



Maine State Treasurer

Pooled Cash Account

Reports for the period January 1, 2020 – January 31, 2020

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 January 31, 2020**

Amortized Cost Basis Activity Summary		
Beginning Amortized Cost Value		1,627,413,356.74
Additions		
Contributions	185,474,665.87	
Interest Received	3,007,587.60	
Accrued Interest Sold	0.00	
Gain on Sales	0.00	
Total Additions		188,482,253.47
Deductions		
Withdrawals	0.00	
Accrued Interest Purchased	4,378.47	
Loss on Sales	0.00	
Total Deductions		(4,378.47)
Accretion (Amortization) for the Period		80,015.63
Ending Amortized Cost Value		1,815,971,247.37
Ending Fair Value		1,823,129,815.19
Unrealized Gain (Loss)		7,158,567.82

Detail of Amortized Cost Basis Return				
	Interest Earned	Accretion (Amortization)	Realized Gain(Loss)	Total Income
Current Holdings				
Cash and Equivalents	643,799.41	0.00	0.00	643,799.41
Repurchase Agreement	0.00	0.00	0.00	0.00
Certificates of Deposit	428,569.44	0.00	0.00	428,569.44
Commercial Paper	0.00	0.00	0.00	0.00
U.S. Treasuries	784,637.70	(97,440.83)	0.00	687,196.87
Federal Agency	713,645.82	5,936.87	0.00	719,582.69
Corporate	47,091.04	4,687.08	0.00	51,778.12
Sales and Maturities				
Repurchase Agreement	0.00	0.00	0.00	0.00
Commercial Paper	0.00	111,408.94	0.00	111,408.94
Certificates of Deposit	21,031.11	0.00	0.00	21,031.11
U.S. Treasuries	49,422.55	54,232.82	0.00	103,655.37
Federal Agency	33,333.33	1,190.75	0.00	34,524.08
Corporate	0.00	0.00	0.00	0.00
Total	2,721,530.40	80,015.63	0.00	2,801,546.03

Annualized Comparative Rates of Return			
	Twelve Month Trailing	Six Month Trailing	For the Month
Fed Funds	2.22%	1.94%	1.75%
Overnight Repo	2.22%	1.91%	1.60%
3 Month T-Bill	2.02%	1.70%	1.54%
6 Month T-Bill	2.02%	1.69%	1.55%
1 Year T-Note	2.02%	1.72%	1.60%
2 Year T-Note	1.89%	1.59%	1.53%
5 Year T-Note	1.88%	1.58%	1.57%

Summary of Amortized Cost Basis Return for the Period		
	Total Portfolio	Excluding Cash Equivalents
Interest Earned	2,721,530.40	2,077,730.99
Accretion (Amortization)	80,015.63	80,015.63
Realized Gain (Loss) on Sales	0.00	0.00
Total Income on Portfolio	2,801,546.03	2,157,746.62
Average Daily Historical Cost	1,731,269,890.03	1,274,818,277.13
Annualized Return	1.91%	1.99%
Annualized Return Fiscal Year to Date	2.14%	2.21%
Investment Advisory Fees	14,583.34	n/a
Annualized Return (net of fees)	1.90%	n/a
Weighted Average Effective Duration in Days	448	637

**Maine State Treasurer
Activity and Performance Summary
For the Month Ending January 31, 2020**

Fair Value Basis Activity Summary		
Beginning Fair Value		1,630,754,654.54
Additions		
Contributions	185,474,665.87	
Interest Received	3,007,587.60	
Accrued Interest Sold	0.00	
Total Additions		188,482,253.47
Deductions		
Withdrawals	0.00	
Accrued Interest Purchased	4,378.47	
Total Deductions		(4,378.47)
Change in Fair Value for the Period		3,897,285.65
Ending Fair Value		1,823,129,815.19

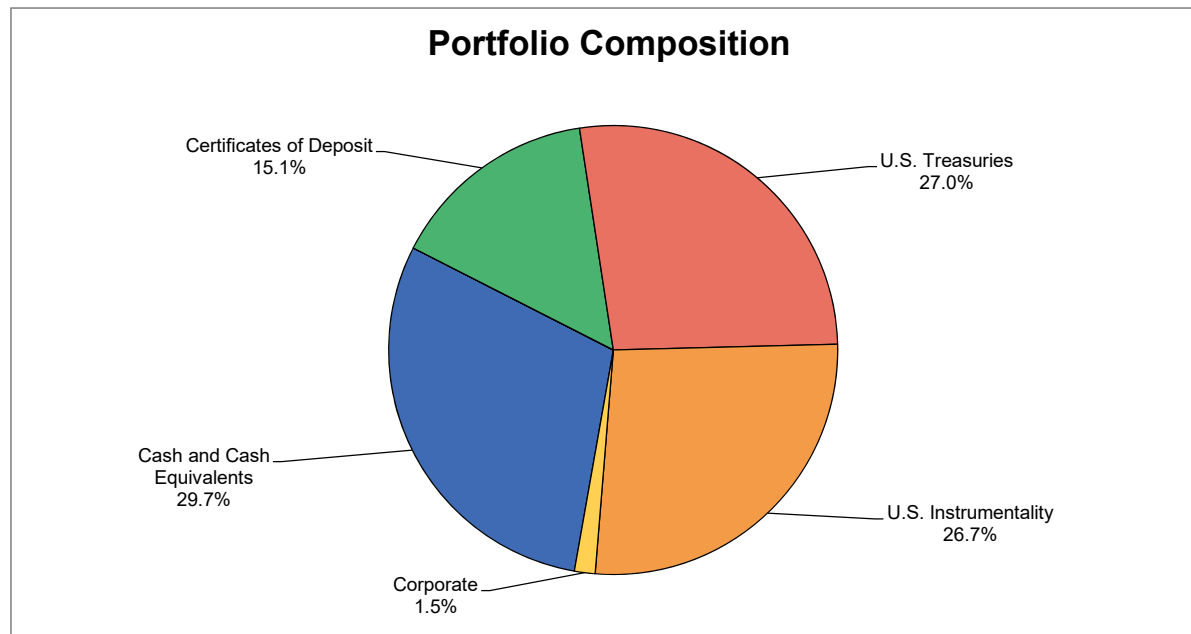
Detail of Fair Value Basis Return			
	Interest Earned	Change in Fair Value	Total Income
Current Holdings			
Cash and Equivalents	643,799.41	0.00	643,799.41
Repurchase Agreement	0.00	0.00	0.00
Certificates of Deposit	428,569.44	0.00	428,569.44
Commercial Paper	0.00	0.00	0.00
U.S. Treasuries	784,637.70	2,790,968.00	3,575,605.70
Federal Agency	713,645.82	938,812.00	1,652,457.82
Corporate	47,091.04	68,463.65	115,554.69
Sales and Maturities			
Repurchase Agreements	0.00	0.00	0.00
Commercial Paper	0.00	78,525.00	78,525.00
Certificates of Deposit	21,031.11	0.00	21,031.11
U.S. Treasuries	49,422.55	15,617.00	65,039.55
Federal Agency	33,333.33	4,900.00	38,233.33
Corporate	0.00	0.00	0.00
Total	<u>2,721,530.40</u>	<u>3,897,285.65</u>	<u>6,618,816.05</u>

Annualized Comparative Rates of Return			
	Twelve Month Trailing	Six Month Trailing	For the Month
Fed Funds	2.22%	1.94%	1.75%
Overnight Repo	2.22%	1.91%	1.60%
3 Month T-Bill	2.22%	1.95%	1.59%
6 Month T-Bill	2.49%	2.26%	1.79%
1 Year T-Note	2.90%	2.65%	2.84%
2 Year T-Note	3.76%	3.41%	6.50%
5 Year T-Note	7.28%	6.55%	23.76%

