



Maine State Treasurer

Pooled Cash Account

Reports for the period July 1, 2019 – July 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 July 31, 2019**

Amortized Cost Basis Activity Summary		
Beginning Amortized Cost Value		1,760,663,370.24
Additions		
Contributions	0.00	
Interest Received	2,001,575.74	
Accrued Interest Sold	0.00	
Gain on Sales	0.00	
Total Additions		2,001,575.74
Deductions		
Withdrawals	37,483,432.37	
Accrued Interest Purchased	160,457.43	
Loss on Sales	0.00	
Total Deductions		(37,643,889.80)
Accretion (Amortization) for the Period		927,868.45
Ending Amortized Cost Value		1,725,948,924.63
Ending Fair Value		1,728,012,410.93
Unrealized Gain (Loss)		2,063,486.30

Detail of Amortized Cost Basis Return				
	Interest Earned	Accretion (Amortization)	Realized Gain(Loss)	Total Income
Current Holdings				
Cash and Equivalents	825,390.04	0.00	0.00	825,390.04
Repurchase Agreement	0.00	0.00	0.00	0.00
Certificates of Deposit	474,444.67	0.00	0.00	474,444.67
Commercial Paper	0.00	632,572.12	0.00	632,572.12
U.S. Treasuries	362,178.88	243,724.08	0.00	605,902.96
Federal Agency	793,937.49	25,536.71	0.00	819,474.20
Corporate	47,091.04	4,626.54	0.00	51,717.58
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	26,928.23	0.00	0.00	26,928.23
U.S. Treasuries	33,667.13	19,512.25	0.00	53,179.38
Federal Agency	31,412.50	1,896.75	0.00	33,309.25
Corporate	0.00	0.00	0.00	0.00
Total	2,595,049.98	927,868.45	0.00	3,522,918.43

Annualized Comparative Rates of Return			
	Twelve Month Trailing	Six Month Trailing	For the Month
Fed Funds	2.37%	2.50%	2.49%
Overnight Repo	2.43%	2.54%	2.55%
3 Month T-Bill	2.30%	2.33%	2.13%
6 Month T-Bill	2.39%	2.35%	2.08%
1 Year T-Note	2.45%	2.32%	2.02%
2 Year T-Note	2.46%	2.19%	1.84%
5 Year T-Note	2.49%	2.18%	1.83%

Summary of Amortized Cost Basis Return for the Period		
	Total Portfolio	Excluding Cash Equivalents
Interest Earned	2,595,049.98	1,769,659.94
Accretion (Amortization)	927,868.45	927,868.45
Realized Gain (Loss) on Sales	0.00	0.00
Total Income on Portfolio	3,522,918.43	2,697,528.39
Average Daily Historical Cost	1,736,538,971.71	1,327,571,229.77
Annualized Return	2.39%	2.39%
Annualized Return Fiscal Year to Date	2.40%	2.40%
Investment Advisory Fees	14,583.34	n/a
Annualized Return (net of fees)	2.38%	n/a
Weighted Average Effective Duration in Days	233	307

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

Fair Value Basis Activity Summary		
Beginning Fair Value		1,763,427,734.68
Additions		
Contributions	0.00	
Interest Received	2,001,575.74	
Accrued Interest Sold	0.00	
Total Additions		2,001,575.74
Deductions		
Withdrawals	37,483,432.37	
Accrued Interest Purchased	160,457.43	
Total Deductions		(37,643,889.80)
Change in Fair Value for the Period		226,990.31
Ending Fair Value		1,728,012,410.93

