000.00	14,966,100.00 0.00	14,995,348.65 1,026.15	14,975,085.00 17,955.00	(20,263.65)	0.00	0.00	18,750.00	27,500.00	0.94%	1.583

**Maine State Treasurer
Portfolio Holdings
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DESCRIPTION	PURCHASE DATE	COUPON RATE	MATURITY DATE / CALL DATE	PAR VALUE	ORIGINAL COST/ACCRUED INTEREST PURCHASE	AMORTIZED COST/ ACCRETION (AMORTIZATION)	FAIR VALUE/CHANGE IN FAIR VALUE	UNREALIZED GAIN (LOSS)	AI PURCHASED	INTEREST RECEIVED	INTEREST EARNED	TOTAL ACCRUED INTEREST	ALLOCATION	%	YIELD
FREDDIE MAC NOTES 3137EAE5 .	05/05/17	1.500	01/17/20	15,000,000.00	14,979,600.00 0.00	14,997,111.75 637.05	14,975,085.00 17,955.00	(22,026.75)	0.00	0.00	18,750.00	27,500.00	0.94%		1.551
FREDDIE MAC NOTES 3137EAE5 .	06/20/17	1.500	01/17/20	20,000,000.00	19,982,600.00 0.00	19,997,417.60 569.80	19,966,780.00 23,940.00	(30,637.60)	0.00	0.00	25,000.00	36,666.67	1.25%		1.534
FEDERAL HOME LOAN BANKS NOTES 3130ADUJ9	11/08/18	2.375	03/30/20	30,000,000.00	29,793,900.00 0.00	29,913,443.40 12,272.10	30,087,540.00 29,280.00	174,096.60	0.00	0.00	59,375.00	298,854.17	1.88%		2.880
FHLMC NOTES 3137EAEJ4	10/18/17	1.625	09/29/20	20,000,000.00	19,931,200.00 0.00	19,974,462.20 1,950.80	19,994,040.00 96,280.00	19,577.80	0.00	0.00	27,083.33	137,222.22	1.25%		1.745
FANNIE MAE NOTES 3135G0U84	11/07/18	2.875	10/30/20	20,000,000.00	19,951,400.00 0.00	19,971,147.00 2,026.60	20,272,700.00 65,220.00	301,553.00	0.00	0.00	47,916.67	193,263.89	1.27%		3.002
FANNIE MAE NOTES 3135G0U84 .	12/31/18	2.875	10/30/20	15,000,000.00	15,071,400.00 0.00	15,045,954.00 (3,235.65)	15,204,525.00 48,915.00	158,571.00	0.00	0.00	35,937.50	144,947.92	0.95%		2.606
FEDERAL HOME LOAN BANK NOTES 3130AGXV2	08/26/19	2.070	08/26/21 11/26/19	35,000,000.00	35,000,000.00 0.00	35,000,000.00 0.00	35,005,390.00 5,390.00	5,390.00	0.00	0.00	10,062.50	10,062.50	2.19%		2.070
FEDERAL HOME LOAN BANKS NOTES 3130AF5B9	01/16/19	3.000	10/12/21	10,000,000.00	10,103,100.00 0.00	10,080,380.50 (3,072.70)	10,301,090.00 70,060.00	220,709.50	0.00	0.00	25,000.00	115,833.33	0.64%		2.607
FANNIE MAE NOTES 3135G0S38	02/26/19	2.000	01/05/22	15,000,000.00	14,788,500.00 0.00	14,825,625.15 6,034.35	15,150,780.00 124,080.00	325,154.85	0.00	0.00	25,000.00	46,666.67	0.95%		2.514
FANNIE MAE NOTES 3135G0T45	07/19/19	1.875	04/05/22	15,000,000.00	14,994,450.00 81,250.00	14,994,765.60 225.45	15,151,920.00 162,660.00	157,154.40	0.00	0.00	23,437.50	114,062.50	0.95%		1.889
FREDDIE MAC NOTES 3134GTGA5	04/16/19	2.700	04/08/22 10/08/19	37,000,000.00	36,992,600.00 22,200.00	36,993,595.30 221.26	37,022,496.00 (2,220.00)	28,900.70	0.00	0.00	83,250.00	396,825.00	2.31%		2.707
FANNIE MAE NOTES 3135G0V59	04/16/19	2.250	04/12/22	40,000,000.00	39,820,800.00 10,000.00	39,842,654.00 4,856.40	40,808,960.00 455,160.00	966,306.00	0.00	0.00	75,000.00	347,500.00	2.55%		2.406
FANNIE MAE NOTES 3135G0V59 .	05/15/19	2.250	04/12/22	20,000,000.00	20,021,600.00 41,250.00	20,019,588.00 (569.40)	20,404,480.00 227,580.00	384,892.00	0.00	0.00	37,500.00	173,750.00	1.28%		2.211
FANNIE MAE CALLABLE NOTES 3135G0V42	04/29/19	2.650	04/29/22 10/29/19	33,000,000.00	32,986,800.00 0.00	32,988,242.10 354.42	33,039,072.00 11,088.00	50,829.90	0.00	0.00	72,875.00	296,358.33	2.07%		2.664
FEDERAL HOME LOAN BANK 313379Q69	07/15/19	2.125	06/10/22	30,000,000.00	30,176,400.00 61,979.17	30,168,884.10 (4,901.70)	30,501,540.00 338,280.00	332,655.90	0.00	0.00	53,125.00	143,437.50	1.91%		1.916
TOTAL				425,000,000.00	424,417,400.00 216,679.17	424,800,058.45 23,409.38	427,801,243.00 1,741,408.00	3,001,184.55	0.00	0.00	696,395.83	2,761,145.14	26.74%		2.178
CORPORATE NOTES															
MICROSOFT CORP NOTES 594918BV5	02/13/17	1.850	02/06/20	10,000,000.00	10,038,800.00 0.00	10,005,726.50 (1,106.70)	9,992,770.00 12,860.00	(12,956.50)	0.00	92,500.00	15,416.66	12,847.22	0.62%		1.716
JOHNSON & JOHNSON CORP NOTES 478160CD4	03/08/19	2.250	03/03/22	16,893,000.00	16,680,992.85 5,279.06	16,714,010.39 5,725.55	17,109,956.80 141,242.37	395,946.41	0.00	0.00	31,674.38	187,934.63	1.07%		2.690
TOTAL				26,893,000.00	26,719,792.85 5,279.06	26,719,736.89 4,618.85	27,102,726.80 154,102.37	382,989.91	0.00	92,500.00	47,091.04	200,781.85	1.69%		2.331
GRAND TOTAL				1,596,893,000.00	1,589,988,979.09 350,273.44	1,594,823,234.77 713,272.59	1,599,838,772.30 3,656,759.24	5,015,537.53 (277,085.59)	1,086,640.60	2,365,334.08	6,503,762.81	100.00%			2.282