Summary of Fair Value Basis Return for the Period		
	Total Portfolio	Excluding Cash Equivalents
Interest Earned	2,721,530.40	2,077,730.99
Change in Fair Value	<u>3,897,285.65</u>	<u>3,897,285.65</u>
Total Income on Portfolio	6,618,816.05	5,975,016.64
Average Daily Historical Cost	1,731,269,890.03	1,274,818,277.13
Annualized Return	4.50%	5.52%
Annualized Return Fiscal Year to Date	2.56%	2.79%
Weighted Average Effective Duration in Days	448	637

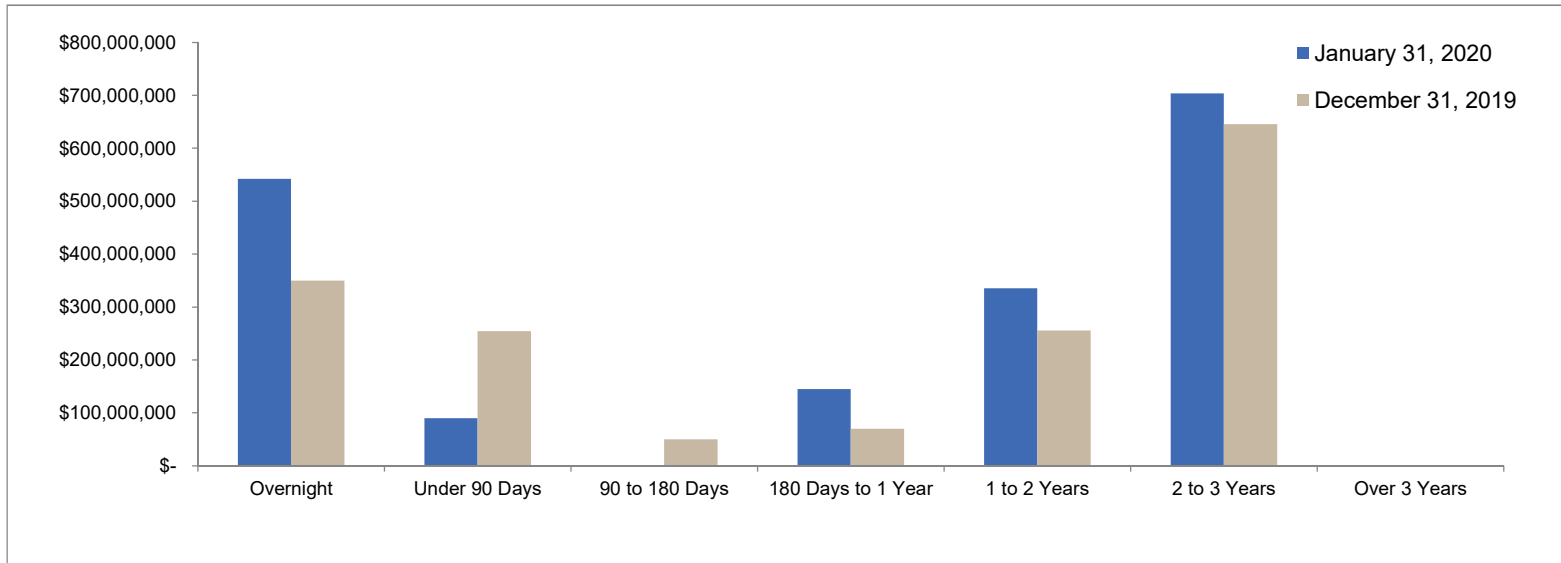
**Maine State Treasurer
Investments - By Security Type
As of January 31, 2020**

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	542,000,000.00	542,000,000.00	542,000,000.00	643,784.80	0.00	1	0.00	29.7%	1.65%
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	3,177,333.33	0.00	387	1.04	15.1%	2.18%
U.S. Treasuries	488,995,781.27	488,659,450.38	492,131,720.00	2,276,641.98	3,472,269.62	837	2.23	27.0%	1.66%
U.S. Instrumentality	483,357,675.00	483,568,628.72	486,850,377.00	2,027,486.11	3,281,748.28	712	1.68	26.7%	2.05%
Corporate	26,719,792.85	26,743,168.27	27,147,718.19	246,190.81	404,549.92	484	1.28	1.5%	2.33%
Total	1,816,073,249.12	1,815,971,247.37	1,823,129,815.19	8,371,437.03	7,158,567.82	482	1.23	100.0%	1.85%



**Maine State Treasurer
Investments - By Maturity
As of January 31, 2020**

Maturity Distribution	Original Cost January 31, 2020	Percentage	Original Cost December 31, 2019
Overnight	542,000,000.00	29.8%	350,000,000.00
Under 90 Days	89,832,700.00	4.9%	254,153,808.82
90 to 180 Days	-	0.0%	50,000,000.00
180 Days to 1 Year	144,851,656.25	8.0%	69,851,656.25
1 to 2 Years	335,567,420.32	18.5%	255,316,670.32
2 to 3 Years	703,821,472.55	38.8%	645,594,347.55
Over 3 Years	-	0.0%	-
Totals	\$ 1,816,073,249.12	100.0%	\$ 1,624,916,482.94



**Maine State Treasurer
Portfolio Holdings
As of January 31, 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	01/31/20	1.650 V		44,000,000.00	44,000,000.00 0.00	44,000,000.00 0.00	44,000,000.00 0.00	0.00	0.00	62,974.30	61,674.97	61,674.97	2.41%	1.650
CITIZENS BANK	01/31/20	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	0.00	91,663.16	91,663.16	5.49%	1.660
BANGOR SAVINGS BANK NOW	01/31/20	1.650 V		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	34,356.16	59,509.75	59,509.75	2.19%	1.650
TD BANK	01/31/20	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	296,049.68	6,782.97	6,782.97	0.55%	1.650
ANDROSCOGGIN BANK	01/31/20	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	35,831.76	34,981.06	34,981.06	1.37%	1.650
BATH SAVINGS	01/31/20	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	20,253.69	19,620.09	19,620.09	0.77%	1.650
BIDDEFORD SAVINGS BANK	01/31/20	1.650 V		196,000,000.00	196,000,000.00 0.00	196,000,000.00 0.00	196,000,000.00 0.00	0.00	0.00	0.00	249,995.97	249,995.97	10.75%	1.650
CAMDEN NATIONAL BANK	01/31/20	1.650 V		69,000,000.00	69,000,000.00 0.00	69,000,000.00 0.00	69,000,000.00 0.00	0.00	0.00	24,766.64	38,801.61	38,801.61	3.78%	1.650
FIDELITY GOVERNMENT PORTFOLIO	01/31/20	1.510 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	0.00	45,815.88	45,815.88	1.04%	1.510
FIRST NATIONAL	01/31/20	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	17,892.98	34,939.34	34,939.34	1.37%	1.650
MISCELLAENOUS INCOME	01/31/20	0.000 V		0.00	0.00 0.00	0.00 0.00	0.00 0.00	0.00	0.00	14.61	14.61	0.00	0.00%	0.000
TOTAL				542,000,000.00	542,000,000.00 0.00	542,000,000.00 0.00	542,000,000.00 0.00	0.00	0.00	492,139.82	643,799.41	643,784.80	29.73%	1.647
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	111,944.44	1,079,722.22	2.74%	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	110,048.61	0.27%	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	18,229.17	18,229.17	1.37%	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	36,458.33	36,458.33	2.74%	1.752
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	336,375.00	0.82%	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	307,062.50	0.82%	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	504,687.50	1.37%	2.589

