



Maine State Treasurer

Pooled Cash Account

Reports for the period February 1, 2020 – February 29, 2020

PFM Asset
Management LLC

213 Market Street
Harrisburg, PA 17101

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pfm.com

**Maine State Treasurer
Activity and Performance Summary
For the Month Ending February 29, 2020**

Amortized Cost Basis Activity Summary		
Beginning Amortized Cost Value		1,815,971,247.37
Additions		
Contributions	0.00	
Interest Received	2,475,356.11	
Accrued Interest Sold	0.00	
Gain on Sales	0.00	
Total Additions		2,475,356.11
Deductions		
Withdrawals	119,725,615.54	
Accrued Interest Purchased	321,515.57	
Loss on Sales	0.00	
Total Deductions		(120,047,131.11)
Accretion (Amortization) for the Period		(102,560.34)
Ending Amortized Cost Value		1,698,296,912.03
Ending Fair Value		1,711,781,989.94
Unrealized Gain (Loss)		13,485,077.91

Detail of Amortized Cost Basis Return				
	Interest Earned	Accretion (Amortization)	Realized Gain(Loss)	Total Income
Current Holdings				
Cash and Equivalents	618,548.41	0.00	0.00	618,548.41
Repurchase Agreement	0.00	0.00	0.00	0.00
Certificates of Deposit	482,930.55	0.00	0.00	482,930.55
Commercial Paper	0.00	0.00	0.00	0.00
U.S. Treasuries	742,190.78	(94,474.90)	0.00	647,715.88
Federal Agency	700,677.09	6,894.21	0.00	707,571.30
Corporate	48,341.05	186.65	0.00	48,527.70
Sales and Maturities				
Repurchase Agreement	0.00	0.00	0.00	0.00
Commercial Paper	0.00	0.00	0.00	0.00
Certificates of Deposit	0.00	0.00	0.00	0.00
U.S. Treasuries	0.00	0.00	0.00	0.00
Federal Agency	110,677.08	(14,981.60)	0.00	95,695.48
Corporate	2,569.44	(184.70)	0.00	2,384.74
Total	2,705,934.40	(102,560.34)	0.00	2,603,374.06

Annualized Comparative Rates of Return			
	Twelve Month Trailing	Six Month Trailing	For the Month
Fed Funds	2.16%	1.85%	1.75%
Overnight Repo	2.15%	1.78%	1.65%
3 Month T-Bill	1.94%	1.63%	1.53%
6 Month T-Bill	1.94%	1.62%	1.50%
1 Year T-Note	1.93%	1.66%	1.48%
2 Year T-Note	1.79%	1.55%	1.34%
5 Year T-Note	1.78%	1.55%	1.33%

Summary of Amortized Cost Basis Return for the Period		
	Total Portfolio	Excluding Cash Equivalents
Interest Earned	2,705,934.40	2,087,385.99
Accretion (Amortization)	(102,560.34)	(102,560.34)
Realized Gain (Loss) on Sales	0.00	0.00
Total Income on Portfolio	2,603,374.06	1,984,825.65
Average Daily Historical Cost	1,753,975,439.88	1,274,665,095.06
Annualized Return	1.87%	1.96%
Annualized Return Fiscal Year to Date	2.11%	2.18%
Investment Advisory Fees	20,732.19	n/a
Annualized Return (net of fees)	1.86%	n/a
Weighted Average Effective Duration in Days	442	588

**Maine State Treasurer
Activity and Performance Summary
For the Month Ending February 29, 2020**

Fair Value Basis Activity Summary		
Beginning Fair Value		1,823,129,815.19
Additions		
Contributions	0.00	
Interest Received	2,475,356.11	
Accrued Interest Sold	0.00	
Total Additions		2,475,356.11
Deductions		
Withdrawals	119,725,615.54	
Accrued Interest Purchased	321,515.57	
Total Deductions		(120,047,131.11)
Change in Fair Value for the Period		6,223,949.75
Ending Fair Value		1,711,781,989.94

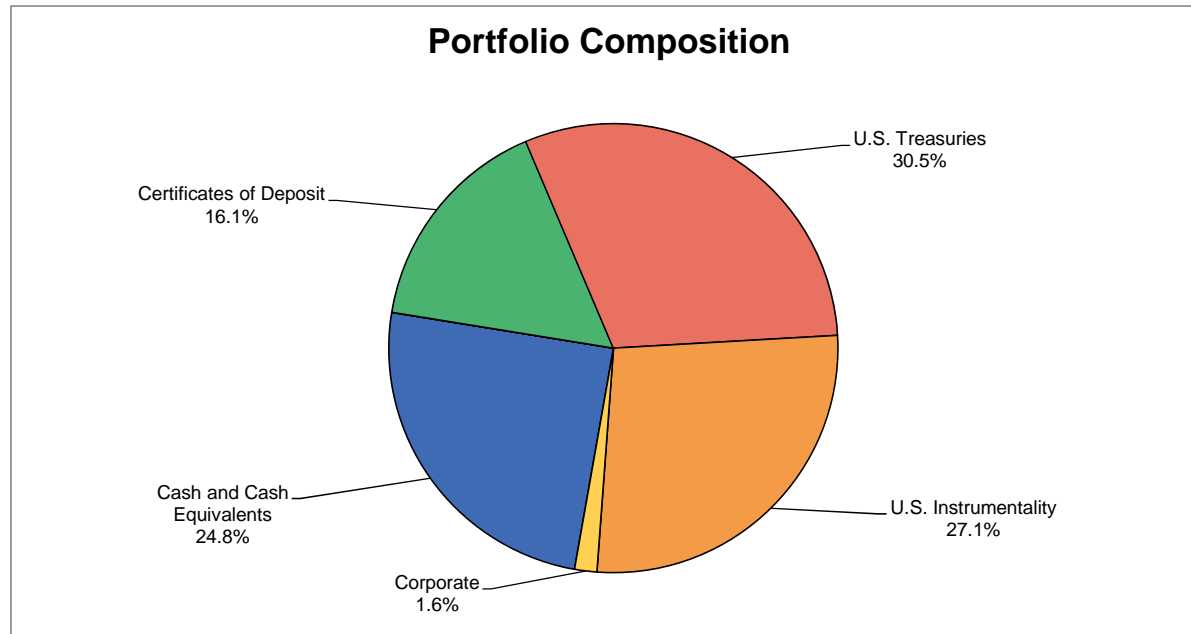
Detail of Fair Value Basis Return			
	Interest Earned	Change in Fair Value	Total Income
Current Holdings			
Cash and Equivalents	618,548.41	0.00	618,548.41
Repurchase Agreement	0.00	0.00	0.00
Certificates of Deposit	482,930.55	0.00	482,930.55
Commercial Paper	0.00	0.00	0.00
U.S. Treasuries	742,190.78	4,366,249.50	5,108,440.28
Federal Agency	700,677.09	1,767,066.00	2,467,743.09
Corporate	48,341.05	103,984.25	152,325.30
Sales and Maturities			
Repurchase Agreements	0.00	0.00	0.00
Commercial Paper	0.00	0.00	0.00
Certificates of Deposit	0.00	0.00	0.00
U.S. Treasuries	0.00	0.00	0.00
Federal Agency	110,677.08	(13,260.00)	97,417.08
Corporate	2,569.44	(90.00)	2,479.44
Total	<u>2,705,934.40</u>	<u>6,223,949.75</u>	<u>8,929,884.15</u>

Annualized Comparative Rates of Return			
	Twelve Month Trailing	Six Month Trailing	For the Month
Fed Funds	2.16%	1.85%	1.75%
Overnight Repo	2.15%	1.78%	1.65%
3 Month T-Bill	2.18%	1.86%	1.88%
6 Month T-Bill	2.57%	2.28%	3.31%
1 Year T-Note	3.18%	2.89%	6.21%
2 Year T-Note	4.65%	3.64%	12.34%
5 Year T-Note	9.66%	6.22%	29.42%