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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)
US TREASURY												
912828F39	U.S. TREASURY	1.750	9/30/2019		AA+	Aaa	23,500,000.00	23,395,351.56	1.47%	23,494,360.00	1.47%	0.08
912828TR1	U.S. TREASURY	1.000	9/30/2019		AA+	Aaa	30,000,000.00	29,513,671.88	1.86%	29,976,390.00	1.87%	0.08
912828TR1 .	U.S. TREASURY	1.000	9/30/2019		AA+	Aaa	20,000,000.00	19,677,343.75	1.24%	19,984,260.00	1.25%	0.08
912828F62	U.S. TREASURY	1.500	10/31/2019		AA+	Aaa	25,000,000.00	24,690,429.69	1.55%	24,976,250.00	1.56%	0.17
912828G61	U.S. TREASURY	1.500	11/30/2019		AA+	Aaa	25,000,000.00	24,677,734.38	1.55%	24,966,800.00	1.56%	0.25
9128283N8	U.S. TREASURY	1.875	12/31/2019		AA+	Aaa	30,000,000.00	29,692,968.75	1.87%	29,990,640.00	1.87%	0.33
912828H52	U.S. TREASURY	1.250	1/31/2020		AA+	Aaa	25,000,000.00	24,517,578.13	1.54%	24,930,675.00	1.56%	0.41
912828H52 .	U.S. TREASURY	1.250	1/31/2020		AA+	Aaa	23,500,000.00	23,228,281.25	1.46%	23,434,834.50	1.46%	0.41
9128283G3	U.S. TREASURY	1.750	11/15/2020		AA+	Aaa	10,000,000.00	9,897,656.25	0.62%	10,003,910.00	0.63%	1.18
9128282F6	U.S. TREASURY	1.125	8/31/2021		AA+	Aaa	30,000,000.00	29,764,453.13	1.87%	29,763,270.00	1.86%	1.97
912828XG0	U.S. TREASURY	2.125	6/30/2022		AA+	Aaa	27,000,000.00	27,241,523.44	1.71%	27,521,019.00	1.72%	2.74
9128287C8	U.S. TREASURY	1.750	7/15/2022		AA+	Aaa	25,000,000.00	24,945,312.50	1.57%	25,215,825.00	1.58%	2.79
9128287C8 .	U.S. TREASURY	1.750	7/15/2022		AA+	Aaa	25,000,000.00	24,967,773.44	1.57%	25,215,825.00	1.58%	2.79
9128287C8 ..	U.S. TREASURY	1.750	7/15/2022		AA+	Aaa	26,000,000.00	26,142,187.50	1.64%	26,224,458.00	1.64%	2.79
9128287C8 ...	U.S. TREASURY	1.750	7/15/2022		AA+	Aaa	35,000,000.00	35,211,914.06	2.21%	35,302,155.00	2.21%	2.79
ISSUER TOTAL							380,000,000.00	377,564,179.71	23.75%	381,000,671.50	23.81%	1.32
TD BANK												
	CASH AND CASH EQUIVALENTS		9/1/2019		NR	NR	206,000,000.00	206,000,000.00	12.96%	206,000,000.00	12.88%	0.00
ISSUER TOTAL							206,000,000.00	206,000,000.00	12.96%	206,000,000.00	12.88%	0.00
FNMA												
3135G0R39	U.S. INSTRUMENTALITY	1.000	10/24/2019		AA+	Aaa	25,000,000.00	24,927,750.00	1.57%	24,963,250.00	1.56%	0.15
3135G0U84	U.S. INSTRUMENTALITY	2.875	10/30/2020		AA+	Aaa	20,000,000.00	19,951,400.00	1.25%	20,272,700.00	1.27%	1.14
3135G0U84 .	U.S. INSTRUMENTALITY	2.875	10/30/2020		AA+	Aaa	15,000,000.00	15,071,400.00	0.95%	15,204,525.00	0.95%	1.14
3135G0S38	U.S. INSTRUMENTALITY	2.000	1/5/2022		AA+	Aaa	15,000,000.00	14,788,500.00	0.93%	15,150,780.00	0.95%	2.28
3135G0T45	U.S. INSTRUMENTALITY	1.875	4/5/2022		AA+	Aaa	15,000,000.00	14,994,450.00	0.94%	15,151,920.00	0.95%	2.51
3135G0V59	U.S. INSTRUMENTALITY	2.250	4/12/2022		AA+	Aaa	40,000,000.00	39,820,800.00	2.50%	40,808,960.00	2.55%	2.51
3135G0V59 .	U.S. INSTRUMENTALITY	2.250	4/12/2022		AA+	Aaa	20,000,000.00	20,021,600.00	1.26%	20,404,480.00	1.28%	2.51
3135G0V42	U.S. INSTRUMENTALITY	2.650	4/29/2022	10/29/2019	AA+	Aaa	33,000,000.00	32,986,800.00	2.07%	33,039,072.00	2.07%	0.54
ISSUER TOTAL							183,000,000.00	182,562,700.00	11.48%	184,995,687.00	11.56%	1.56
FHLB												
3130ACM92	U.S. INSTRUMENTALITY	1.500	10/21/2019		AA+	Aaa	30,000,000.00	29,929,200.00	1.88%	29,976,510.00	1.87%	0.14
3130ADUJ9	U.S. INSTRUMENTALITY	2.375	3/30/2020		AA+	Aaa	30,000,000.00	29,793,900.00	1.87%	30,087,540.00	1.88%	0.57
3130AGXV2	U.S. INSTRUMENTALITY	2.070	8/26/2021	11/26/2019	AA+	Aaa	35,000,000.00	35,000,000.00	2.20%	35,005,390.00	2.19%	0.70
3130AF5B9	U.S. INSTRUMENTALITY	3.000	10/12/2021		AA+	Aaa	10,000,000.00	10,103,100.00	0.64%	10,301,090.00	0.64%	2.03
313379Q69	U.S. INSTRUMENTALITY	2.125	6/10/2022		AA+	Aaa	30,000,000.00	30,176,400.00	1.90%	30,501,540.00	1.91%	2.68
ISSUER TOTAL							135,000,000.00	135,002,600.00	8.49%	135,872,070.00	8.49%	1.09