**Maine State Treasurer
Portfolio Holdings
As of January 31, 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	100,319.44	757,250.00	2.74%	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	27,500.00	27,500.00	2.19%	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	428,569.44	3,177,333.33	15.1%	2.181

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	9,948,075.10 5,585.20	10,015,625.00 7,035.00	67,549.90	0.00	0.00	14,903.85	37,500.00	0.55%	2.422
US TREASURY NOTES 9128284W7	09/16/19	2.750	08/15/21	25,000,000.00	25,432,617.19 59,782.61	25,349,126.00 (18,755.25)	25,511,720.00 55,670.00	162,594.00	0.00	0.00	57,914.40	317,595.11	1.40%	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	29,814,467.70 9,876.30	29,873,436.00 104,286.00	58,968.30	0.00	0.00	28,743.13	142,788.46	1.64%	1.523
US TREASURY NOTES 9128286C9	09/30/19	2.500	02/15/22	25,000,000.00	25,493,164.06 78,125.00	25,424,522.25 (17,160.50)	25,578,125.00 103,525.00	153,602.75	0.00	0.00	52,649.46	288,722.83	1.40%	1.649
US TREASURY NOTES 912828W89	09/03/19	1.875	03/31/22	40,000,000.00	40,404,687.50 0.00	40,340,925.20 (13,135.60)	40,462,500.00 207,820.00	121,574.80	0.00	0.00	63,524.59	254,098.36	2.22%	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	23,288,322.94 (10,872.10)	23,460,000.00 122,176.00	171,677.06	0.00	0.00	43,831.96	154,118.85	1.29%	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	30,389,188.50 (14,665.80)	30,600,000.00 159,360.00	210,811.50	0.00	0.00	57,172.13	201,024.59	1.68%	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	25,260,608.00 (9,535.75)	25,445,312.50 136,712.50	184,704.50	0.00	0.00	45,243.82	113,839.29	1.40%	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	25,260,608.00 (9,535.75)	25,445,312.50 136,712.50	184,704.50	0.00	0.00	45,243.82	113,839.29	1.40%	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	27,196,622.10 (6,812.91)	27,523,125.00 166,644.00	326,502.90	0.00	0.00	48,863.32	50,439.56	1.51%	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	24,954,919.50 1,524.25	25,257,812.50 161,137.50	302,893.00	0.00	218,750.00	37,076.71	20,432.69	1.39%	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	24,973,185.50 913.00	25,257,812.50 161,137.50	284,627.00	0.00	218,750.00	37,076.71	20,432.69	1.39%	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	26,119,045.94 (4,026.62)	26,268,125.00 167,583.00	149,079.06	0.00	227,500.00	38,559.78	21,250.00	1.44%	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	35,180,398.75 (6,097.35)	35,360,937.50 225,592.50	180,538.75	0.00	306,250.00	51,907.40	28,605.77	1.94%	1.535
US TREASURY NOTES 9128282S8	09/30/19	1.625	08/31/22	25,000,000.00	25,008,789.06 33,482.14	25,007,862.00 (231.75)	25,195,312.50 174,812.50	187,450.50	0.00	0.00	34,598.21	171,875.00	1.38%	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	29,858,571.00 4,343.10	30,046,875.00 229,695.00	188,304.00	0.00	0.00	34,938.52	122,848.36	1.65%	1.554
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	30,285,023.70 (8,635.80)	30,557,814.00 228,504.00	272,790.30	0.00	0.00	51,098.90	153,296.70	1.68%	1.644

**Maine State Treasurer
Portfolio Holdings
As of January 31, 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
UNITED STATES TREASURY NOTES 912828YW4	12/31/19	1.625	12/15/22	30,000,000.00	30,008,203.13 21,311.48	30,007,978.20 (217.50)	30,271,875.00 242,565.00	263,896.80	0.00	0.00	41,290.99	63,934.43	1.66%	1.616
TOTAL				486,000,000.00	488,995,781.27 297,663.40	488,659,450.38 (97,440.83)	492,131,720.00 2,790,968.00	3,472,269.62	0.00	971,250.00	784,637.70	2,276,641.98	26.99%	1.656
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	29,975,517.30 12,449.10	30,037,920.00 (19,290.00)	62,402.70	0.00	0.00	59,375.00	239,479.17	1.65%	2.880
FHLMC NOTES 3137EAEJ4	10/18/17	1.625	09/29/20	20,000,000.00	19,931,200.00 0.00	19,984,285.40 1,967.80	20,007,620.00 8,860.00	23,334.60	0.00	0.00	27,083.33	110,138.89	1.10%	1.745
FANNIE MAE NOTES 3135G0U84	11/07/18	2.875	10/30/20	20,000,000.00	19,951,400.00 0.00	19,981,371.40 2,056.80	20,193,620.00 (7,740.00)	212,248.60	0.00	0.00	47,916.66	145,347.22	1.11%	3.002
FANNIE MAE NOTES 3135G0U84 .	12/31/18	2.875	10/30/20	15,000,000.00	15,071,400.00 0.00	15,029,647.65 (3,277.80)	15,145,215.00 (5,805.00)	115,567.35	0.00	0.00	35,937.50	109,010.42	0.83%	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	10,064,871.10 (3,112.80)	10,272,420.00 27,820.00	207,548.90	0.00	0.00	25,000.00	90,833.33	0.56%	2.607
FREDDIE MAC NOTES (CALLABLE) 3134GUSA9	11/26/19	1.875	11/26/21 02/26/20	10,000,000.00	10,001,500.00 7,812.50	10,001,358.10 (65.50)	10,001,560.00 (1,510.00)	201.90	0.00	0.00	15,625.00	33,854.17	0.55%	1.867
FREDDIE MAC NOTES (CALLABLE) 3134GUSA9 .	11/26/19	1.875	11/26/21 02/26/20	50,000,000.00	50,007,500.00 0.00	50,006,790.50 (327.50)	50,007,800.00 (7,550.00)	1,009.50	0.00	0.00	78,125.00	169,270.83	2.74%	1.867
FREDDIE MAC NOTES (CALLABLE) 3134GUSA9 ..	12/02/19	1.875	11/26/21 02/26/20	25,000,000.00	25,007,500.00 0.00	25,006,833.00 (339.00)	25,003,900.00 (3,775.00)	(2,933.00)	0.00	0.00	39,062.50	84,635.42	1.37%	1.859
FANNIE MAE NOTES 3135G0S38	02/26/19	2.000	01/05/22	15,000,000.00	14,788,500.00 0.00	14,855,862.75 6,100.20	15,177,240.00 61,635.00	321,377.25	0.00	150,000.00	25,000.00	21,666.67	0.83%	2.514
FANNIE MAE NOTES 3135G0U92	09/16/19	2.625	01/11/22	25,000,000.00	25,462,250.00 0.00	25,389,058.25 (16,373.50)	25,595,850.00 90,000.00	206,791.75	0.00	328,125.00	54,687.50	36,458.33	1.40%	1.807
FANNIE MAE NOTES 3135G0T45	07/19/19	1.875	04/05/22	15,000,000.00	14,994,450.00 0.00	14,995,650.75 162.75	15,163,155.00 66,510.00	167,504.25	0.00	0.00	23,437.50	90,625.00	0.83%	1.889
FANNIE MAE NOTES 3135G0V59	04/16/19	2.250	04/12/22	40,000,000.00	39,820,800.00 0.00	39,867,110.00 4,904.40	40,761,640.00 163,280.00	894,530.00	0.00	0.00	75,000.00	272,500.00	2.24%	2.406
FANNIE MAE NOTES 3135G0V59 .	05/15/19	2.250	04/12/22	20,000,000.00	20,021,600.00 0.00	20,016,581.60 (613.20)	20,380,820.00 81,640.00	364,238.40	0.00	0.00	37,500.00	136,250.00	1.12%	2.211
FEDERAL FARM CREDIT BANK (CALLABLE) 3133ELKL7	01/31/20	1.625	04/29/22 04/29/20	48,500,000.00	48,487,875.00 4,378.47	48,487,885.67 10.67	48,487,972.00 97.00	86.33	(4,378.47)	0.00	0.00	4,378.47	2.66%	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	30,144,219.00 (4,993.80)	30,533,070.00 187,500.00	388,851.00	0.00	0.00	53,125.00	90,312.50	1.67%	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	24,833,713.00 5,246.25	25,012,750.00 177,225.00	179,037.00	0.00	0.00	28,645.83	138,454.86	1.37%	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	9,920,486.50 2,506.50	10,005,100.00 70,890.00	84,613.50	0.00	0.00	11,458.33	55,381.94	0.55%	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	25,017,260.25 (491.00)	25,016,025.00 (7,675.00)	(1,235.25)	0.00	0.00	41,666.67	163,888.89	1.37%	1.973