Summary of Fair Value Basis Return for the Period		
	Total Portfolio	Excluding Cash Equivalents
Interest Earned	2,705,934.40	2,087,385.99
Change in Fair Value	<u>6,223,949.75</u>	<u>6,223,949.75</u>
Total Income on Portfolio	8,929,884.15	8,311,335.74
Average Daily Historical Cost	1,753,975,439.88	1,274,665,095.06
Annualized Return	6.41%	8.21%
Annualized Return Fiscal Year to Date	3.01%	3.42%
Weighted Average Effective Duration in Days	442	588

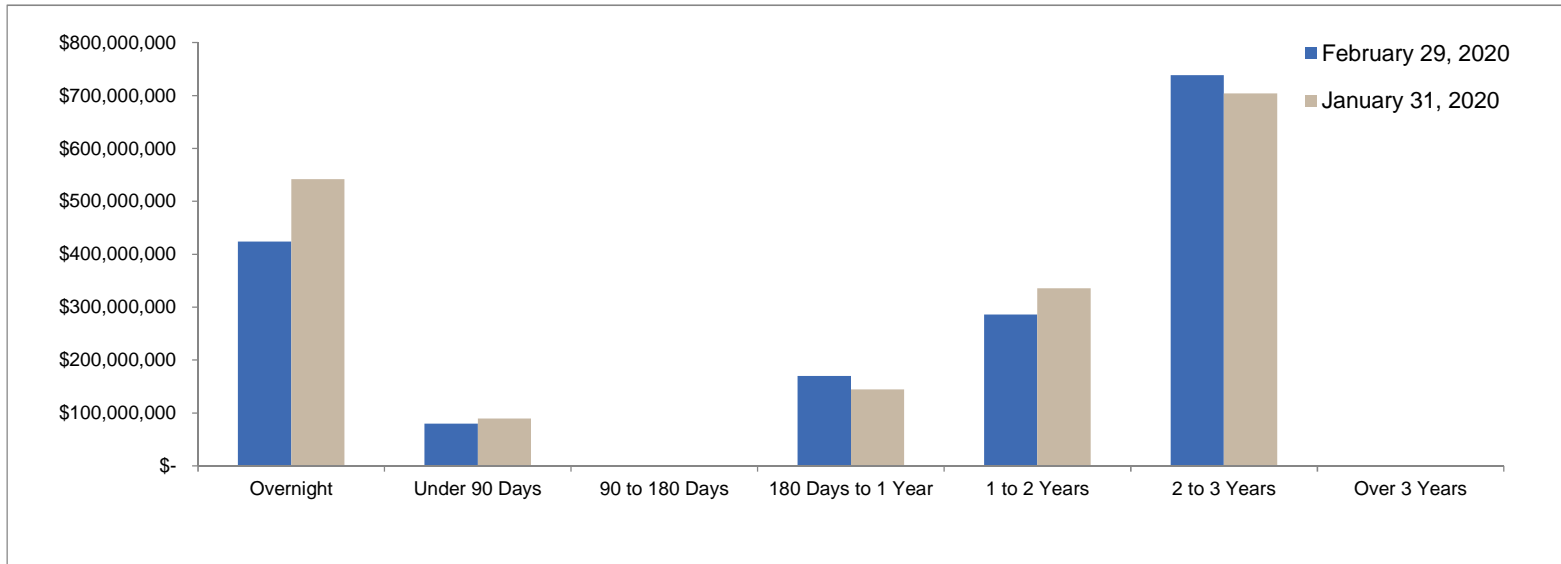
**Maine State Treasurer
Investments - By Security Type
As of February 29, 2020**

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	424,000,000.00	424,000,000.00	424,000,000.00	618,539.60	0.00	1	0.00	24.8%	1.66%
Repurchase Agreements	0.00	0.00	0.00	0.00	0.00			0.0%	
Commercial Paper	0.00	0.00	0.00	0.00	0.00			0.0%	
Certificates of Deposit	275,000,000.00	275,000,000.00	275,000,000.00	3,660,263.88	0.00	358	0.96	16.1%	2.18%
U.S. Treasuries	514,261,406.27	513,830,600.48	521,763,594.50	1,985,556.66	7,932,994.02	787	2.10	30.5%	1.65%
U.S. Instrumentality	458,347,175.00	458,566,541.33	463,610,183.00	2,454,569.45	5,043,641.67	745	1.42	27.1%	2.04%
Corporate	26,837,592.85	26,899,770.22	27,408,212.44	204,601.30	508,442.22	724	1.90	1.6%	2.28%
Total	1,698,446,174.12	1,698,296,912.03	1,711,781,989.94	8,923,530.89	13,485,077.91	511	1.21	100.0%	1.85%



**Maine State Treasurer
Investments - By Maturity
As of February 29, 2020**

Maturity Distribution	Original Cost February 29, 2020	Percentage	Original Cost January 31, 2020
Overnight	424,000,000.00	25.0%	542,000,000.00
Under 90 Days	79,793,900.00	4.7%	89,832,700.00
90 to 180 Days	-	0.0%	-
180 Days to 1 Year	170,117,281.25	10.0%	144,851,656.25
1 to 2 Years	286,200,684.38	16.9%	335,567,420.32
2 to 3 Years	738,334,308.49	43.5%	703,821,472.55
Over 3 Years	-	0.0%	-
Totals	\$ 1,698,446,174.12	100.0%	\$ 1,816,073,249.12



**Maine State Treasurer
Portfolio Holdings
As of February 29, 2020**

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	02/29/20	1.650 V		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	61,674.97	52,300.64	52,300.64	1.17%	1.650
CITIZENS BANK	02/29/20	1.660 V		100,000,000.00	100,000,000.00 0.00	100,000,000.00 0.00	100,000,000.00 0.00	0.00	0.00	91,663.16	131,538.10	131,538.10	5.84%	1.660
BANGOR SAVINGS BANK NOW	02/29/20	1.650 V		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	59,509.75	45,983.61	45,983.61	1.17%	1.650
TD BANK	02/29/20	1.650 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	6,782.97	12,665.88	12,665.88	0.58%	1.650
ANDROSCOGGIN BANK	02/29/20	1.670 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	34,981.06	31,208.64	31,208.64	1.46%	1.670
BATH SAVINGS	02/29/20	1.650 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	19,620.09	17,722.32	17,722.32	0.82%	1.650
BIDDEFORD SAVINGS BANK	02/29/20	1.660 V		176,000,000.00	176,000,000.00 0.00	176,000,000.00 0.00	176,000,000.00 0.00	0.00	0.00	249,995.97	215,593.03	215,593.03	10.28%	1.660
CAMDEN NATIONAL BANK	02/29/20	1.650 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	38,801.61	75,608.66	75,608.66	1.99%	1.650
FIDELITY GOVERNMENT PORTFOLIO	02/29/20	1.510 V		0.00	0.00 0.00	0.00 0.00	0.00 0.00	0.00	0.00	45,815.88	3,681.97	3,681.97	0.00%	1.510
FIRST NATIONAL	02/29/20	1.650 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	34,939.34	32,236.75	32,236.75	1.46%	1.650
MISCELLAENOUS INCOME	02/29/20	0.000 V		0.00	0.00 0.00	0.00 0.00	0.00 0.00	0.00	0.00	8.81	8.81	0.00	0.00%	0.000
TOTAL				424,000,000.00	424,000,000.00 0.00	424,000,000.00 0.00	424,000,000.00 0.00	0.00	0.00	643,793.61	618,548.41	618,539.60	24.77%	1.658
CERTIFICATES OF DEPOSIT														
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	104,722.22	1,184,444.44	2.92%	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	10,673.61	120,722.22	0.29%	2.659
CAMDEN NATIONAL BANK CERT DEPOS	01/17/20	1.750	10/17/20	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	35,243.05	53,472.22	1.46%	1.750
CAMDEN NATIONAL BANK CERT DEPOS	01/17/20	1.750	01/17/21	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	70,486.11	106,944.44	2.92%	1.762
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	32,625.00	369,000.00	0.88%	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	30,812.50	337,875.00	0.88%	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	51,354.17	556,041.67	1.46%	2.589