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FHLMC												
3137EAAA5	U.S. INSTRUMENTALITY	1.500	1/17/2020		AA+	Aaa	15,000,000.00	14,966,100.00	0.94%	14,975,085.00	0.94%	0.38
3137EAAA5	U.S. INSTRUMENTALITY	1.500	1/17/2020		AA+	Aaa	15,000,000.00	14,979,600.00	0.94%	14,975,085.00	0.94%	0.38
3137EAAA5	U.S. INSTRUMENTALITY	1.500	1/17/2020		AA+	Aaa	20,000,000.00	19,982,600.00	1.26%	19,966,780.00	1.25%	0.38
3137EAEJ4	U.S. INSTRUMENTALITY	1.625	9/29/2020		AA+	Aaa	20,000,000.00	19,931,200.00	1.25%	19,994,040.00	1.25%	1.06
3134GTGA5	U.S. INSTRUMENTALITY	2.700	4/8/2022	10/8/2019	AA+	Aaa	37,000,000.00	36,992,600.00	2.33%	37,022,496.00	2.31%	0.36
ISSUER TOTAL							107,000,000.00	106,852,100.00	6.72%	106,933,486.00	6.68%	0.50
CAMDEN NATIONAL												
	CASH AND CASH EQUIVALENTS		9/1/2019		NR	NR	34,000,000.00	34,000,000.00	2.14%	34,000,000.00	2.13%	0.00
	CERTIFICATES OF DEPOSIT	2.550	1/17/2020		NR	NR	20,000,000.00	20,000,000.00	1.26%	20,000,000.00	1.25%	0.37
	CERTIFICATES OF DEPOSIT	2.600	4/8/2020		NR	NR	50,000,000.00	50,000,000.00	3.14%	50,000,000.00	3.13%	0.60
ISSUER TOTAL							104,000,000.00	104,000,000.00	6.54%	104,000,000.00	6.50%	0.36
BAR HARBOR												
	CASH AND CASH EQUIVALENTS		9/1/2019		NR	NR	34,000,000.00	34,000,000.00	2.14%	34,000,000.00	2.13%	0.00
	CERTIFICATES OF DEPOSIT	2.330	6/12/2021		NR	NR	50,000,000.00	50,000,000.00	3.14%	50,000,000.00	3.13%	1.76
ISSUER TOTAL							84,000,000.00	84,000,000.00	5.28%	84,000,000.00	5.25%	1.05
BANK OF TOKYO MITSUBISHI												
62479MWP4	COMMERCIAL PAPER		9/23/2019		A-1	P-1	17,000,000.00	16,744,159.44	1.05%	16,976,319.00	1.06%	0.06
62479MZL0	COMMERCIAL PAPER		12/20/2019		A-1	P-1	25,000,000.00	24,508,750.00	1.54%	24,838,775.00	1.55%	0.30
62479LAH8	COMMERCIAL PAPER		1/17/2020		A-1	P-1	8,500,000.00	8,335,449.44	0.52%	8,432,331.50	0.53%	0.38
ISSUER TOTAL							50,500,000.00	49,588,358.88	3.12%	50,247,425.50	3.14%	0.23
TOYOTA MOTOR CREDIT												
89233GAH9	COMMERCIAL PAPER		1/17/2020		A-1+	P-1	50,000,000.00	49,079,500.00	3.09%	49,613,650.00	3.10%	0.38
ISSUER TOTAL							50,000,000.00	49,079,500.00	3.09%	49,613,650.00	3.10%	0.38
PEOPLE'S UNITED BANK												
	CERTIFICATES OF DEPOSIT	2.550	4/18/2021		NR	NR	15,000,000.00	15,000,000.00	0.94%	15,000,000.00	0.94%	1.61
	CERTIFICATES OF DEPOSIT	2.550	4/22/2021		NR	NR	25,000,000.00	25,000,000.00	1.57%	25,000,000.00	1.56%	1.59
ISSUER TOTAL							40,000,000.00	40,000,000.00	2.52%	40,000,000.00	2.50%	1.60