**Maine State Treasurer
Portfolio Holdings
As of January 31, 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
FANNIE MAE NOTES (CALLABLE) 3135G0X40	01/17/20	1.800	01/17/23 07/17/20	50,000,000.00	49,990,000.00 0.00	49,990,126.50 126.50	50,046,700.00 56,700.00	56,573.50	0.00	0.00	35,000.00	35,000.00	2.75%	1.807
TOTAL				483,500,000.00	483,357,675.00 117,156.25	483,568,628.72 5,936.87	486,850,377.00 938,812.00	3,281,748.28	(4,378.47)	478,125.00	713,645.82	2,027,486.11	26.70%	2.051
CORPORATE NOTES														
MICROSOFT CORP NOTES 594918BV5	02/13/17	1.850	02/06/20	10,000,000.00	10,038,800.00 0.00	10,000,184.70 (1,108.40)	10,000,090.00 520.00	(94.70)	0.00	0.00	15,416.67	89,930.56	0.55%	1.716
JOHNSON & JOHNSON CORP NOTES 478160CD4	03/08/19	2.250	03/03/22	16,893,000.00	16,680,992.85 0.00	16,742,983.57 5,795.48	17,147,628.19 67,943.65	404,644.62	0.00	0.00	31,674.37	156,260.25	0.94%	2.690
TOTAL				26,893,000.00	26,719,792.85 0.00	26,743,168.27 4,687.08	27,147,718.19 68,463.65	404,549.92	0.00	0.00	47,091.04	246,190.81	1.49%	2.331
GRAND TOTAL				1,813,393,000.00	1,816,073,249.12 414,819.65	1,815,971,247.37 (66,816.88)	1,823,129,815.19 3,798,243.65	7,158,567.82	(4,378.47)	1,941,514.82	2,617,743.41	8,371,437.03	100.00%	1.848

Maine State Treasurer
GASB 40 - Deposit and Investment Risk Disclosure
As of January 31, 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	0.55%	10,015,625.00	0.55%	0.78
9128284W7	U.S. TREASURY	2.750	8/15/2021		AA+	Aaa	25,000,000.00	25,432,617.19	1.40%	25,511,720.00	1.40%	1.49
9128282F6	U.S. TREASURY	1.125	8/31/2021		AA+	Aaa	30,000,000.00	29,764,453.13	1.64%	29,873,436.00	1.64%	1.55
9128286C9	U.S. TREASURY	2.500	2/15/2022		AA+	Aaa	25,000,000.00	25,493,164.06	1.40%	25,578,125.00	1.40%	1.97
912828W89	U.S. TREASURY	1.875	3/31/2022		AA+	Aaa	40,000,000.00	40,404,687.50	2.22%	40,462,500.00	2.22%	2.10
9128286M7	U.S. TREASURY	2.250	4/15/2022		AA+	Aaa	23,000,000.00	23,321,640.63	1.28%	23,460,000.00	1.29%	2.14
9128286M7 .	U.S. TREASURY	2.250	4/15/2022		AA+	Aaa	30,000,000.00	30,426,562.50	1.68%	30,600,000.00	1.68%	2.14
9128286U9	U.S. TREASURY	2.125	5/15/2022		AA+	Aaa	25,000,000.00	25,289,062.50	1.39%	25,445,312.50	1.40%	2.22
9128286U9	U.S. TREASURY	2.125	5/15/2022		AA+	Aaa	25,000,000.00	25,289,062.50	1.39%	25,445,312.50	1.40%	2.22
912828XG0	U.S. TREASURY	2.125	6/30/2022		AA+	Aaa	27,000,000.00	27,241,523.44	1.50%	27,523,125.00	1.51%	2.35
9128287C8	U.S. TREASURY	1.750	7/15/2022		AA+	Aaa	25,000,000.00	24,945,312.50	1.37%	25,257,812.50	1.39%	2.40
9128287C8 .	U.S. TREASURY	1.750	7/15/2022		AA+	Aaa	25,000,000.00	24,967,773.44	1.37%	25,257,812.50	1.39%	2.40
9128287C8 ..	U.S. TREASURY	1.750	7/15/2022		AA+	Aaa	26,000,000.00	26,142,187.50	1.44%	26,268,125.00	1.44%	2.40
9128287C8 ...	U.S. TREASURY	1.750	7/15/2022		AA+	Aaa	35,000,000.00	35,211,914.06	1.94%	35,360,937.50	1.94%	2.40
9128282S8	U.S. TREASURY	1.625	8/31/2022		AA+	Aaa	25,000,000.00	25,008,789.06	1.38%	25,195,312.50	1.38%	2.50
912828YK0	U.S. TREASURY	1.375	10/15/2022		AA+	Aaa	30,000,000.00	29,844,140.63	1.64%	30,046,875.00	1.65%	2.64
9128283C2	U.S. TREASURY	2.000	10/31/2022		AA+	Aaa	30,000,000.00	30,307,031.25	1.67%	30,557,814.00	1.68%	2.66
912828YW4	U.S. TREASURY	1.625	12/15/2022		AA+	Aaa	30,000,000.00	30,008,203.13	1.65%	30,271,875.00	1.66%	2.79
ISSUER TOTAL							486,000,000.00	488,995,781.27	26.93%	492,131,720.00	26.99%	2.23
FNMA												
3135G0U84	U.S. INSTRUMENTALITY	2.875	10/30/2020		AA+	Aaa	20,000,000.00	19,951,400.00	1.10%	20,193,620.00	1.11%	0.74
3135G0U84 .	U.S. INSTRUMENTALITY	2.875	10/30/2020		AA+	Aaa	15,000,000.00	15,071,400.00	0.83%	15,145,215.00	0.83%	0.74
3135G0S38	U.S. INSTRUMENTALITY	2.000	1/5/2022		AA+	Aaa	15,000,000.00	14,788,500.00	0.81%	15,177,240.00	0.83%	1.89
3135G0U92	U.S. INSTRUMENTALITY	2.625	1/11/2022		AA+	Aaa	25,000,000.00	25,462,250.00	1.40%	25,595,850.00	1.40%	1.89
3135G0T45	U.S. INSTRUMENTALITY	1.875	4/5/2022		AA+	Aaa	15,000,000.00	14,994,450.00	0.83%	15,163,155.00	0.83%	2.12
3135G0V59	U.S. INSTRUMENTALITY	2.250	4/12/2022		AA+	Aaa	40,000,000.00	39,820,800.00	2.19%	40,761,640.00	2.24%	2.13
3135G0V59 .	U.S. INSTRUMENTALITY	2.250	4/12/2022		AA+	Aaa	20,000,000.00	20,021,600.00	1.10%	20,380,820.00	1.12%	2.13
3135G0W33	U.S. INSTRUMENTALITY	1.375	9/6/2022		AA+	Aaa	25,000,000.00	24,816,750.00	1.37%	25,012,750.00	1.37%	2.53
3135G0W33 .	U.S. INSTRUMENTALITY	1.375	9/6/2022		AA+	Aaa	10,000,000.00	9,912,800.00	0.55%	10,005,100.00	0.55%	2.53
3135G0X40	U.S. INSTRUMENTALITY	1.800	1/17/2023	7/17/2020	AA+	Aaa	50,000,000.00	49,990,000.00	2.75%	50,046,700.00	2.75%	2.87
ISSUER TOTAL							235,000,000.00	234,829,950.00	12.93%	237,482,090.00	13.03%	2.10
TD BANK												
	CASH AND CASH EQUIVALENTS		2/1/2020		NR	NR	196,000,000.00	196,000,000.00	10.79%	196,000,000.00	10.75%	0.00
ISSUER TOTAL							196,000,000.00	196,000,000.00	10.79%	196,000,000.00	10.75%	0.00