**Maine State Treasurer
Portfolio Holdings
As of February 29, 2020**

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
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	93,847.22	851,097.22	2.92%	2.290
PEOPLES UNITED CERT DEPOS	01/17/20	1.650	01/17/22	40,000,000.00	40,000,000.00 0.00	40,000,000.00 0.00	40,000,000.00 0.00	0.00	0.00	0.00	53,166.67	80,666.67	2.34%	1.650
TOTAL				275,000,000.00	275,000,000.00 0.00	275,000,000.00 0.00	275,000,000.00 0.00	0.00	0.00	0.00	482,930.55	3,660,263.88	16.1%	2.182

U.S. TREASURIES

US TREASURY N/B NOTES 9128283G3	04/23/19	1.750	11/15/20	10,000,000.00	9,897,656.25 0.00	9,953,300.00 5,224.90	10,042,188.00 26,563.00	88,888.00	0.00	0.00	13,942.31	51,442.31	0.59%	2.422
US TREASURY N/B 9128286D7	02/26/20	2.500	02/28/21	25,000,000.00	25,265,625.00 0.00	25,262,773.75 (2,851.25)	25,347,655.00 82,030.00	84,881.25	(307,348.90)	312,500.00	6,849.47	1,698.37	1.48%	1.435
US TREASURY NOTES 9128284W7	09/16/19	2.750	08/15/21	25,000,000.00	25,432,617.19 0.00	25,331,382.25 (17,743.75)	25,636,720.00 125,000.00	305,337.75	0.00	343,750.00	54,485.93	28,331.04	1.50%	1.825
US TREASURY N/B NOTES 9128282F6	08/28/19	1.125	08/31/21	30,000,000.00	29,764,453.13 0.00	29,823,705.60 9,237.90	30,060,936.00 187,500.00	237,230.40	0.00	168,750.00	26,878.66	917.12	1.76%	1.523
US TREASURY NOTES 9128286C9	09/30/19	2.500	02/15/22	25,000,000.00	25,493,164.06 0.00	25,408,290.50 (16,231.75)	25,761,720.00 183,595.00	353,429.50	0.00	312,500.00	49,532.66	25,755.49	1.50%	1.649
US TREASURY NOTES 912828W89	09/03/19	1.875	03/31/22	40,000,000.00	40,404,687.50 0.00	40,328,636.80 (12,288.40)	40,793,752.00 331,252.00	465,115.20	0.00	0.00	59,426.23	313,524.59	2.38%	1.473
UNITED STATES TREASURY NOTES 9128286M7	10/29/19	2.250	04/15/22	23,000,000.00	23,321,640.63 19,795.08	23,278,152.34 (10,170.60)	23,646,875.00 186,875.00	368,722.66	0.00	0.00	41,004.10	195,122.95	1.38%	1.668
UNITED STATES TREASURY NOTES 9128286M7 .	11/14/19	2.250	04/15/22	30,000,000.00	30,426,562.50 55,327.87	30,375,468.90 (13,719.60)	30,843,750.00 243,750.00	468,281.10	0.00	0.00	53,483.61	254,508.20	1.80%	1.647
UNITED STATES TREASURY NOTES 9128286U9	10/31/19	2.125	05/15/22	25,000,000.00	25,289,062.50 0.00	25,251,687.50 (8,920.50)	25,664,062.50 218,750.00	412,375.00	0.00	0.00	42,324.86	156,164.15	1.50%	1.658
UNITED STATES TREASURY NOTES 9128286U9 .	10/31/19	2.125	05/15/22	25,000,000.00	25,289,062.50 0.00	25,251,687.50 (8,920.50)	25,664,062.50 218,750.00	412,375.00	0.00	0.00	42,324.86	156,164.15	1.50%	1.658
US TREASURY N/B NOTES 912828XG0	07/08/19	2.125	06/30/22	27,000,000.00	27,241,523.44 0.00	27,190,248.75 (6,373.35)	27,767,812.50 244,687.50	577,563.75	0.00	0.00	45,710.85	96,150.41	1.62%	1.815
UNITED STATES TREASURY NOTES 9128287C8	07/19/19	1.750	07/15/22	25,000,000.00	24,945,312.50 0.00	24,956,356.50 1,437.00	25,500,000.00 242,187.50	543,643.50	0.00	0.00	34,855.77	55,288.46	1.49%	1.826
UNITED STATES TREASURY NOTES 9128287C8 .	08/01/19	1.750	07/15/22	25,000,000.00	24,967,773.44 0.00	24,974,040.50 855.00	25,500,000.00 242,187.50	525,959.50	0.00	0.00	34,855.77	55,288.46	1.49%	1.795
UNITED STATES TREASURY NOTES 9128287C8 ..	08/05/19	1.750	07/15/22	26,000,000.00	26,142,187.50 0.00	26,115,240.84 (3,805.10)	26,520,000.00 251,875.00	404,759.16	0.00	0.00	36,250.00	57,500.00	1.55%	1.559
UNITED STATES TREASURY NOTES 9128287C8 ...	08/23/19	1.750	07/15/22	35,000,000.00	35,211,914.06 0.00	35,174,631.45 (5,767.30)	35,700,000.00 339,062.50	525,368.55	0.00	0.00	48,798.08	77,403.85	2.09%	1.535
US TREASURY NOTES 9128282S8	09/30/19	1.625	08/31/22	25,000,000.00	25,008,789.06 0.00	25,007,644.50 (217.50)	25,453,125.00 257,812.50	445,480.50	0.00	203,125.00	32,353.94	1,103.94	1.49%	1.612
UNITED STATES TREASURY NOTES 912828YK0	10/21/19	1.375	10/15/22	30,000,000.00	29,844,140.63 6,762.30	29,862,633.90 4,062.90	30,379,686.00 332,811.00	517,052.10	0.00	0.00	32,684.43	155,532.79	1.77%	1.554

**Maine State Treasurer
Portfolio Holdings
As of February 29, 2020**

DESCRIPTION	PURCHASE DATE	COUPON RATE	MATURITY DATE / CALL DATE	PAR VALUE	ORIGINAL COST/ACCRUED INTEREST PURCHASE	AMORTIZED COST/ACCRETION (AMORTIZATION)	FAIR VALUE/CHANGE IN FAIR VALUE	UNREALIZED GAIN (LOSS)	AI PURCHASED	INTEREST RECEIVED	INTEREST EARNED	TOTAL ACCRUED INTEREST	% ALLOCATION	YIELD
US TREASURY N/B NOTES 9128283C2	11/14/19	2.000	10/31/22	30,000,000.00	30,307,031.25 23,076.92	30,276,944.70 (8,079.00)	30,871,875.00 314,061.00	594,930.30	0.00	0.00	47,802.20	201,098.90	1.80%	1.644
UNITED STATES TREASURY NOTES 912828YW4	12/31/19	1.625	12/15/22	30,000,000.00	30,008,203.13 21,311.48	30,007,774.20 (204.00)	30,609,375.00 337,500.00	601,600.80	0.00	0.00	38,627.05	102,561.48	1.79%	1.616
TOTAL				511,000,000.00	514,261,406.27 126,273.65	513,830,600.48 (94,474.90)	521,763,594.50 4,366,249.50	7,932,994.02	(307,348.90)	1,340,625.00	742,190.78	1,985,556.66	30.48%	1.645