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<u>BNP PARIBAS</u>												
09659CX78	COMMERCIAL PAPER		10/7/2019		A-1	P-1	17,000,000.00	16,731,966.67	1.05%	16,962,141.00	1.06%	0.10
09659CX78	COMMERCIAL PAPER		10/7/2019		A-1	P-1	23,000,000.00	22,707,900.00	1.43%	22,948,779.00	1.43%	0.10
ISSUER TOTAL							40,000,000.00	39,439,866.67	2.48%	39,910,920.00	2.49%	0.10
<u>JP MORGAN</u>												
46640PAH6	COMMERCIAL PAPER		1/17/2020		A-1	P-1	40,000,000.00	39,232,000.00	2.47%	39,686,880.00	2.48%	0.38
ISSUER TOTAL							40,000,000.00	39,232,000.00	2.47%	39,686,880.00	2.48%	0.38
<u>CITIZENS BANK</u>												
	CASH AND CASH EQUIVALENTS		9/1/2019		NR	NR	33,000,000.00	33,000,000.00	2.08%	33,000,000.00	2.06%	0.00
ISSUER TOTAL							33,000,000.00	33,000,000.00	2.08%	33,000,000.00	2.06%	0.00
<u>ANDROSCOGGIN</u>												
	CASH AND CASH EQUIVALENTS		9/1/2019		NR	NR	25,000,000.00	25,000,000.00	1.57%	25,000,000.00	1.56%	0.00
ISSUER TOTAL							25,000,000.00	25,000,000.00	1.57%	25,000,000.00	1.56%	0.00
<u>FIRST NATIONAL</u>												
	CASH AND CASH EQUIVALENTS		9/1/2019				25,000,000.00	25,000,000.00	1.57%	25,000,000.00	1.56%	0.00
ISSUER TOTAL							25,000,000.00	25,000,000.00	1.57%	25,000,000.00	1.56%	0.00
<u>DEXIA CREDIT LOCAL SA NY</u>												
25214PNF6	COMMERCIAL PAPER		9/5/2019		A-1+	P-1	25,000,000.00	24,541,666.67	1.54%	24,990,700.00	1.56%	0.01
ISSUER TOTAL							25,000,000.00	24,541,666.67	1.54%	24,990,700.00	1.56%	0.01
<u>BANGOR SAVINGS</u>												
	CERTIFICATES OF DEPOSIT	2.650	10/8/2020		NR	NR	5,000,000.00	5,000,000.00	0.31%	5,000,000.00	0.31%	1.09
	CERTIFICATES OF DEPOSIT	2.700	4/8/2021		NR	NR	15,000,000.00	15,000,000.00	0.94%	15,000,000.00	0.94%	1.58
ISSUER TOTAL							20,000,000.00	20,000,000.00	1.26%	20,000,000.00	1.25%	1.46
<u>JOHNSON & JOHNSON</u>												
478160CD4	CORPORATE	2.250	3/3/2022		AAA	Aaa	16,893,000.00	16,680,992.85	1.05%	17,109,956.80	1.07%	2.40
ISSUER TOTAL							16,893,000.00	16,680,992.85	1.05%	17,109,956.80	1.07%	2.40

Maine State Treasurer
GASB 40 - Deposit and Investment Risk Disclosure
As of August 31, 2019

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>BATH SAVINGS</u>												
	CASH AND CASH EQUIVALENTS		9/1/2019		NR	NR	14,000,000.00	14,000,000.00	0.88%	14,000,000.00	0.88%	0.00
ISSUER TOTAL							14,000,000.00	14,000,000.00	0.88%	14,000,000.00	0.88%	0.00
<u>MICROSOFT</u>												
594918BV5	CORPORATE	1.850	2/6/2020		AAA	Aaa	10,000,000.00	10,038,800.00	0.63%	9,992,770.00	0.62%	0.43
ISSUER TOTAL							10,000,000.00	10,038,800.00	0.63%	9,992,770.00	0.62%	0.43
<u>NATIXIS NY BRANCH</u>												
63873KWW3	COMMERCIAL PAPER		9/30/2019		A-1	P-1	8,500,000.00	8,406,214.31	0.53%	8,484,555.50	0.53%	0.08
ISSUER TOTAL							8,500,000.00	8,406,214.31	0.53%	8,484,555.50	0.53%	0.08
GRAND TOTAL							1,596,893,000.00	1,589,988,979.09	100.00%	1,599,838,772.30	100.00%	