Maine State Treasurer
GASB 40 - Deposit and Investment Risk Disclosure
As of January 31, 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		2/1/2020		NR	NR	69,000,000.00	69,000,000.00	3.80%	69,000,000.00	3.78%	0.00
	CERTIFICATES OF DEPOSIT	2.600	4/8/2020		NR	NR	50,000,000.00	50,000,000.00	2.75%	50,000,000.00	2.74%	0.18
	CERTIFICATES OF DEPOSIT	1.750	10/17/2020		NR	NR	25,000,000.00	25,000,000.00	1.38%	25,000,000.00	1.37%	0.70
	CERTIFICATES OF DEPOSIT	1.750	1/17/2021		NR	NR	50,000,000.00	50,000,000.00	2.75%	50,000,000.00	2.74%	0.96
ISSUER TOTAL							194,000,000.00	194,000,000.00	10.68%	194,000,000.00	10.64%	0.38
<u>FHLMC</u>												
3137EAEJ4	U.S. INSTRUMENTALITY	1.625	9/29/2020		AA+	Aaa	20,000,000.00	19,931,200.00	1.10%	20,007,620.00	1.10%	0.65
3134GUSA9	U.S. INSTRUMENTALITY	1.875	11/26/2021	2/26/2020	AA+	Aaa	10,000,000.00	10,001,500.00	0.55%	10,001,560.00	0.55%	0.52
3134GUSA9 .	U.S. INSTRUMENTALITY	1.875	11/26/2021	2/26/2020	AA+	Aaa	50,000,000.00	50,007,500.00	2.75%	50,007,800.00	2.74%	0.52
3134GUSA9 ..	U.S. INSTRUMENTALITY	1.875	11/26/2021	2/26/2020	AA+	Aaa	25,000,000.00	25,007,500.00	1.38%	25,003,900.00	1.37%	0.52
ISSUER TOTAL							105,000,000.00	104,947,700.00	5.78%	105,020,880.00	5.76%	0.54
<u>CITIZENS BANK</u>												
	CASH AND CASH EQUIVALENTS		2/1/2020		NR	NR	100,000,000.00	100,000,000.00	5.51%	100,000,000.00	5.49%	0.00
ISSUER TOTAL							100,000,000.00	100,000,000.00	5.51%	100,000,000.00	5.49%	0.00
<u>FHLB</u>												
3130ADUJ9	U.S. INSTRUMENTALITY	2.375	3/30/2020		AA+	Aaa	30,000,000.00	29,793,900.00	1.64%	30,037,920.00	1.65%	0.17
3130AF5B9	U.S. INSTRUMENTALITY	3.000	10/12/2021		AA+	Aaa	10,000,000.00	10,103,100.00	0.56%	10,272,420.00	0.56%	1.64
313379Q69	U.S. INSTRUMENTALITY	2.125	6/10/2022		AA+	Aaa	30,000,000.00	30,176,400.00	1.66%	30,533,070.00	1.67%	2.29
3130AH7E7	U.S. INSTRUMENTALITY	2.000	10/3/2022		AA+	Aaa	25,000,000.00	25,018,750.00	1.38%	25,016,025.00	1.37%	2.57
ISSUER TOTAL							95,000,000.00	95,092,150.00	5.24%	95,859,435.00	5.26%	1.63
<u>BAR HARBOR</u>												
	CASH AND CASH EQUIVALENTS		2/1/2020		NR	NR	44,000,000.00	44,000,000.00	2.42%	44,000,000.00	2.41%	0.00
	CERTIFICATES OF DEPOSIT	2.330	6/12/2021		NR	NR	50,000,000.00	50,000,000.00	2.75%	50,000,000.00	2.74%	1.35
ISSUER TOTAL							94,000,000.00	94,000,000.00	5.18%	94,000,000.00	5.16%	0.72
<u>PEOPLE'S UNITED BANK</u>												
	CERTIFICATES OF DEPOSIT	2.550	4/18/2021		NR	NR	15,000,000.00	15,000,000.00	0.83%	15,000,000.00	0.82%	1.20
	CERTIFICATES OF DEPOSIT	2.550	4/22/2021		NR	NR	25,000,000.00	25,000,000.00	1.38%	25,000,000.00	1.37%	1.17
	CERTIFICATES OF DEPOSIT	1.650	1/17/2022		NR	NR	40,000,000.00	40,000,000.00	2.20%	40,000,000.00	2.19%	1.91
ISSUER TOTAL							80,000,000.00	80,000,000.00	4.41%	80,000,000.00	4.39%	1.55

Maine State Treasurer
GASB 40 - Deposit and Investment Risk Disclosure
As of January 31, 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>BANGOR SAVINGS</u>												
	CASH AND CASH EQUIVALENTS		2/1/2020		NR	NR	40,000,000.00	40,000,000.00	2.20%	40,000,000.00	2.19%	0.00
	CERTIFICATES OF DEPOSIT	2.650	10/8/2020		NR	NR	5,000,000.00	5,000,000.00	0.28%	5,000,000.00	0.27%	0.68
	CERTIFICATES OF DEPOSIT	2.700	4/8/2021		NR	NR	15,000,000.00	15,000,000.00	0.83%	15,000,000.00	0.82%	1.17
ISSUER TOTAL							60,000,000.00	60,000,000.00	3.30%	60,000,000.00	3.29%	0.35
<u>FFCB</u>												
3133ELKL7	U.S. INSTRUMENTALITY	1.625	4/29/2022	4/29/2020	AA+	Aaa	48,500,000.00	48,487,875.00	2.67%	48,487,972.00	2.66%	2.19
ISSUER TOTAL							48,500,000.00	48,487,875.00	2.67%	48,487,972.00	2.66%	2.19
<u>ANDROSCOGGIN</u>												
	CASH AND CASH EQUIVALENTS		2/1/2020		NR	NR	25,000,000.00	25,000,000.00	1.38%	25,000,000.00	1.37%	0.00
ISSUER TOTAL							25,000,000.00	25,000,000.00	1.38%	25,000,000.00	1.37%	0.00
<u>FIRST NATIONAL</u>												
	CASH AND CASH EQUIVALENTS		2/1/2020				25,000,000.00	25,000,000.00	1.38%	25,000,000.00	1.37%	0.00
ISSUER TOTAL							25,000,000.00	25,000,000.00	1.38%	25,000,000.00	1.37%	0.00
<u>FIDELITY GOVERNMENT MMF</u>												
	CASH AND CASH EQUIVALENTS		2/1/2020		AAAm	Aaa	19,000,000.00	19,000,000.00	1.05%	19,000,000.00	1.04%	0.00
ISSUER TOTAL							19,000,000.00	19,000,000.00	1.05%	19,000,000.00	1.04%	0.00
<u>JOHNSON & JOHNSON</u>												
478160CD4	CORPORATE	2.250	3/3/2022		AAA	Aaa	16,893,000.00	16,680,992.85	0.92%	17,147,628.19	0.94%	2.02
ISSUER TOTAL							16,893,000.00	16,680,992.85	0.92%	17,147,628.19	0.94%	2.02
<u>BATH SAVINGS</u>												
	CASH AND CASH EQUIVALENTS		2/1/2020		NR	NR	14,000,000.00	14,000,000.00	0.77%	14,000,000.00	0.77%	0.00
ISSUER TOTAL							14,000,000.00	14,000,000.00	0.77%	14,000,000.00	0.77%	0.00
<u>MICROSOFT</u>												
594918BV5	CORPORATE	1.850	2/6/2020		AAA	Aaa	10,000,000.00	10,038,800.00	0.55%	10,000,090.00	0.55%	0.02
ISSUER TOTAL							10,000,000.00	10,038,800.00	0.55%	10,000,090.00	0.55%	0.02