FEDERAL AGENCY SECURITIES

FEDERAL HOME LOAN BANKS NOTES 3130ADUJ9	11/08/18	2.375	03/30/20	30,000,000.00	29,793,900.00 0.00	29,987,966.10 12,448.80	30,017,790.00 (20,130.00)	29,823.90	0.00	0.00	59,375.00	298,854.17	1.75%	2.880
FHLMC NOTES 3137EAEJ4	10/18/17	1.625	09/29/20	20,000,000.00	19,931,200.00 0.00	19,986,253.40 1,968.00	20,036,220.00 28,600.00	49,966.60	0.00	0.00	27,083.33	137,222.22	1.17%	1.745
FANNIE MAE NOTES 3135G0U84	11/07/18	2.875	10/30/20	20,000,000.00	19,951,400.00 0.00	19,983,428.40 2,057.00	20,210,820.00 17,200.00	227,391.60	0.00	0.00	47,916.67	193,263.89	1.18%	3.002
FANNIE MAE NOTES 3135G0U84 .	12/31/18	2.875	10/30/20	15,000,000.00	15,071,400.00 0.00	15,026,369.85 (3,277.80)	15,158,115.00 12,900.00	131,745.15	0.00	0.00	35,937.50	144,947.92	0.89%	2.606
FEDERAL HOME LOAN BANKS NOTES 3130AF5B9	01/16/19	3.000	10/12/21	10,000,000.00	10,103,100.00 0.00	10,061,758.20 (3,112.90)	10,321,840.00 49,420.00	260,081.80	0.00	0.00	25,000.00	115,833.33	0.60%	2.607
FANNIE MAE NOTES 3135G0S38	02/26/19	2.000	01/05/22	15,000,000.00	14,788,500.00 0.00	14,861,972.85 6,110.10	15,280,920.00 103,680.00	418,947.15	0.00	0.00	25,000.00	46,666.67	0.89%	2.514
FANNIE MAE NOTES 3135G0U92	09/16/19	2.625	01/11/22	25,000,000.00	25,462,250.00 0.00	25,372,614.75 (16,443.50)	25,759,425.00 163,575.00	386,810.25	0.00	0.00	54,687.50	91,145.83	1.50%	1.807
FANNIE MAE NOTES 3135G0T45	07/19/19	1.875	04/05/22	15,000,000.00	14,994,450.00 0.00	14,995,813.65 162.90	15,283,110.00 119,955.00	287,296.35	0.00	0.00	23,437.50	114,062.50	0.89%	1.889
FANNIE MAE NOTES 3135G0V59	04/16/19	2.250	04/12/22	40,000,000.00	39,820,800.00 0.00	39,872,014.00 4,904.00	41,074,600.00 312,960.00	1,202,586.00	0.00	0.00	75,000.00	347,500.00	2.40%	2.406
FANNIE MAE NOTES 3135G0V59 .	05/15/19	2.250	04/12/22	20,000,000.00	20,021,600.00 0.00	20,015,968.20 (613.40)	20,537,300.00 156,480.00	521,331.80	0.00	0.00	37,500.00	173,750.00	1.20%	2.211
FEDERAL FARM CREDIT BANK (CALLABLE) NOT 3133ELKL7	01/31/20	1.625	04/29/22 03/01/20	48,500,000.00	48,487,875.00 4,378.47	48,488,208.68 323.01	48,520,758.00 32,786.00	32,549.32	0.00	0.00	65,677.09	70,055.56	2.83%	1.637
FEDERAL HOME LOAN BANK 313379Q69	07/15/19	2.125	06/10/22	30,000,000.00	30,176,400.00 0.00	30,139,225.20 (4,993.80)	30,782,640.00 249,570.00	643,414.80	0.00	0.00	53,125.00	143,437.50	1.80%	1.916
FANNIE MAE NOTES 3135G0W33	10/24/19	1.375	09/06/22	25,000,000.00	24,816,750.00 45,833.33	24,838,959.25 5,246.25	25,268,475.00 255,725.00	429,515.75	0.00	0.00	28,645.83	167,100.69	1.48%	1.638
FANNIE MAE NOTES 3135G0W33 .	10/29/19	1.375	09/06/22	10,000,000.00	9,912,800.00 20,243.06	9,922,992.90 2,506.40	10,107,390.00 102,290.00	184,397.10	0.00	0.00	11,458.34	66,840.28	0.59%	1.689
FEDERAL HOME LOAN BANKS NOTES 3130AH7E7	10/31/19	2.000	10/03/22	25,000,000.00	25,018,750.00 38,888.89	25,016,769.00 (491.25)	25,013,500.00 (2,525.00)	(3,269.00)	0.00	0.00	41,666.67	205,555.56	1.46%	1.973
FANNIE MAE NOTES 3135G0X40	01/17/20	1.800	01/17/23 07/17/20	50,000,000.00	49,990,000.00 0.00	49,990,398.50 272.00	50,101,800.00 55,100.00	111,401.50	0.00	0.00	75,000.00	110,000.00	2.93%	1.807
FNMA (CALLABLE) NOTES 3135G0Y49	02/26/20	1.700	02/21/23 08/21/20	10,000,000.00	10,001,000.00 2,361.11	10,000,971.40 (28.60)	10,022,580.00 21,580.00	21,608.60	(2,361.11)	0.00	2,361.11	4,722.22	0.59%	1.697

**Maine State Treasurer
Portfolio Holdings
As of February 29, 2020**

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
FNMA (CALLABLE) NOTES 3135G0Y49 .	02/26/20	1.700	02/21/23 08/21/20	50,000,000.00	50,005,000.00 11,805.56	50,004,857.00 (143.00)	50,112,900.00 107,900.00	108,043.00	(11,805.56)	0.00	11,805.55	23,611.11	2.93%	1.697
TOTAL				458,500,000.00	458,347,175.00 123,510.42	458,566,541.33 6,894.21	463,610,183.00 1,767,066.00	5,043,641.67	(14,166.67)	0.00	700,677.09	2,454,569.45	27.08%	2.039
CORPORATE NOTES														
MICROSOFT CORP (CALLABLE) NOTE 594918BW3	02/06/20	2.400	02/06/22 03/01/20	10,000,000.00	10,156,600.00 0.00	10,150,991.00 (5,609.00)	10,210,260.00 53,660.00	59,269.00	0.00	0.00	16,666.67	16,666.67	0.60%	1.601
JOHNSON & JOHNSON CORP NOTES 478160CD4	03/08/19	2.250	03/03/22	16,893,000.00	16,680,992.85 0.00	16,748,779.22 5,795.65	17,197,952.44 50,324.25	449,173.22	0.00	0.00	31,674.38	187,934.63	1.00%	2.690
TOTAL				26,893,000.00	26,837,592.85 0.00	26,899,770.22 186.65	27,408,212.44 103,984.25	508,442.22	0.00	0.00	48,341.05	204,601.30	1.60%	2.285
GRAND TOTAL				1,695,393,000.00	1,698,446,174.12 249,784.07	1,698,296,912.03 (87,394.04)	1,711,781,989.94 6,237,299.75	13,485,077.91	(321,515.57)	1,984,418.61	2,592,687.88	8,923,530.89	100.00%	1.852

Maine State Treasurer
GASB 40 - Deposit and Investment Risk Disclosure
As of February 29, 2020