**Maine State Treasurer
Securities Purchased
During the Month Ended August 31, 2019**

CUSIP	ISSUER	DATE	COUPON	MATURITY	CALL DATE	PAR VALUE/SHARES	UNIT COST	PRINCIPAL	ACCRUED INTEREST PURCHASED	YIELD
CASH AND EQUIVALENTS										
	BANGOR SAVINGS	8/1/2019	2.100 V			40,000,000.00	100.00	40,000,000.00	0.00	2.100 V
	CAMDEN NATIONAL	8/1/2019	2.150 V			3,000,000.00	100.00	3,000,000.00	0.00	2.150 V
	TD BANK	8/2/2019	2.160 V			29,000,000.00	100.00	29,000,000.00	0.00	2.160 V
	BAR HARBOR	8/5/2019	2.150 V			19,000,000.00	100.00	19,000,000.00	0.00	2.150 V
	TD BANK	8/7/2019	2.160 V			16,000,000.00	100.00	16,000,000.00	0.00	2.160 V
	BAR HARBOR	8/8/2019	2.150 V			25,000,000.00	100.00	25,000,000.00	0.00	2.150 V
	BAR HARBOR	8/9/2019	2.150 V			4,000,000.00	100.00	4,000,000.00	0.00	2.150 V
	CAMDEN NATIONAL	8/9/2019	2.150 V			3,000,000.00	100.00	3,000,000.00	0.00	2.150 V
	CITIZENS BANK	8/9/2019	2.150 V			38,000,000.00	100.00	38,000,000.00	0.00	2.150 V
	TD BANK	8/9/2019	2.160 V			17,000,000.00	100.00	17,000,000.00	0.00	2.160 V
	CAMDEN NATIONAL	8/14/2019	2.150 V			10,000,000.00	100.00	10,000,000.00	0.00	2.150 V
	CITIZENS BANK	8/14/2019	2.150 V			12,000,000.00	100.00	12,000,000.00	0.00	2.150 V
	CAMDEN NATIONAL	8/15/2019	2.150 V			13,000,000.00	100.00	13,000,000.00	0.00	2.150 V
	FIDELITY GOVERNMENT MMF	8/16/2019	2.050 V			91,000,000.00	100.00	91,000,000.00	0.00	2.050 V
	CAMDEN NATIONAL	8/16/2019	2.150 V			5,000,000.00	100.00	5,000,000.00	0.00	2.150 V
	FIDELITY GOVERNMENT MMF	8/21/2019	2.050 V			32,000,000.00	100.00	32,000,000.00	0.00	2.050 V
	FIDELITY GOVERNMENT MMF	8/23/2019	2.050 V			51,000,000.00	100.00	51,000,000.00	0.00	2.050 V
	CAMDEN NATIONAL	8/28/2019	2.150 V			8,000,000.00	100.00	8,000,000.00	0.00	2.150 V
	BAR HARBOR	8/30/2019	2.150 V			9,000,000.00	100.00	9,000,000.00	0.00	2.150 V
	CAMDEN NATIONAL	8/30/2019	2.150 V			9,000,000.00	100.00	9,000,000.00	0.00	2.150 V
	CITIZENS BANK	8/30/2019	2.150 V			16,000,000.00	100.00	16,000,000.00	0.00	2.150 V
TOTAL:						450,000,000.00		450,000,000.00	0.00	
U.S. TREASURIES										
9128287C8	US TREASURY	8/1/2019	1.750	7/15/2022		25,000,000.00	99.871	24,967,773.44	20,210.60	1.79
9128287C8	US TREASURY	8/5/2019	1.750	7/15/2022		26,000,000.00	100.547	26,142,187.50	25,964.67	1.56
9128287C8	US TREASURY	8/23/2019	1.750	7/15/2022		35,000,000.00	100.605	35,211,914.06	64,911.68	1.54
9128282F6	US TREASURY	8/28/2019	1.125	8/31/2021		30,000,000.00	99.215	29,764,453.13	165,998.64	1.52
TOTAL:						116,000,000.00		116,086,328.13	277,085.59	
FEDERAL AGENCY SECURITIES										
3130AGXV2	FHLB	8/26/2019	2.070	8/26/2021		35,000,000.00	100.000	35,000,000.00	0.00	2.07
TOTAL:						35,000,000.00		35,000,000.00	0.00	
GRAND TOTAL:						601,000,000.00		601,086,328.13	277,085.59	

**Maine State Treasurer
Securities Sold and Matured
During the Month Ended August 31, 2019**

CUSIP	ISSUER	DATE	COUPON	MATURITY/ CALL DATE	PAR VALUE/SHARES	ORIGINAL COST	AMORTIZED COST AT SALE OR MATURITY ACCRETION / (AMORT)	MATURITY PRICE	MARKET VALUE AT SALE / SALE OR MATURITY / CHANGE IN MARKET VALUE	REALIZED GAIN (LOSS)	ACCRUED INTEREST SOLD	INTEREST RECEIVED	INTEREST EARNED	YIELD
CASH AND EQUIVALENTS														
	CITIZENS BANK	8/1/2019	2.150	V	72,000,000.00	72,000,000.00	72,000,000.00 0.00	100.00	72,000,000.00 0.00	0.00	0.00	0.00	0.00	2.150 V
	TD BANK	8/1/2019	2.160	V	56,000,000.00	56,000,000.00	56,000,000.00 0.00	100.00	56,000,000.00 0.00	0.00	0.00	0.00	0.00	2.160 V
	CAMDEN NATIONAL	8/6/2019	2.150	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	2.150 V
	BANGOR SAVINGS	8/8/2019	2.100	V	40,000,000.00	40,000,000.00	40,000,000.00 0.00	100.00	40,000,000.00 0.00	0.00	0.00	0.00	0.00	2.100 V
	CAMDEN NATIONAL	8/8/2019	2.150	V	5,000,000.00	5,000,000.00	5,000,000.00 0.00	100.00	5,000,000.00 0.00	0.00	0.00	0.00	0.00	2.150 V
	CAMDEN NATIONAL	8/12/2019	2.150	V	23,000,000.00	23,000,000.00	23,000,000.00 0.00	100.00	23,000,000.00 0.00	0.00	0.00	0.00	0.00	2.150 V
	FIDELITY GOVERNMENT MMF	8/19/2019	2.050	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	2.050 V
	FIDELITY GOVERNMENT MMF	8/22/2019	2.050	V	33,000,000.00	33,000,000.00	33,000,000.00 0.00	100.00	33,000,000.00 0.00	0.00	0.00	0.00	0.00	2.050 V
	FIDELITY GOVERNMENT MMF	8/26/2019	2.050	V	114,000,000.00	114,000,000.00	114,000,000.00 0.00	100.00	114,000,000.00 0.00	0.00	0.00	0.00	0.00	2.050 V
	CAMDEN NATIONAL	8/26/2019	2.150	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	2.150 V
	BAR HARBOR	8/27/2019	2.150	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	2.150 V
	CAMDEN NATIONAL	8/27/2019	2.150	V	16,000,000.00	16,000,000.00	16,000,000.00 0.00	100.00	16,000,000.00 0.00	0.00	0.00	0.00	0.00	2.150 V
	CITIZENS BANK	8/27/2019	2.150	V	11,000,000.00	11,000,000.00	11,000,000.00 0.00	100.00	11,000,000.00 0.00	0.00	0.00	0.00	0.00	2.150 V
	BAR HARBOR	8/29/2019	2.150	V	13,000,000.00	13,000,000.00	13,000,000.00 0.00	100.00	13,000,000.00 0.00	0.00	0.00	0.00	0.00	2.150 V
	CAMDEN NATIONAL	8/29/2019	2.150	V	21,000,000.00	21,000,000.00	21,000,000.00 0.00	100.00	21,000,000.00 0.00	0.00	0.00	0.00	0.00	2.150 V
	CITIZENS BANK	8/29/2019	2.150	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	2.150 V
TOTAL:					496,000,000.00	496,000,000.00	496,000,000.00 0.00		496,000,000.00 0.00	0.00	0.00	0.00	0.00	
CERTIFICATES OF DEPOSIT														
	BAR HARBOR	8/3/2019	2.511	8/3/2019	20,000,000.00	20,000,000.00	20,000,000.00 0.00	0.00	20,000,000.00 0.00	0.00	0.00	508,447.67	2,082.84	2.51
	BAR HARBOR	8/8/2019	1.900	8/8/2019	25,000,000.00	25,000,000.00	25,000,000.00 0.00	0.00	25,000,000.00 0.00	0.00	0.00	967,499.82	13,541.49	1.90
TOTAL:					45,000,000.00	45,000,000.00	45,000,000.00 0.00		45,000,000.00 0.00	0.00	0.00	1,475,947.49	15,624.33	