Maine State Treasurer
GASB 40 - Deposit and Investment Risk Disclosure
As of January 31, 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>MACHIAS SAVINGS</u>												
	CASH AND CASH EQUIVALENTS		2/1/2020		NR	NR	10,000,000.00	10,000,000.00	0.55%	10,000,000.00	0.55%	0.00
ISSUER TOTAL							10,000,000.00	10,000,000.00	0.55%	10,000,000.00	0.55%	0.00
GRAND TOTAL							1,813,393,000.00	1,816,073,249.12	100.00%	1,823,129,815.19	100.00%	

**Maine State Treasurer
Securities Purchased
During the Month Ended January 31, 2020**

CUSIP	ISSUER	DATE	COUPON	MATURITY	CALL DATE	PAR VALUE/SHARES	UNIT COST	PRINCIPAL	ACCRUED INTEREST PURCHASED	YIELD
CASH AND EQUIVALENTS										
	CAMDEN NATIONAL	1/2/2020	1.650 V			10,000,000.00	100.00	10,000,000.00	0.00	1.650 V
	TD BANK	1/6/2020	1.650 V			49,000,000.00	100.00	49,000,000.00	0.00	1.650 V
	CITIZENS BANK	1/8/2020	1.660 V			15,000,000.00	100.00	15,000,000.00	0.00	1.660 V
	CITIZENS BANK	1/10/2020	1.660 V			38,000,000.00	100.00	38,000,000.00	0.00	1.660 V
	CITIZENS BANK	1/14/2020	1.660 V			26,000,000.00	100.00	26,000,000.00	0.00	1.660 V
	CAMDEN NATIONAL	1/15/2020	1.650 V			76,000,000.00	100.00	76,000,000.00	0.00	1.650 V
	CITIZENS BANK	1/15/2020	1.660 V			21,000,000.00	100.00	21,000,000.00	0.00	1.660 V
	TD BANK	1/15/2020	1.650 V			15,000,000.00	100.00	15,000,000.00	0.00	1.650 V
	FIDELITY GOVERNMENT MMF	1/17/2020	1.510 V			99,000,000.00	100.00	99,000,000.00	0.00	1.510 V
	MACHIAS SAVINGS	1/17/2020	1.620 V			10,000,000.00	100.00	10,000,000.00	0.00	1.620 V
	TD BANK	1/17/2020	1.650 V			26,000,000.00	100.00	26,000,000.00	0.00	1.650 V
	TD BANK	1/22/2020	1.650 V			31,000,000.00	100.00	31,000,000.00	0.00	1.650 V
	FIDELITY GOVERNMENT MMF	1/24/2020	1.510 V			51,000,000.00	100.00	51,000,000.00	0.00	1.510 V
	TD BANK	1/24/2020	1.650 V			4,000,000.00	100.00	4,000,000.00	0.00	1.650 V
	FIDELITY GOVERNMENT MMF	1/29/2020	1.510 V			34,000,000.00	100.00	34,000,000.00	0.00	1.510 V
	FIDELITY GOVERNMENT MMF	1/31/2020	1.510 V			18,000,000.00	100.00	18,000,000.00	0.00	1.510 V
	CAMDEN NATIONAL	1/31/2020	1.650 V			50,000,000.00	100.00	50,000,000.00	0.00	1.650 V
TOTAL:						573,000,000.00		573,000,000.00	0.00	
CERTIFICATES OF DEPOSIT										
	CAMDEN NATIONAL	1/17/2020	1.750	10/17/2020		25,000,000.00	100.00	25,000,000.00	0.00	1.75
	CAMDEN NATIONAL	1/17/2020	1.750	1/17/2021		50,000,000.00	100.00	50,000,000.00	0.00	1.75
	PEOPLE'S UNITED BANK	1/17/2020	1.650	1/17/2022		40,000,000.00	100.00	40,000,000.00	0.00	1.65
TOTAL:						115,000,000.00		115,000,000.00	0.00	
FEDERAL AGENCY SECURITIES										
3135G0X40	FNMA	1/17/2020	1.800	1/17/2023		50,000,000.00	99.980	49,990,000.00	0.00	1.81
3133ELKL7	FFCB	1/31/2020	1.625	4/29/2022		48,500,000.00	99.975	48,487,875.00	4,378.47	1.64
TOTAL:						98,500,000.00		98,477,875.00	4,378.47	
GRAND TOTAL:						786,500,000.00		786,477,875.00	4,378.47	

**Maine State Treasurer
Securities Sold and Matured
During the Month Ended January 31, 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														
	BAR HARBOR	1/3/2020	1.650	V	2,000,000.00	2,000,000.00	2,000,000.00	100.00	2,000,000.00	0.00	0.00	0.00	0.00	1.650
	CAMDEN NATIONAL	1/3/2020	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
	CAMDEN NATIONAL	1/7/2020	1.650	V	8,000,000.00	8,000,000.00	8,000,000.00	100.00	8,000,000.00	0.00	0.00	0.00	0.00	1.650
	CAMDEN NATIONAL	1/9/2020	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
	TD BANK	1/9/2020	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
	TD BANK	1/13/2020	1.650	V	46,000,000.00	46,000,000.00	46,000,000.00	100.00	46,000,000.00	0.00	0.00	0.00	0.00	1.650
	TD BANK	1/16/2020	1.650	V	25,000,000.00	25,000,000.00	25,000,000.00	100.00	25,000,000.00	0.00	0.00	0.00	0.00	1.650
	CAMDEN NATIONAL	1/17/2020	1.650	V	57,000,000.00	57,000,000.00	57,000,000.00	100.00	57,000,000.00	0.00	0.00	0.00	0.00	1.650
	FIDELITY GOVERNMENT MMF	1/21/2020	1.510	V	8,000,000.00	8,000,000.00	8,000,000.00	100.00	8,000,000.00	0.00	0.00	0.00	0.00	1.510
	FIDELITY GOVERNMENT MMF	1/23/2020	1.510	V	25,000,000.00	25,000,000.00	25,000,000.00	100.00	25,000,000.00	0.00	0.00	0.00	0.00	1.510
	FIDELITY GOVERNMENT MMF	1/27/2020	1.510	V	85,000,000.00	85,000,000.00	85,000,000.00	100.00	85,000,000.00	0.00	0.00	0.00	0.00	1.510
	FIDELITY GOVERNMENT MMF	1/28/2020	1.510	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	1.510
	FIDELITY GOVERNMENT MMF	1/30/2020	1.510	V	49,000,000.00	49,000,000.00	49,000,000.00	100.00	49,000,000.00	0.00	0.00	0.00	0.00	1.510
TOTAL:					381,000,000.00	381,000,000.00	381,000,000.00	0.00	381,000,000.00	0.00	0.00	0.00	0.00	
CERTIFICATES OF DEPOSIT														
	CAMDEN NATIONAL	1/17/2020	2.550	1/17/2020	20,000,000.00	20,000,000.00	20,000,000.00	0.00	20,000,000.00	0.00	0.00	387,947.78	21,031.11	2.55
TOTAL:					20,000,000.00	20,000,000.00	20,000,000.00	0.00	20,000,000.00	0.00	0.00	387,947.78	21,031.11	