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												
9128283G3	U.S. TREASURY	1.750	11/15/2020		AA+	Aaa	10,000,000.00	9,897,656.25	0.58%	10,042,188.00	0.59%	0.70
9128286D7	U.S. TREASURY	2.500	2/28/2021		AA+	Aaa	25,000,000.00	25,265,625.00	1.49%	25,347,655.00	1.48%	0.99
9128284W7	U.S. TREASURY	2.750	8/15/2021		AA+	Aaa	25,000,000.00	25,432,617.19	1.50%	25,636,720.00	1.50%	1.43
9128282F6	U.S. TREASURY	1.125	8/31/2021		AA+	Aaa	30,000,000.00	29,764,453.13	1.75%	30,060,936.00	1.76%	1.48
9128286C9	U.S. TREASURY	2.500	2/15/2022		AA+	Aaa	25,000,000.00	25,493,164.06	1.50%	25,761,720.00	1.50%	1.92
912828W89	U.S. TREASURY	1.875	3/31/2022		AA+	Aaa	40,000,000.00	40,404,687.50	2.38%	40,793,752.00	2.38%	2.03
9128286M7	U.S. TREASURY	2.250	4/15/2022		AA+	Aaa	23,000,000.00	23,321,640.63	1.37%	23,646,875.00	1.38%	2.06
9128286M7	U.S. TREASURY	2.250	4/15/2022		AA+	Aaa	30,000,000.00	30,426,562.50	1.79%	30,843,750.00	1.80%	2.06
9128286U9	U.S. TREASURY	2.125	5/15/2022		AA+	Aaa	25,000,000.00	25,289,062.50	1.49%	25,664,062.50	1.50%	2.15
9128286U9	U.S. TREASURY	2.125	5/15/2022		AA+	Aaa	25,000,000.00	25,289,062.50	1.49%	25,664,062.50	1.50%	2.15
912828XG0	U.S. TREASURY	2.125	6/30/2022		AA+	Aaa	27,000,000.00	27,241,523.44	1.60%	27,767,812.50	1.62%	2.27
9128287C8	U.S. TREASURY	1.750	7/15/2022		AA+	Aaa	25,000,000.00	24,945,312.50	1.47%	25,500,000.00	1.49%	2.32
9128287C8	U.S. TREASURY	1.750	7/15/2022		AA+	Aaa	25,000,000.00	24,967,773.44	1.47%	25,500,000.00	1.49%	2.32
9128287C8 ..	U.S. TREASURY	1.750	7/15/2022		AA+	Aaa	26,000,000.00	26,142,187.50	1.54%	26,520,000.00	1.55%	2.32
9128287C8 ...	U.S. TREASURY	1.750	7/15/2022		AA+	Aaa	35,000,000.00	35,211,914.06	2.07%	35,700,000.00	2.09%	2.32
9128282S8	U.S. TREASURY	1.625	8/31/2022		AA+	Aaa	25,000,000.00	25,008,789.06	1.47%	25,453,125.00	1.49%	2.45
912828YK0	U.S. TREASURY	1.375	10/15/2022		AA+	Aaa	30,000,000.00	29,844,140.63	1.76%	30,379,686.00	1.77%	2.56
9128283C2	U.S. TREASURY	2.000	10/31/2022		AA+	Aaa	30,000,000.00	30,307,031.25	1.78%	30,871,875.00	1.80%	2.58
912828YW4	U.S. TREASURY	1.625	12/15/2022		AA+	Aaa	30,000,000.00	30,008,203.13	1.77%	30,609,375.00	1.79%	2.72
ISSUER TOTAL							511,000,000.00	514,261,406.27	30.28%	521,763,594.50	30.48%	2.10
FNMA												
3135G0U84	U.S. INSTRUMENTALITY	2.875	10/30/2020		AA+	Aaa	20,000,000.00	19,951,400.00	1.17%	20,210,820.00	1.18%	0.66
3135G0U84 .	U.S. INSTRUMENTALITY	2.875	10/30/2020		AA+	Aaa	15,000,000.00	15,071,400.00	0.89%	15,158,115.00	0.89%	0.66
3135G0S38	U.S. INSTRUMENTALITY	2.000	1/5/2022		AA+	Aaa	15,000,000.00	14,788,500.00	0.87%	15,280,920.00	0.89%	1.81
3135G0U92	U.S. INSTRUMENTALITY	2.625	1/11/2022		AA+	Aaa	25,000,000.00	25,462,250.00	1.50%	25,759,425.00	1.50%	1.82
3135G0T45	U.S. INSTRUMENTALITY	1.875	4/5/2022		AA+	Aaa	15,000,000.00	14,994,450.00	0.88%	15,283,110.00	0.89%	2.04
3135G0V59	U.S. INSTRUMENTALITY	2.250	4/12/2022		AA+	Aaa	40,000,000.00	39,820,800.00	2.34%	41,074,600.00	2.40%	2.06
3135G0V59 .	U.S. INSTRUMENTALITY	2.250	4/12/2022		AA+	Aaa	20,000,000.00	20,021,600.00	1.18%	20,537,300.00	1.20%	2.06
3135G0W33	U.S. INSTRUMENTALITY	1.375	9/6/2022		AA+	Aaa	25,000,000.00	24,816,750.00	1.46%	25,268,475.00	1.48%	2.46
3135G0W33 .	U.S. INSTRUMENTALITY	1.375	9/6/2022		AA+	Aaa	10,000,000.00	9,912,800.00	0.58%	10,107,390.00	0.59%	2.46
3135G0X40	U.S. INSTRUMENTALITY	1.800	1/17/2023	7/17/2020	AA+	Aaa	50,000,000.00	49,990,000.00	2.94%	50,101,800.00	2.93%	1.08
3135G0Y49	U.S. INSTRUMENTALITY	1.700	2/21/2023	8/21/2020	AA+	Aaa	10,000,000.00	10,001,000.00	0.59%	10,022,580.00	0.59%	1.13
3135G0Y49 .	U.S. INSTRUMENTALITY	1.700	2/21/2023	8/21/2020	AA+	Aaa	50,000,000.00	50,005,000.00	2.94%	50,112,900.00	2.93%	1.13
ISSUER TOTAL							295,000,000.00	294,835,950.00	17.36%	298,917,435.00	17.46%	1.56
TD BANK												
	CASH AND CASH EQUIVALENTS		3/1/2020		NR	NR	176,000,000.00	176,000,000.00	10.36%	176,000,000.00	10.28%	0.00
ISSUER TOTAL							176,000,000.00	176,000,000.00	10.36%	176,000,000.00	10.28%	0.00

Maine State Treasurer
GASB 40 - Deposit and Investment Risk Disclosure
As of February 29, 2020

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>CAMDEN NATIONAL</u>												
	CASH AND CASH EQUIVALENTS		3/1/2020		NR	NR	34,000,000.00	34,000,000.00	2.00%	34,000,000.00	1.99%	0.00
	CERTIFICATES OF DEPOSIT	2.600	4/8/2020		NR	NR	50,000,000.00	50,000,000.00	2.94%	50,000,000.00	2.92%	0.11
	CERTIFICATES OF DEPOSIT	1.750	10/17/2020		NR	NR	25,000,000.00	25,000,000.00	1.47%	25,000,000.00	1.46%	0.62
	CERTIFICATES OF DEPOSIT	1.750	1/17/2021		NR	NR	50,000,000.00	50,000,000.00	2.94%	50,000,000.00	2.92%	0.88
ISSUER TOTAL							159,000,000.00	159,000,000.00	9.36%	159,000,000.00	9.29%	0.41
<u>CITIZENS BANK</u>												
	CASH AND CASH EQUIVALENTS		3/1/2020		NR	NR	100,000,000.00	100,000,000.00	5.89%	100,000,000.00	5.84%	0.00
ISSUER TOTAL							100,000,000.00	100,000,000.00	5.89%	100,000,000.00	5.84%	0.00
<u>FHLB</u>												
3130ADUJ9	U.S. INSTRUMENTALITY	2.375	3/30/2020		AA+	Aaa	30,000,000.00	29,793,900.00	1.75%	30,017,790.00	1.75%	0.08
3130AF5B9	U.S. INSTRUMENTALITY	3.000	10/12/2021		AA+	Aaa	10,000,000.00	10,103,100.00	0.59%	10,321,840.00	0.60%	1.57
313379Q69	U.S. INSTRUMENTALITY	2.125	6/10/2022		AA+	Aaa	30,000,000.00	30,176,400.00	1.78%	30,782,640.00	1.80%	2.22
3130AH7E7	U.S. INSTRUMENTALITY	2.000	10/3/2022		AA+	Aaa	25,000,000.00	25,018,750.00	1.47%	25,013,500.00	1.46%	2.50
ISSUER TOTAL							95,000,000.00	95,092,150.00	5.60%	96,135,770.00	5.62%	1.55
<u>PEOPLE'S UNITED BANK</u>												
	CERTIFICATES OF DEPOSIT	2.550	4/18/2021		NR	NR	15,000,000.00	15,000,000.00	0.88%	15,000,000.00	0.88%	1.12
	CERTIFICATES OF DEPOSIT	2.550	4/22/2021		NR	NR	25,000,000.00	25,000,000.00	1.47%	25,000,000.00	1.46%	1.09
	CERTIFICATES OF DEPOSIT	1.650	1/17/2022		NR	NR	40,000,000.00	40,000,000.00	2.36%	40,000,000.00	2.34%	1.84
ISSUER TOTAL							80,000,000.00	80,000,000.00	4.71%	80,000,000.00	4.67%	1.47
<u>BAR HARBOR</u>												
	CASH AND CASH EQUIVALENTS		3/1/2020		NR	NR	20,000,000.00	20,000,000.00	1.18%	20,000,000.00	1.17%	0.00
	CERTIFICATES OF DEPOSIT	2.330	6/12/2021		NR	NR	50,000,000.00	50,000,000.00	2.94%	50,000,000.00	2.92%	1.27
ISSUER TOTAL							70,000,000.00	70,000,000.00	4.12%	70,000,000.00	4.09%	0.91
<u>FFCB</u>												
3133ELKL7	U.S. INSTRUMENTALITY	1.625	4/29/2022	3/1/2020	AA+	Aaa	48,500,000.00	48,487,875.00	2.85%	48,520,758.00	2.83%	0.69
ISSUER TOTAL							48,500,000.00	48,487,875.00	2.85%	48,520,758.00	2.83%	0.69
<u>BANGOR SAVINGS</u>												
	CASH AND CASH EQUIVALENTS		3/1/2020		NR	NR	20,000,000.00	20,000,000.00	1.18%	20,000,000.00	1.17%	0.00
	CERTIFICATES OF DEPOSIT	2.650	10/8/2020		NR	NR	5,000,000.00	5,000,000.00	0.29%	5,000,000.00	0.29%	0.60
	CERTIFICATES OF DEPOSIT	2.700	4/8/2021		NR	NR	15,000,000.00	15,000,000.00	0.88%	15,000,000.00	0.88%	1.09
ISSUER TOTAL							40,000,000.00	40,000,000.00	2.36%	40,000,000.00	2.34%	0.48