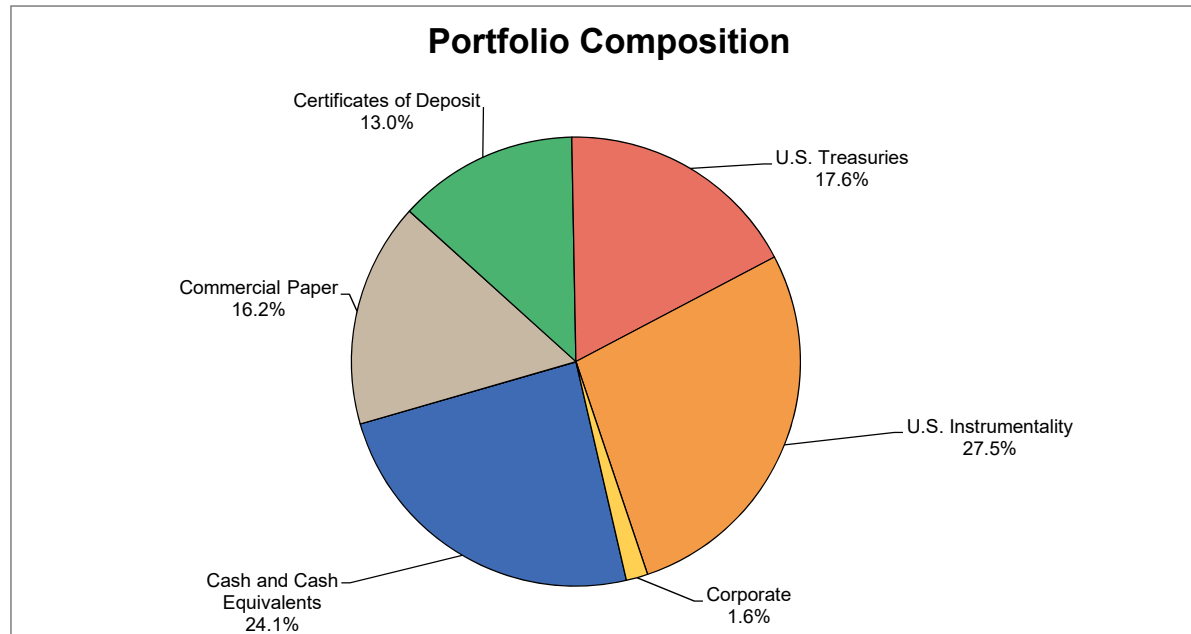
Detail of Fair Value Basis Return			
	Interest Earned	Change in Fair Value	Total Income
Current Holdings			
Cash and Equivalents	825,390.04	0.00	825,390.04
Repurchase Agreement	0.00	0.00	0.00
Certificates of Deposit	474,444.67	0.00	474,444.67
Commercial Paper	0.00	623,821.00	623,821.00
U.S. Treasuries	362,178.88	32,243.56	394,422.44
Federal Agency	793,937.49	(435,521.00)	358,416.49
Corporate	47,091.04	(37,615.25)	9,475.79
Sales and Maturities			
Repurchase Agreements	0.00	0.00	0.00
Commercial Paper	0.00	0.00	0.00
Certificates of Deposit	26,928.23	0.00	26,928.23
U.S. Treasuries	33,667.13	13,025.00	46,692.13
Federal Agency	31,412.50	31,037.00	62,449.50
Corporate	0.00	0.00	0.00
Total	2,595,049.98	226,990.31	2,822,040.29

Annualized Comparative Rates of Return			
	Twelve Month Trailing	Six Month Trailing	For the Month
Fed Funds	2.37%	2.50%	2.49%
Overnight Repo	2.43%	2.54%	2.55%
3 Month T-Bill	2.34%	2.49%	2.15%
6 Month T-Bill	2.53%	2.74%	2.26%
1 Year T-Note	2.91%	3.18%	0.73%
2 Year T-Note	3.82%	4.15%	-1.62%
5 Year T-Note	7.46%	8.07%	-3.08%

Summary of Fair Value Basis Return for the Period		
	Total Portfolio	Excluding Cash Equivalents
Interest Earned	2,595,049.98	1,769,659.94
Change in Fair Value	226,990.31	226,990.31
Total Income on Portfolio	2,822,040.29	1,996,650.25
Average Daily Historical Cost	1,736,538,971.71	1,327,571,229.77
Annualized Return	1.91%	1.77%
Annualized Return Fiscal Year to Date	1.92%	1.78%
Weighted Average Effective Duration in Days	233	307