**Maine State Treasurer
Securities Sold and Matured
During the Month Ended August 31, 2019**

CUSIP	ISSUER	DATE	COUPON	MATURITY/ CALL DATE	PAR VALUE/SHARES	ORIGINAL COST	AMORTIZED COST AT SALE OR MATURITY ACCRETION / (AMORT)	MATURITY PRICE	MARKET VALUE AT SALE / SALE OR MATURITY / CHANGE IN MARKET VALUE	REALIZED GAIN (LOSS)	ACCRUED INTEREST SOLD	INTEREST RECEIVED	INTEREST EARNED	YIELD	
COMMERCIAL PAPER															
22533UV59	CANADIAN IMPERIAL HOLDINGS	8/5/2019	0.000	8/5/2019	25,000,000.00	24,665,069.44	25,000,000.00	100.00	25,000,000.00	0.00	0.00	0.00	0.00		
							7,361.00		8,175.00						
22533UV59	CANADIAN IMPERIAL HOLDINGS	8/5/2019	0.000	8/5/2019	17,000,000.00	16,812,428.61	17,000,000.00	100.00	17,000,000.00	0.00	0.00	0.00	0.00		
							4,778.87		5,559.00						
13607FVG8	CANADIAN IMPERIAL HOLDINGS	8/16/2019	0.000	8/16/2019	25,000,000.00	24,460,562.50	25,000,000.00	100.00	25,000,000.00	0.00	0.00	0.00	0.00		
							29,968.75		25,750.00						
TOTAL:					67,000,000.00	65,938,060.55	67,000,000.00		67,000,000.00	0.00	0.00	0.00	0.00		
							42,108.62		39,484.00						
U.S. TREASURIES															
912828D80	US TREASURY	8/31/2019	1.625	8/31/2019	15,000,000.00	14,862,304.69	15,000,000.00	100.00	15,000,000.00	0.00	0.00	121,875.00	19,870.92		
							10,659.60		6,840.00						
912828D80	US TREASURY	8/31/2019	1.625	8/31/2019	25,000,000.00	24,775,390.63	25,000,000.00	100.00	25,000,000.00	0.00	0.00	203,125.00	33,118.21		
							19,481.25		11,400.00						
TOTAL:					40,000,000.00	39,637,695.32	40,000,000.00		40,000,000.00	0.00	0.00	325,000.00	52,989.13		
							30,140.85		18,240.00						
FEDERAL AGENCY SECURITIES															
3130AGGK5	FHLB	8/23/2019	2.650	8/23/2019	5,000,000.00	4,999,750.00	5,000,000.00	100.00	5,000,000.00	0.00	0.00	33,125.00	8,097.22		
							232.25		(140.00)						
3130AGGK5	FHLB	8/23/2019	2.650	8/23/2019	50,000,000.00	49,997,500.00	50,000,000.00	100.00	50,000,000.00	0.00	0.00	331,250.00	80,972.22		
							2,322.50		(1,400.00)						
3135G0P49	FNMA	8/28/2019	1.000	8/28/2019	15,000,000.00	15,011,700.00	15,000,000.00	100.00	15,000,000.00	0.00	0.00	75,000.00	11,250.00		
							(298.50)		13,545.00						
3135G0P49	FNMA	8/28/2019	1.000	8/28/2019	15,000,000.00	14,992,200.00	15,000,000.00	100.00	15,000,000.00	0.00	0.00	75,000.00	11,250.00		
							203.70		13,545.00						
TOTAL:					85,000,000.00	85,001,150.00	85,000,000.00		85,000,000.00	0.00	0.00	514,375.00	111,569.44		
							2,459.95		25,550.00						
GRAND TOTAL:					\$ 733,000,000.00	731,576,905.87	733,000,000.00		733,000,000.00	0.00	0.00	2,315,322.49	180,182.90		
							74,709.42		83,274.00						