Maine State Treasurer
GASB 40 - Deposit and Investment Risk Disclosure
As of February 29, 2020

CUSIP	TYPE	COUPON RATE	MATURITY DATE	NEXT CALL DATE	S&P RATING	MOODYS' RATING	PAR VALUE/ SHARES	ORIGINAL COST	% PORTFOLIO ORIGINAL COST	MARKET VALUE	% PORTFOLIO MARKET VALUE	WEIGHTED AVERAGE EFFECTIVE DURATION (YEARS)
ANDROSCOGGIN												
	CASH AND CASH EQUIVALENTS		3/1/2020		NR	NR	25,000,000.00	25,000,000.00	1.47%	25,000,000.00	1.46%	0.00
ISSUER TOTAL							25,000,000.00	25,000,000.00	1.47%	25,000,000.00	1.46%	0.00
FIRST NATIONAL												
	CASH AND CASH EQUIVALENTS		3/1/2020				25,000,000.00	25,000,000.00	1.47%	25,000,000.00	1.46%	0.00
ISSUER TOTAL							25,000,000.00	25,000,000.00	1.47%	25,000,000.00	1.46%	0.00
FHLMC												
3137EAEJ4	U.S. INSTRUMENTALITY	1.625	9/29/2020		AA+	Aaa	20,000,000.00	19,931,200.00	1.17%	20,036,220.00	1.17%	0.58
ISSUER TOTAL							20,000,000.00	19,931,200.00	1.17%	20,036,220.00	1.17%	0.58
JOHNSON & JOHNSON												
478160CD4	CORPORATE	2.250	3/3/2022		AAA	Aaa	16,893,000.00	16,680,992.85	0.98%	17,197,952.44	1.00%	1.94
ISSUER TOTAL							16,893,000.00	16,680,992.85	0.98%	17,197,952.44	1.00%	1.94
BATH SAVINGS												
	CASH AND CASH EQUIVALENTS		3/1/2020		NR	NR	14,000,000.00	14,000,000.00	0.82%	14,000,000.00	0.82%	0.00
ISSUER TOTAL							14,000,000.00	14,000,000.00	0.82%	14,000,000.00	0.82%	0.00
MICROSOFT												
594918BW3	CORPORATE	2.400	2/6/2022	3/1/2020	AAA	Aaa	10,000,000.00	10,156,600.00	0.60%	10,210,260.00	0.60%	1.82
ISSUER TOTAL							10,000,000.00	10,156,600.00	0.60%	10,210,260.00	0.60%	1.82
MACHIAS SAVINGS												
	CASH AND CASH EQUIVALENTS		3/1/2020		NR	NR	10,000,000.00	10,000,000.00	0.59%	10,000,000.00	0.58%	0.00
ISSUER TOTAL							10,000,000.00	10,000,000.00	0.59%	10,000,000.00	0.58%	0.00
GRAND TOTAL							1,695,393,000.00	1,698,446,174.12	100.00%	1,711,781,989.94	100.00%	

**Maine State Treasurer
Securities Purchased
During the Month Ended February 29, 2020**

CUSIP	ISSUER	DATE	COUPON	MATURITY	CALL DATE	PAR VALUE/SHARES	UNIT COST	PRINCIPAL	ACCRUED INTEREST PURCHASED	YIELD
CASH AND EQUIVALENTS										
	TD BANK	2/5/2020	1.650 V			16,000,000.00	100.00	16,000,000.00	0.00	1.650 V
	TD BANK	2/10/2020	1.650 V			20,000,000.00	100.00	20,000,000.00	0.00	1.650 V
	TD BANK	2/12/2020	1.650 V			6,000,000.00	100.00	6,000,000.00	0.00	1.650 V
	TD BANK	2/14/2020	1.650 V			91,000,000.00	100.00	91,000,000.00	0.00	1.650 V
	TD BANK	2/18/2020	1.650 V			10,000,000.00	100.00	10,000,000.00	0.00	1.650 V
	FIDELITY GOVERNMENT MMF	2/21/2020	1.510 V			17,000,000.00	100.00	17,000,000.00	0.00	1.510 V
	BAR HARBOR	2/21/2020	1.650 V			20,000,000.00	100.00	20,000,000.00	0.00	1.650 V
	CAMDEN NATIONAL	2/21/2020	1.650 V			27,000,000.00	100.00	27,000,000.00	0.00	1.650 V
	TD BANK	2/21/2020	1.650 V			4,000,000.00	100.00	4,000,000.00	0.00	1.650 V
	CAMDEN NATIONAL	2/25/2020	1.650 V			10,000,000.00	100.00	10,000,000.00	0.00	1.650 V
	ANDROSCOGGIN	2/28/2020	1.670 V			10,000,000.00	100.00	10,000,000.00	0.00	1.670 V
	CAMDEN NATIONAL	2/28/2020	1.650 V			21,000,000.00	100.00	21,000,000.00	0.00	1.650 V
	FIRST NATIONAL	2/28/2020	1.650 V			10,000,000.00	100.00	10,000,000.00	0.00	1.650 V
TOTAL:						262,000,000.00		262,000,000.00	0.00	
U.S. TREASURIES										
9128286D7	US TREASURY	2/26/2020	2.500	2/28/2021		25,000,000.00	101.063	25,265,625.00	307,348.90	1.43
TOTAL:						25,000,000.00		25,265,625.00	307,348.90	
FEDERAL AGENCY SECURITIES										
3135G0Y49	FNMA	2/26/2020	1.700	2/21/2023		10,000,000.00	100.010	10,001,000.00	2,361.11	1.70
3135G0Y49	FNMA	2/26/2020	1.700	2/21/2023		50,000,000.00	100.010	50,005,000.00	11,805.56	1.70
TOTAL:						60,000,000.00		60,006,000.00	14,166.67	
CORPORATE NOTES										
594918BW3	MICROSOFT	2/6/2020	2.400	2/6/2022		10,000,000.00	101.566	10,156,600.00	0.00	1.60
TOTAL:						10,000,000.00		10,156,600.00	0.00	
GRAND TOTAL:						357,000,000.00		357,428,225.00	321,515.57	