**Maine State Treasurer
Securities Sold and Matured
During the Month Ended January 31, 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
COMMERCIAL PAPER														
46640PAH6	JP MORGAN	1/17/2020	0.000	1/17/2020	40,000,000.00	39,232,000.00	40,000,000.00	100.00	40,000,000.00	0.00	0.00	0.00	0.00	
							45,511.20		30,600.00					
62479LAH8	MUFG BANK LTD/NY	1/17/2020	0.000	1/17/2020	8,500,000.00	8,335,449.44	8,500,000.00	100.00	8,500,000.00	0.00	0.00	0.00	0.00	
							9,897.74		7,225.00					
89233GAH9	TOYOTA MOTOR CREDIT	1/17/2020	0.000	1/17/2020	50,000,000.00	49,079,500.00	50,000,000.00	100.00	50,000,000.00	0.00	0.00	0.00	0.00	
							56,000.00		40,700.00					
TOTAL:					98,500,000.00	96,646,949.44	98,500,000.00		98,500,000.00	0.00	0.00	0.00	0.00	
							111,408.94		78,525.00					
U.S. TREASURIES														
912828H52	US TREASURY	1/31/2020	1.250	1/31/2020	25,000,000.00	24,517,578.13	25,000,000.00	100.00	25,000,000.00	0.00	0.00	156,250.00	25,475.54	
							30,036.75		8,050.00					
912828H52	US TREASURY	1/31/2020	1.250	1/31/2020	23,500,000.00	23,228,281.25	23,500,000.00	100.00	23,500,000.00	0.00	0.00	146,875.00	23,947.01	
							24,196.07		7,567.00					
TOTAL:					48,500,000.00	47,745,859.38	48,500,000.00		48,500,000.00	0.00	0.00	303,125.00	49,422.55	
							54,232.82		15,617.00					
FEDERAL AGENCY SECURITIES														
3137EAE5	FHLMC	1/17/2020	1.500	1/17/2020	15,000,000.00	14,966,100.00	15,000,000.00	100.00	15,000,000.00	0.00	0.00	112,500.00	10,000.00	
							547.20		1,470.00					
3137EAE5	FHLMC	1/17/2020	1.500	1/17/2020	15,000,000.00	14,979,600.00	15,000,000.00	100.00	15,000,000.00	0.00	0.00	112,500.00	10,000.00	
							339.75		1,470.00					
3137EAE5	FHLMC	1/17/2020	1.500	1/17/2020	20,000,000.00	19,982,600.00	20,000,000.00	100.00	20,000,000.00	0.00	0.00	150,000.00	13,333.33	
							303.80		1,960.00					
TOTAL:					50,000,000.00	49,928,300.00	50,000,000.00		50,000,000.00	0.00	0.00	375,000.00	33,333.33	
							1,190.75		4,900.00					
GRAND TOTAL:					\$ 598,000,000.00	595,321,108.82	598,000,000.00		598,000,000.00	0.00	0.00	1,066,072.78	103,786.99	
							166,832.51		99,042.00					

**Maine State Treasurer
Transaction Report
For the Month Ended January 31, 2020**

DATE	CUSIP	TRANSACTION	SECURITY TYPE	DESCRIPTION	MATURITY	PAR VALUE/SHARES	PRINCIPAL	INTEREST	TRANSACTION TOTAL	BALANCE
1/2/2020		INTEREST	CASH EQUIV	ANDROSCOGGIN		0.00	0.00	35,831.76	35,831.76	35,831.76
		INTEREST	CASH EQUIV	BANGOR SAVINGS		0.00	0.00	34,356.16	34,356.16	70,187.92
		INTEREST	CASH EQUIV	BATH SAVINGS		0.00	0.00	20,253.69	20,253.69	90,441.61
		INTEREST	CASH EQUIV	BAR HARBOR		0.00	0.00	62,974.30	62,974.30	153,415.91
		BUY	CASH EQUIV	CAMDEN NATIONAL		10,000,000.00	10,000,000.00	0.00	(10,000,000.00)	(9,846,584.09)
		INTEREST	CASH EQUIV	CAMDEN NATIONAL		0.00	0.00	24,766.64	24,766.64	(9,821,817.45)
		INTEREST	CASH EQUIV	FIRST NATIONAL		0.00	0.00	17,892.98	17,892.98	(9,803,924.47)
		INTEREST	CASH EQUIV	TD BANK		0.00	0.00	296,049.68	296,049.68	(9,507,874.79)
1/3/2020		SELL	CASH EQUIV	BAR HARBOR		2,000,000.00	2,000,000.00	0.00	2,000,000.00	(7,507,874.79)
		SELL	CASH EQUIV	CAMDEN NATIONAL		20,000,000.00	20,000,000.00	0.00	20,000,000.00	12,492,125.21
1/5/2020	3135G0S38	INTEREST	INSTR	FNMA	1/5/2022	0.00	0.00	150,000.00	150,000.00	12,642,125.21
1/6/2020		BUY	CASH EQUIV	TD BANK		49,000,000.00	49,000,000.00	0.00	(49,000,000.00)	(36,357,874.79)
1/7/2020		SELL	CASH EQUIV	CAMDEN NATIONAL		8,000,000.00	8,000,000.00	0.00	8,000,000.00	(28,357,874.79)
1/8/2020		BUY	CASH EQUIV	CITIZENS BANK		15,000,000.00	15,000,000.00	0.00	(15,000,000.00)	(43,357,874.79)
1/9/2020		SELL	CASH EQUIV	CAMDEN NATIONAL		20,000,000.00	20,000,000.00	0.00	20,000,000.00	(23,357,874.79)
		SELL	CASH EQUIV	TD BANK		20,000,000.00	20,000,000.00	0.00	20,000,000.00	(3,357,874.79)
1/10/2020		BUY	CASH EQUIV	CITIZENS BANK		38,000,000.00	38,000,000.00	0.00	(38,000,000.00)	(41,357,874.79)
1/11/2020	3135G0U92	INTEREST	INSTR	FNMA	1/11/2022	0.00	0.00	328,125.00	328,125.00	(41,029,749.79)
1/13/2020		SELL	CASH EQUIV	TD BANK		46,000,000.00	46,000,000.00	0.00	46,000,000.00	4,970,250.21
1/14/2020		BUY	CASH EQUIV	CITIZENS BANK		26,000,000.00	26,000,000.00	0.00	(26,000,000.00)	(21,029,749.79)
1/15/2020	9128287C8	INTEREST	UST	US TREASURY	7/15/2022	0.00	0.00	218,750.00	218,750.00	(20,810,999.79)
	9128287C8	INTEREST	UST	US TREASURY	7/15/2022	0.00	0.00	218,750.00	218,750.00	(20,592,249.79)
	9128287C8 ...	INTEREST	UST	US TREASURY	7/15/2022	0.00	0.00	227,500.00	227,500.00	(20,364,749.79)
	9128287C8 ...	INTEREST	UST	US TREASURY	7/15/2022	0.00	0.00	306,250.00	306,250.00	(20,058,499.79)
		BUY	CASH EQUIV	CAMDEN NATIONAL		76,000,000.00	76,000,000.00	0.00	(76,000,000.00)	(96,058,499.79)
		BUY	CASH EQUIV	CITIZENS BANK		21,000,000.00	21,000,000.00	0.00	(21,000,000.00)	(117,058,499.79)
		BUY	CASH EQUIV	TD BANK		15,000,000.00	15,000,000.00	0.00	(15,000,000.00)	(132,058,499.79)
1/16/2020		SELL	CASH EQUIV	TD BANK		25,000,000.00	25,000,000.00	0.00	25,000,000.00	(107,058,499.79)
1/17/2020	3135G0X40	BUY	INSTR	FNMA	1/17/2023	49,990,000.00	49,990,000.00	0.00	(49,990,000.00)	(157,048,499.79)
	3137EAAE5	MATURITY	INSTR	FHLMC	1/17/2020	15,000,000.00	15,000,000.00	112,500.00	15,112,500.00	(141,935,999.79)
	3137EAAE5	MATURITY	INSTR	FHLMC	1/17/2020	15,000,000.00	15,000,000.00	112,500.00	15,112,500.00	(126,823,499.79)
	3137EAAE5 ..	MATURITY	INSTR	FHLMC	1/17/2020	20,000,000.00	20,000,000.00	150,000.00	20,150,000.00	(106,673,499.79)
		BUY	CASH EQUIV	FIDELITY GOVERNMENT MMF		99,000,000.00	99,000,000.00	0.00	(99,000,000.00)	(205,673,499.79)
	46640PAH6	MATURITY	CP	JP MORGAN	1/17/2020	40,000,000.00	40,000,000.00	0.00	40,000,000.00	(165,673,499.79)
	62479LAH8	MATURITY	CP	MUFG BANK LTD/NY	1/17/2020	8,500,000.00	8,500,000.00	0.00	8,500,000.00	(157,173,499.79)
	89233GAH9	MATURITY	CP	TOYOTA MOTOR CREDIT	1/17/2020	50,000,000.00	50,000,000.00	0.00	50,000,000.00	(107,173,499.79)
		SELL	CASH EQUIV	CAMDEN NATIONAL		57,000,000.00	57,000,000.00	0.00	57,000,000.00	(50,173,499.79)
		BUY	CASH EQUIV	MACHIAS SAVINGS		10,000,000.00	10,000,000.00	0.00	(10,000,000.00)	(60,173,499.79)
		MATURITY	CD	CAMDEN NATIONAL	1/17/2020	20,000,000.00	20,000,000.00	387,947.78	20,387,947.78	(39,785,552.01)
		BUY	CD	CAMDEN NATIONAL	10/17/2020	25,000,000.00	25,000,000.00	0.00	(25,000,000.00)	(64,785,552.01)
		BUY	CD	CAMDEN NATIONAL	1/17/2021	50,000,000.00	50,000,000.00	0.00	(50,000,000.00)	(114,785,552.01)
		BUY	CD	PEOPLE'S UNITED BANK	1/17/2022	40,000,000.00	40,000,000.00	0.00	(40,000,000.00)	(154,785,552.01)
		BUY	CASH EQUIV	TD BANK		26,000,000.00	26,000,000.00	0.00	(26,000,000.00)	(180,785,552.01)