**Maine State Treasurer
Transaction Report
For the Month Ended August 31, 2019**

DATE	CUSIP	TRANSACTION	SECURITY TYPE	DESCRIPTION	MATURITY	PAR VALUE/SHARES	PRINCIPAL	INTEREST	TRANSACTION TOTAL	BALANCE
8/1/2019		INTEREST	CASH EQUIV	FIDELITY GOVERNMENT MMF		0.00	0.00	12,593.61	12,593.61	12,593.61
	9128287C8	BUY	UST	US TREASURY	7/15/2022	24,967,773.44	24,967,773.44	20,210.60	(24,987,984.04)	(24,975,390.43)
		INTEREST	CASH EQUIV	ANDROSCOGGIN		0.00	0.00	53,944.66	53,944.66	(24,921,445.77)
		BUY	CASH EQUIV	BANGOR SAVINGS		40,000,000.00	40,000,000.00	0.00	(40,000,000.00)	(64,921,445.77)
		INTEREST	CASH EQUIV	BANGOR SAVINGS		0.00	0.00	43,567.12	43,567.12	(64,877,878.65)
		INTEREST	CASH EQUIV	BATH SAVINGS		0.00	0.00	29,115.65	29,115.65	(64,848,763.00)
		INTEREST	CASH EQUIV	BAR HARBOR		0.00	0.00	12,686.30	12,686.30	(64,836,076.70)
		BUY	CASH EQUIV	CAMDEN NATIONAL		3,000,000.00	3,000,000.00	0.00	(3,000,000.00)	(67,836,076.70)
		INTEREST	CASH EQUIV	CAMDEN NATIONAL		0.00	0.00	85,230.64	85,230.64	(67,750,846.06)
		INTEREST	CASH EQUIV	CITIZENS BANK		0.00	0.00	96,302.91	96,302.91	(67,654,543.15)
		SELL	CASH EQUIV	CITIZENS BANK		72,000,000.00	72,000,000.00	0.00	72,000,000.00	4,345,458.85
		INTEREST	CASH EQUIV	FIRST NATIONAL		0.00	0.00	50,171.23	50,171.23	4,395,628.08
		INTEREST	CASH EQUIV	TD BANK		0.00	0.00	441,775.34	441,775.34	4,837,403.42
		SELL	CASH EQUIV	TD BANK		56,000,000.00	56,000,000.00	0.00	56,000,000.00	60,837,403.42
8/2/2019		BUY	CASH EQUIV	TD BANK		29,000,000.00	29,000,000.00	0.00	(29,000,000.00)	31,837,403.42
8/3/2019		MATURITY	CD	BAR HARBOR	8/3/2019	20,000,000.00	20,000,000.00	508,447.67	20,508,447.67	52,345,851.09
8/5/2019	22533UV59	MATURITY	CP	CANADIAN IMPERIAL HOLDINGS	8/5/2019	25,000,000.00	25,000,000.00	0.00	25,000,000.00	77,345,851.09
	22533UV59	MATURITY	CP	CANADIAN IMPERIAL HOLDINGS	8/5/2019	17,000,000.00	17,000,000.00	0.00	17,000,000.00	94,345,851.09
	9128287C8	BUY	UST	US TREASURY	7/15/2022	26,142,187.50	26,142,187.50	25,964.67	(26,168,152.17)	68,177,698.92
		BUY	CASH EQUIV	BAR HARBOR		19,000,000.00	19,000,000.00	0.00	(19,000,000.00)	49,177,698.92
8/6/2019	594918BV5	INTEREST	CORP	MICROSOFT	2/6/2020	0.00	0.00	92,500.00	92,500.00	49,270,198.92
		SELL	CASH EQUIV	CAMDEN NATIONAL		4,000,000.00	4,000,000.00	0.00	4,000,000.00	53,270,198.92
8/7/2019		BUY	CASH EQUIV	TD BANK		16,000,000.00	16,000,000.00	0.00	(16,000,000.00)	37,270,198.92
8/8/2019		SELL	CASH EQUIV	BANGOR SAVINGS		40,000,000.00	40,000,000.00	0.00	40,000,000.00	77,270,198.92
		BUY	CASH EQUIV	BAR HARBOR		25,000,000.00	25,000,000.00	0.00	(25,000,000.00)	52,270,198.92
		SELL	CASH EQUIV	CAMDEN NATIONAL		5,000,000.00	5,000,000.00	0.00	5,000,000.00	57,270,198.92
		MATURITY	CD	BAR HARBOR	8/8/2019	25,000,000.00	25,000,000.00	967,499.82	25,967,499.82	83,237,698.74
8/9/2019		BUY	CASH EQUIV	BAR HARBOR		4,000,000.00	4,000,000.00	0.00	(4,000,000.00)	79,237,698.74
		BUY	CASH EQUIV	CAMDEN NATIONAL		3,000,000.00	3,000,000.00	0.00	(3,000,000.00)	76,237,698.74
		BUY	CASH EQUIV	CITIZENS BANK		38,000,000.00	38,000,000.00	0.00	(38,000,000.00)	38,237,698.74
		BUY	CASH EQUIV	TD BANK		17,000,000.00	17,000,000.00	0.00	(17,000,000.00)	21,237,698.74
8/12/2019		SELL	CASH EQUIV	CAMDEN NATIONAL		23,000,000.00	23,000,000.00	0.00	23,000,000.00	44,237,698.74
8/14/2019		BUY	CASH EQUIV	CAMDEN NATIONAL		10,000,000.00	10,000,000.00	0.00	(10,000,000.00)	34,237,698.74
		BUY	CASH EQUIV	CITIZENS BANK		12,000,000.00	12,000,000.00	0.00	(12,000,000.00)	22,237,698.74
8/15/2019		BUY	CASH EQUIV	CAMDEN NATIONAL		13,000,000.00	13,000,000.00	0.00	(13,000,000.00)	9,237,698.74
8/16/2019	13607FVG8	MATURITY	CP	CANADIAN IMPERIAL HOLDINGS	8/16/2019	25,000,000.00	25,000,000.00	0.00	25,000,000.00	34,237,698.74
		BUY	CASH EQUIV	FIDELITY GOVERNMENT MMF		91,000,000.00	91,000,000.00	0.00	(91,000,000.00)	(56,762,301.26)
		BUY	CASH EQUIV	CAMDEN NATIONAL		5,000,000.00	5,000,000.00	0.00	(5,000,000.00)	(61,762,301.26)
8/19/2019		SELL	CASH EQUIV	FIDELITY GOVERNMENT MMF		27,000,000.00	27,000,000.00	0.00	27,000,000.00	(34,762,301.26)
8/21/2019		BUY	CASH EQUIV	FIDELITY GOVERNMENT MMF		32,000,000.00	32,000,000.00	0.00	(32,000,000.00)	(66,762,301.26)
8/22/2019		SELL	CASH EQUIV	FIDELITY GOVERNMENT MMF		33,000,000.00	33,000,000.00	0.00	33,000,000.00	(33,762,301.26)