**Maine State Treasurer
Securities Sold and Matured
During the Month Ended February 29, 2020**

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 OR MATURITY / CHANGE IN MARKET VALUE	REALIZED GAIN (LOSS)	ACCRUED INTEREST SOLD	INTEREST RECEIVED	INTEREST EARNED	YIELD
CASH AND EQUIVALENTS														
	FIDELITY GOVERNMENT MMF	2/3/2020	1.510	V	19,000,000.00	19,000,000.00	19,000,000.00	100.00	19,000,000.00	0.00	0.00	0.00	0.00	1.510 V
	TD BANK	2/3/2020	1.650	V	22,000,000.00	22,000,000.00	22,000,000.00	100.00	22,000,000.00	0.00	0.00	0.00	0.00	1.650 V
	TD BANK	2/4/2020	1.650	V	9,000,000.00	9,000,000.00	9,000,000.00	100.00	9,000,000.00	0.00	0.00	0.00	0.00	1.650 V
	TD BANK	2/6/2020	1.650	V	41,000,000.00	41,000,000.00	41,000,000.00	100.00	41,000,000.00	0.00	0.00	0.00	0.00	1.650 V
	TD BANK	2/11/2020	1.650	V	15,000,000.00	15,000,000.00	15,000,000.00	100.00	15,000,000.00	0.00	0.00	0.00	0.00	1.650 V
	TD BANK	2/13/2020	1.650	V	77,000,000.00	77,000,000.00	77,000,000.00	100.00	77,000,000.00	0.00	0.00	0.00	0.00	1.650 V
	TD BANK	2/19/2020	1.650	V	3,000,000.00	3,000,000.00	3,000,000.00	100.00	3,000,000.00	0.00	0.00	0.00	0.00	1.650 V
	BAR HARBOR	2/20/2020	1.650	V	20,000,000.00	20,000,000.00	20,000,000.00	100.00	20,000,000.00	0.00	0.00	0.00	0.00	1.650 V
	CAMDEN NATIONAL	2/20/2020	1.650	V	27,000,000.00	27,000,000.00	27,000,000.00	100.00	27,000,000.00	0.00	0.00	0.00	0.00	1.650 V
	FIDELITY GOVERNMENT MMF	2/24/2020	1.510	V	17,000,000.00	17,000,000.00	17,000,000.00	100.00	17,000,000.00	0.00	0.00	0.00	0.00	1.510 V
	CAMDEN NATIONAL	2/24/2020	1.650	V	19,000,000.00	19,000,000.00	19,000,000.00	100.00	19,000,000.00	0.00	0.00	0.00	0.00	1.650 V
	BANGOR SAVINGS	2/26/2020	1.650	V	20,000,000.00	20,000,000.00	20,000,000.00	100.00	20,000,000.00	0.00	0.00	0.00	0.00	1.650 V
	BAR HARBOR	2/26/2020	1.650	V	24,000,000.00	24,000,000.00	24,000,000.00	100.00	24,000,000.00	0.00	0.00	0.00	0.00	1.650 V
	CAMDEN NATIONAL	2/26/2020	1.650	V	31,000,000.00	31,000,000.00	31,000,000.00	100.00	31,000,000.00	0.00	0.00	0.00	0.00	1.650 V
	ANDROSCOGGIN	2/27/2020	1.670	V	10,000,000.00	10,000,000.00	10,000,000.00	100.00	10,000,000.00	0.00	0.00	0.00	0.00	1.670 V
	CAMDEN NATIONAL	2/27/2020	1.650	V	16,000,000.00	16,000,000.00	16,000,000.00	100.00	16,000,000.00	0.00	0.00	0.00	0.00	1.650 V
	FIRST NATIONAL	2/27/2020	1.650	V	10,000,000.00	10,000,000.00	10,000,000.00	100.00	10,000,000.00	0.00	0.00	0.00	0.00	1.650 V
TOTAL:					380,000,000.00	380,000,000.00	380,000,000.00		380,000,000.00	0.00	0.00	0.00	0.00	

**Maine State Treasurer
Securities Sold and Matured
During the Month Ended February 29, 2020**

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
FEDERAL AGENCY SECURITIES														
3134GUSA9	FHLMC	2/26/2020	1.875	2/26/2020	10,000,000.00	10,001,500.00	10,000,000.00	100.00	10,000,000.00	0.00	0.00	46,875.00	13,020.83	
							(1,358.10)		(1,560.00)					
3134GUSA9	FHLMC	2/26/2020	1.875	2/26/2020	50,000,000.00	50,007,500.00	50,000,000.00	100.00	50,000,000.00	0.00	0.00	234,375.00	65,104.17	
							(6,790.50)		(7,800.00)					
3134GUSA9	FHLMC	2/26/2020	1.875	2/26/2020	25,000,000.00	25,007,500.00	25,000,000.00	100.00	25,000,000.00	0.00	0.00	117,187.50	32,552.08	
							(6,833.00)		(3,900.00)					
TOTAL:					85,000,000.00	85,016,500.00	85,000,000.00		85,000,000.00	0.00	0.00	398,437.50	110,677.08	
							(14,981.60)		(13,260.00)					
CORPORATE NOTES														
594918BV5	MICROSOFT	2/6/2020	1.850	2/6/2020	10,000,000.00	10,038,800.00	10,000,000.00	100.00	10,000,000.00	0.00	0.00	92,500.00	2,569.44	
							(184.70)		(90.00)					
TOTAL:					10,000,000.00	10,038,800.00	10,000,000.00		10,000,000.00	0.00	0.00	92,500.00	2,569.44	
							(184.70)		(90.00)					
GRAND TOTAL:					\$ 475,000,000.00	475,055,300.00	475,000,000.00		475,000,000.00	0.00	0.00	490,937.50	113,246.52	
							(15,166.30)		(13,350.00)					