**Maine State Treasurer
Transaction Report
For the Month Ended January 31, 2020**

DATE	CUSIP	TRANSACTION	SECURITY TYPE	DESCRIPTION	MATURITY	PAR VALUE/SHARES	PRINCIPAL	INTEREST	TRANSACTION TOTAL	BALANCE
1/21/2020		SELL	CASH EQUIV	FIDELITY GOVERNMENT MMF		8,000,000.00	8,000,000.00	0.00	8,000,000.00	(172,785,552.01)
1/22/2020		BUY	CASH EQUIV	TD BANK		31,000,000.00	31,000,000.00	0.00	(31,000,000.00)	(203,785,552.01)
1/23/2020		SELL	CASH EQUIV	FIDELITY GOVERNMENT MMF		25,000,000.00	25,000,000.00	0.00	25,000,000.00	(178,785,552.01)
1/24/2020		BUY	CASH EQUIV	FIDELITY GOVERNMENT MMF		51,000,000.00	51,000,000.00	0.00	(51,000,000.00)	(229,785,552.01)
		BUY	CASH EQUIV	TD BANK		4,000,000.00	4,000,000.00	0.00	(4,000,000.00)	(233,785,552.01)
1/27/2020		SELL	CASH EQUIV	FIDELITY GOVERNMENT MMF		85,000,000.00	85,000,000.00	0.00	85,000,000.00	(148,785,552.01)
1/28/2020		SELL	CASH EQUIV	FIDELITY GOVERNMENT MMF		16,000,000.00	16,000,000.00	0.00	16,000,000.00	(132,785,552.01)
1/29/2020		BUY	CASH EQUIV	FIDELITY GOVERNMENT MMF		34,000,000.00	34,000,000.00	0.00	(34,000,000.00)	(166,785,552.01)
1/30/2020		SELL	CASH EQUIV	FIDELITY GOVERNMENT MMF		49,000,000.00	49,000,000.00	0.00	49,000,000.00	(117,785,552.01)
1/31/2020	3133ELKL7	BUY	INSTR	FFCB	4/29/2022	48,487,875.00	48,487,875.00	4,378.47	(48,492,253.47)	(166,277,805.48)
		BUY	CASH EQUIV	FIDELITY GOVERNMENT MMF		18,000,000.00	18,000,000.00	0.00	(18,000,000.00)	(184,277,805.48)
	912828H52	MATURITY	UST	US TREASURY	1/31/2020	25,000,000.00	25,000,000.00	156,250.00	25,156,250.00	(159,121,555.48)
	912828H52	MATURITY	UST	US TREASURY	1/31/2020	23,500,000.00	23,500,000.00	146,875.00	23,646,875.00	(135,474,680.48)
		BUY	CASH EQUIV	CAMDEN NATIONAL		50,000,000.00	50,000,000.00	0.00	(50,000,000.00)	(185,474,680.48)
		INTEREST	CASH EQUIV	MISC INCOME		0.00	0.00	14.61	14.61	(185,474,665.87)
Net Contributions									185,474,665.87	
Net Withdrawals									-	

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

DATE	TRANSACTION	CUSIP	DESCRIPTION	COUPON	MATURITY DATE	PAR VALUE/SHARES	PRINCIPAL	INTEREST	TOTAL
2/6/2020	MATURITY	594918BV5	MICROSOFT CORP NOTES	1.850	2/6/2020	10,000,000.00	10,000,000.00	92,500.00	10,092,500.00
2/15/2020	INTEREST	9128284W7	US TREASURY NOTES	2.75	8/15/2021	25,000,000.00	0.00	343,750.00	343,750.00
2/15/2020	INTEREST	9128286C9	US TREASURY NOTES	2.500	2/15/2022	25,000,000.00	0.00	312,500.00	312,500.00
2/29/2020	INTEREST	9128282F6	US TREASURY N/B NOTES	1.125	8/31/2021	30,000,000.00	0.00	168,750.00	168,750.00
2/29/2020	INTEREST	9128282S8	US TREASURY NOTES	1.625	8/31/2022	25,000,000.00	0.00	203,125.00	203,125.00