**Maine State Treasurer
Transaction Report
For the Month Ended August 31, 2019**

DATE	CUSIP	TRANSACTION	SECURITY TYPE	DESCRIPTION	MATURITY	PAR VALUE/SHARES	PRINCIPAL	INTEREST	TRANSACTION TOTAL	BALANCE
8/23/2019	3130AGGK5	MATURITY	INSTR	FHLB	8/23/2019	5,000,000.00	5,000,000.00	33,125.00	5,033,125.00	(28,729,176.26)
	3130AGGK5	MATURITY	INSTR	FHLB	8/23/2019	50,000,000.00	50,000,000.00	331,250.00	50,331,250.00	21,602,073.74
		BUY	CASH EQUIV	FIDELITY GOVERNMENT MMF		51,000,000.00	51,000,000.00	0.00	(51,000,000.00)	(29,397,926.26)
	9128287C8	BUY	UST	US TREASURY	7/15/2022	35,211,914.06	35,211,914.06	64,911.68	(35,276,825.74)	(64,674,752.00)
8/26/2019	3130AGXV2	BUY	INSTR	FHLB	8/26/2021	35,000,000.00	35,000,000.00	0.00	(35,000,000.00)	(99,674,752.00)
		SELL	CASH EQUIV	FIDELITY GOVERNMENT MMF		114,000,000.00	114,000,000.00	0.00	114,000,000.00	14,325,248.00
		SELL	CASH EQUIV	CAMDEN NATIONAL		22,000,000.00	22,000,000.00	0.00	22,000,000.00	36,325,248.00
8/27/2019		SELL	CASH EQUIV	BAR HARBOR		17,000,000.00	17,000,000.00	0.00	17,000,000.00	53,325,248.00
		SELL	CASH EQUIV	CAMDEN NATIONAL		16,000,000.00	16,000,000.00	0.00	16,000,000.00	69,325,248.00
		SELL	CASH EQUIV	CITIZENS BANK		11,000,000.00	11,000,000.00	0.00	11,000,000.00	80,325,248.00
8/28/2019	3135G0P49	MATURITY	INSTR	FNMA	8/28/2019	15,000,000.00	15,000,000.00	75,000.00	15,075,000.00	95,400,248.00
	3135G0P49	MATURITY	INSTR	FNMA	8/28/2019	15,000,000.00	15,000,000.00	75,000.00	15,075,000.00	110,475,248.00
	9128282F6	BUY	UST	US TREASURY	8/31/2021	29,764,453.13	29,764,453.13	165,998.64	(29,930,451.77)	80,544,796.23
		BUY	CASH EQUIV	CAMDEN NATIONAL		8,000,000.00	8,000,000.00	0.00	(8,000,000.00)	72,544,796.23
8/29/2019		SELL	CASH EQUIV	BAR HARBOR		13,000,000.00	13,000,000.00	0.00	13,000,000.00	85,544,796.23
		SELL	CASH EQUIV	CAMDEN NATIONAL		21,000,000.00	21,000,000.00	0.00	21,000,000.00	106,544,796.23
		SELL	CASH EQUIV	CITIZENS BANK		22,000,000.00	22,000,000.00	0.00	22,000,000.00	128,544,796.23
8/30/2019		BUY	CASH EQUIV	BAR HARBOR		9,000,000.00	9,000,000.00	0.00	(9,000,000.00)	119,544,796.23
		BUY	CASH EQUIV	CAMDEN NATIONAL		9,000,000.00	9,000,000.00	0.00	(9,000,000.00)	110,544,796.23
		BUY	CASH EQUIV	CITIZENS BANK		16,000,000.00	16,000,000.00	0.00	(16,000,000.00)	94,544,796.23
8/31/2019	9128282F6	INTEREST	UST	US TREASURY	8/31/2021	0.00	0.00	168,750.00	168,750.00	94,713,546.23
	912828D80	MATURITY	UST	US TREASURY	8/31/2019	15,000,000.00	15,000,000.00	121,875.00	15,121,875.00	109,835,421.23
	912828D80	MATURITY	UST	US TREASURY	8/31/2019	25,000,000.00	25,000,000.00	203,125.00	25,203,125.00	135,038,546.23
		INTEREST	CASH EQUIV	MISC INCOME		0.00	0.00	3.14	3.14	135,038,549.37
Net Contributions		-								
Net Withdrawals		135,038,549.37								

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

DATE	TRANSACTION	CUSIP	DESCRIPTION	COUPON	MATURITY DATE	PAR VALUE/SHARES	PRINCIPAL	INTEREST	TOTAL
9/5/2019	MATURITY	25214PNF6	DEXIA CREDIT LOCAL SA NY COMM PAPER	0.000	9/5/2019	25,000,000.00	24,541,666.50	458,333.50	25,000,000.00
9/23/2019	MATURITY	62479MWP4	MUFG BANK LTD/NY COMM PAPER	0.000	9/23/2019	17,000,000.00	16,744,159.35	255,840.65	17,000,000.00
9/29/2019	INTEREST	3137EAEJ4	FHLMC NOTES	1.625	9/29/2020	20,000,000.00	0.00	162,500.00	162,500.00
9/30/2019	INTEREST	3130ADUJ9	FEDERAL HOME LOAN BANKS NOTES	2.375	3/30/2020	30,000,000.00	0.00	356,250.00	356,250.00
9/30/2019	MATURITY	63873KWW3	NATIXIS NY BRANCH COMM PAPER	0.000	9/30/2019	8,500,000.00	8,406,214.23	93,785.77	8,500,000.00
9/30/2019	MATURITY	912828F39	US TREASURY NOTES	1.750	9/30/2019	23,500,000.00	23,500,000.00	205,625.00	23,705,625.00
9/30/2019	MATURITY	912828TR1	US TREASURY NOTES	1.000	9/30/2019	20,000,000.00	20,000,000.00	100,000.00	20,100,000.00
9/30/2019	MATURITY	912828TR1	US TREASURY NOTES	1.000	9/30/2019	30,000,000.00	30,000,000.00	150,000.00	30,150,000.00
9/30/2019	INTEREST	912828W89	US TREASURY NOTES	1.875	3/31/2022	40,000,000.00	0.00	375,000.00	375,000.00