**Maine State Treasurer
Transaction Report
For the Month Ended February 29, 2020**

DATE	CUSIP	TRANSACTION	SECURITY TYPE	DESCRIPTION	MATURITY	PAR VALUE/SHARES	PRINCIPAL	INTEREST	TRANSACTION TOTAL	BALANCE
2/3/2020		INTEREST	CASH EQUIV	FIDELITY GOVERNMENT MMF		0.00	0.00	45,815.88	45,815.88	45,815.88
		SELL	CASH EQUIV	FIDELITY GOVERNMENT MMF		19,000,000.00	19,000,000.00	0.00	19,000,000.00	19,045,815.88
		INTEREST	CASH EQUIV	ANDROSCOGGIN		0.00	0.00	34,981.06	34,981.06	19,080,796.94
		INTEREST	CASH EQUIV	BANGOR SAVINGS		0.00	0.00	59,509.75	59,509.75	19,140,306.69
		INTEREST	CASH EQUIV	BATH SAVINGS		0.00	0.00	19,620.09	19,620.09	19,159,926.78
		INTEREST	CASH EQUIV	BAR HARBOR		0.00	0.00	61,674.97	61,674.97	19,221,601.75
		INTEREST	CASH EQUIV	CAMDEN NATIONAL		0.00	0.00	38,801.61	38,801.61	19,260,403.36
		INTEREST	CASH EQUIV	CITIZENS BANK		0.00	0.00	91,663.16	91,663.16	19,352,066.52
		INTEREST	CASH EQUIV	FIRST NATIONAL		0.00	0.00	34,939.34	34,939.34	19,387,005.86
		INTEREST	CASH EQUIV	MACHIAS SAVINGS		0.00	0.00	6,782.97	6,782.97	19,393,788.83
		INTEREST	CASH EQUIV	TD BANK		0.00	0.00	249,995.97	249,995.97	19,643,784.80
		SELL	CASH EQUIV	TD BANK		22,000,000.00	22,000,000.00	0.00	22,000,000.00	41,643,784.80
2/4/2020		SELL	CASH EQUIV	TD BANK		9,000,000.00	9,000,000.00	0.00	9,000,000.00	50,643,784.80
2/5/2020		BUY	CASH EQUIV	TD BANK		16,000,000.00	16,000,000.00	0.00	(16,000,000.00)	34,643,784.80
2/6/2020	594918BV5	MATURITY	CORP	MICROSOFT	2/6/2020	10,000,000.00	10,000,000.00	92,500.00	10,092,500.00	44,736,284.80
	594918BW3	BUY	CORP	MICROSOFT	2/6/2022	10,156,600.00	10,156,600.00	0.00	(10,156,600.00)	34,579,684.80
		SELL	CASH EQUIV	TD BANK		41,000,000.00	41,000,000.00	0.00	41,000,000.00	75,579,684.80
2/10/2020		BUY	CASH EQUIV	TD BANK		20,000,000.00	20,000,000.00	0.00	(20,000,000.00)	55,579,684.80
2/11/2020		SELL	CASH EQUIV	TD BANK		15,000,000.00	15,000,000.00	0.00	15,000,000.00	70,579,684.80
2/12/2020		BUY	CASH EQUIV	TD BANK		6,000,000.00	6,000,000.00	0.00	(6,000,000.00)	64,579,684.80
2/13/2020		SELL	CASH EQUIV	TD BANK		77,000,000.00	77,000,000.00	0.00	77,000,000.00	141,579,684.80
2/14/2020		BUY	CASH EQUIV	TD BANK		91,000,000.00	91,000,000.00	0.00	(91,000,000.00)	50,579,684.80
2/15/2020	9128284W7	INTEREST	UST	US TREASURY	8/15/2021	0.00	0.00	343,750.00	343,750.00	50,923,434.80
	9128286C9	INTEREST	UST	US TREASURY	2/15/2022	0.00	0.00	312,500.00	312,500.00	51,235,934.80
2/18/2020		BUY	CASH EQUIV	TD BANK		10,000,000.00	10,000,000.00	0.00	(10,000,000.00)	41,235,934.80
2/19/2020		SELL	CASH EQUIV	TD BANK		3,000,000.00	3,000,000.00	0.00	3,000,000.00	44,235,934.80
2/20/2020		SELL	CASH EQUIV	BAR HARBOR		20,000,000.00	20,000,000.00	0.00	20,000,000.00	64,235,934.80
		SELL	CASH EQUIV	CAMDEN NATIONAL		27,000,000.00	27,000,000.00	0.00	27,000,000.00	91,235,934.80
2/21/2020		BUY	CASH EQUIV	FIDELITY GOVERNMENT MMF		17,000,000.00	17,000,000.00	0.00	(17,000,000.00)	74,235,934.80
		BUY	CASH EQUIV	BAR HARBOR		20,000,000.00	20,000,000.00	0.00	(20,000,000.00)	54,235,934.80
		BUY	CASH EQUIV	CAMDEN NATIONAL		27,000,000.00	27,000,000.00	0.00	(27,000,000.00)	27,235,934.80
		BUY	CASH EQUIV	TD BANK		4,000,000.00	4,000,000.00	0.00	(4,000,000.00)	23,235,934.80
2/24/2020		SELL	CASH EQUIV	FIDELITY GOVERNMENT MMF		17,000,000.00	17,000,000.00	0.00	17,000,000.00	40,235,934.80
		SELL	CASH EQUIV	CAMDEN NATIONAL		19,000,000.00	19,000,000.00	0.00	19,000,000.00	59,235,934.80
2/25/2020		BUY	CASH EQUIV	CAMDEN NATIONAL		10,000,000.00	10,000,000.00	0.00	(10,000,000.00)	49,235,934.80
2/26/2020	3134GUSA9	MATURITY	INSTR	FHLMC	2/26/2020	10,000,000.00	10,000,000.00	46,875.00	10,046,875.00	59,282,809.80
	3134GUSA9	MATURITY	INSTR	FHLMC	2/26/2020	50,000,000.00	50,000,000.00	234,375.00	50,234,375.00	109,517,184.80
	3134GUSA9	MATURITY	INSTR	FHLMC	2/26/2020	25,000,000.00	25,000,000.00	117,187.50	25,117,187.50	134,634,372.30
	3135G0Y49	BUY	INSTR	FNMA	2/21/2023	10,001,000.00	10,001,000.00	2,361.11	(10,003,361.11)	124,631,011.19
	3135G0Y49	BUY	INSTR	FNMA	2/21/2023	50,005,000.00	50,005,000.00	11,805.56	(50,016,805.56)	74,614,205.63
	9128286D7	BUY	UST	US TREASURY	2/28/2021	25,265,625.00	25,265,625.00	307,348.90	(25,572,973.90)	49,041,231.73
		SELL	CASH EQUIV	BANGOR SAVINGS		20,000,000.00	20,000,000.00	0.00	20,000,000.00	69,041,231.73
		SELL	CASH EQUIV	BAR HARBOR		24,000,000.00	24,000,000.00	0.00	24,000,000.00	93,041,231.73

**Maine State Treasurer
Transaction Report
For the Month Ended February 29, 2020**

DATE	CUSIP	TRANSACTION	SECURITY TYPE	DESCRIPTION	MATURITY	PAR VALUE/SHARES	PRINCIPAL	INTEREST	TRANSACTION TOTAL	BALANCE
		SELL	CASH EQUIV	CAMDEN NATIONAL		31,000,000.00	31,000,000.00	0.00	31,000,000.00	124,041,231.73
2/27/2020		SELL	CASH EQUIV	ANDROSCOGGIN		10,000,000.00	10,000,000.00	0.00	10,000,000.00	134,041,231.73
		SELL	CASH EQUIV	CAMDEN NATIONAL		16,000,000.00	16,000,000.00	0.00	16,000,000.00	150,041,231.73
		SELL	CASH EQUIV	FIRST NATIONAL		10,000,000.00	10,000,000.00	0.00	10,000,000.00	160,041,231.73
2/28/2020		BUY	CASH EQUIV	ANDROSCOGGIN		10,000,000.00	10,000,000.00	0.00	(10,000,000.00)	150,041,231.73
		BUY	CASH EQUIV	CAMDEN NATIONAL		21,000,000.00	21,000,000.00	0.00	(21,000,000.00)	129,041,231.73
		BUY	CASH EQUIV	FIRST NATIONAL		10,000,000.00	10,000,000.00	0.00	(10,000,000.00)	119,041,231.73
2/29/2020	9128282F6	INTEREST	UST	US TREASURY	8/31/2021	0.00	0.00	168,750.00	168,750.00	119,209,981.73
	9128282S8	INTEREST	UST	US TREASURY	8/31/2022	0.00	0.00	203,125.00	203,125.00	119,413,106.73
	9128286D7	INTEREST	UST	US TREASURY	2/28/2021	0.00	0.00	312,500.00	312,500.00	119,725,606.73
		INTEREST	CASH EQUIV	MISC INCOME		0.00	0.00	8.81	8.81	119,725,615.54
Net Contributions									-	
Net Withdrawals									119,725,615.54	

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

DATE	TRANSACTION	CUSIP	DESCRIPTION	COUPON	MATURITY DATE	PAR VALUE/SHARES	PRINCIPAL	INTEREST	TOTAL
3/3/2020	INTEREST	478160CD4	JOHNSON & JOHNSON CORP NOTES	2.250	3/3/2022	16,893,000.00	0.00	190,046.25	190,046.25
3/6/2020	INTEREST	3135G0W33	FANNIE MAE NOTES	1.375	9/6/2022	10,000,000.00	0	68,750.00	68,750.00
3/6/2020	INTEREST	3135G0W33	FANNIE MAE NOTES	1.375	9/6/2022	25,000,000.00	0.00	171,875.00	171,875.00
3/29/2020	INTEREST	3137EAEJ4	FHLMC NOTES	1.625	9/29/2020	20,000,000.00	0.00	162,500.00	162,500.00
3/30/2020	MATURITY	3130ADUJ9	FEDERAL HOME LOAN BANKS NOTES	2.375	3/30/2020	30,000,000.00	30,000,000.00	356,250.00	30,356,250.00