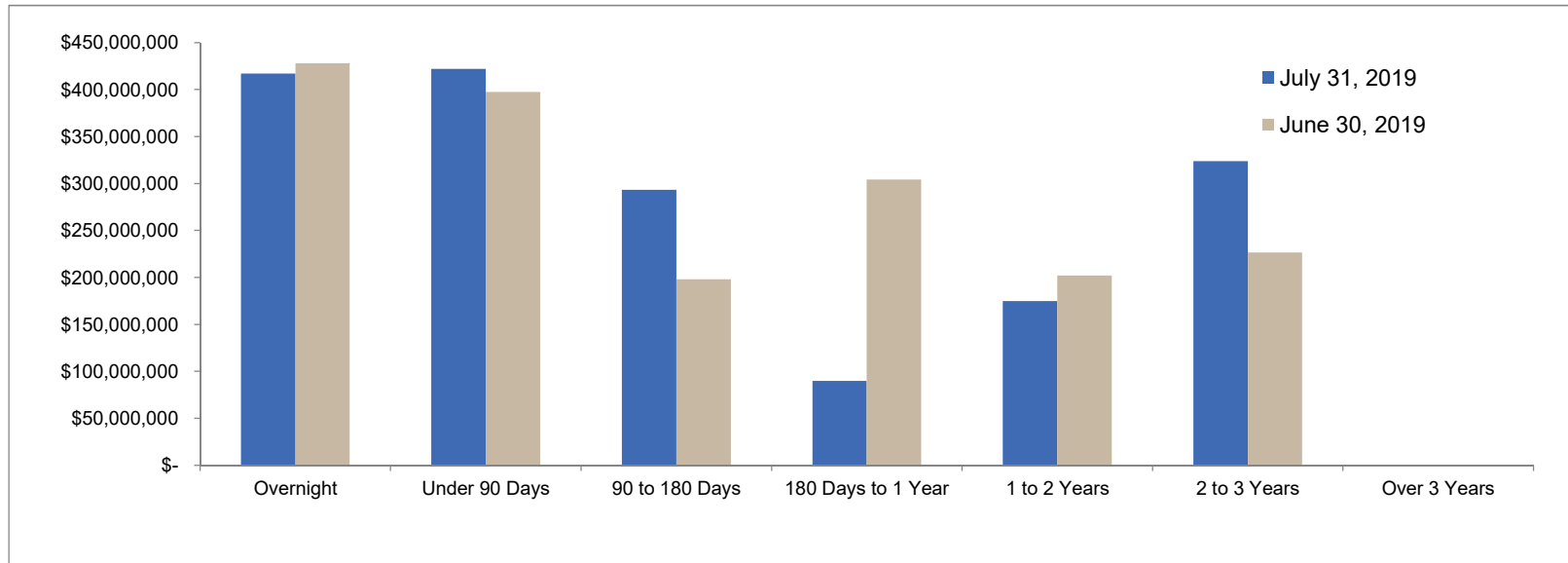
**Maine State Treasurer
Investments - By Security Type
As of July 31, 2019**

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	417,000,000.00	417,000,000.00	417,000,000.00	825,387.46	0.00	1	0.00	24.1%	2.24%
Repurchase Agreements	0.00	0.00	0.00	0.00	0.00			0.0%	
Commercial Paper	276,225,667.08	279,165,733.57	279,416,251.50	0.00	250,517.93	92	0.25	16.2%	2.66%
Certificates of Deposit	225,000,000.00	225,000,000.00	225,000,000.00	2,649,691.23	0.00	384	1.04	13.0%	2.45%
U.S. Treasuries	301,115,546.90	303,293,883.90	303,613,250.00	894,298.97	319,366.10	280	0.75	17.6%	2.49%
U.S. Instrumentality	474,418,550.00	474,774,189.12	476,034,285.00	2,467,554.87	1,260,095.88	629	1.11	27.5%	2.17%
Corporate	26,719,792.85	26,715,118.04	26,948,624.43	246,190.81	233,506.39	666	1.75	1.6%	2.33%
Total	1,720,479,556.83	1,725,948,924.63	1,728,012,410.93	7,083,123.34	2,063,486.30	298	0.64	100.0%	2.36%



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

Maturity Distribution	Original Cost July 31, 2019	Percentage	Original Cost June 30, 2019
Overnight	417,000,000.00	24.2%	428,000,000.00
Under 90 Days	421,845,309.84	24.5%	397,554,104.11
90 to 180 Days	293,200,561.95	17.0%	197,866,699.49
180 Days to 1 Year	89,832,700.00	5.2%	304,153,808.82
1 to 2 Years	174,851,656.25	10.2%	201,851,656.25
2 to 3 Years	323,749,328.79	18.8%	226,391,642.85
Over 3 Years	-	0.0%	-
Totals	\$ 1,720,479,556.83	100.0%	\$ 1,755,817,911.52



**Maine State Treasurer
Portfolio Holdings
As of July 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	07/31/19	2.300 V		7,000,000.00	7,000,000.00 0.00	7,000,000.00 0.00	7,000,000.00 0.00	0.00	0.00	39,214.77	12,686.30	12,686.30	0.41%	2.300
CITIZENS BANK	07/31/19	2.270 V		72,000,000.00	72,000,000.00 0.00	72,000,000.00 0.00	72,000,000.00 0.00	0.00	0.00	128,091.51	96,302.91	96,302.91	4.17%	2.270
BANGOR SAVINGS BANK NOW	07/31/19	2.250 V		0.00	0.00 0.00	0.00 0.00	0.00 0.00	0.00	0.00	36,749.59	43,567.12	43,567.12	0.00%	2.250
TD BANK	07/31/19	2.200 V		200,000,000.00	200,000,000.00 0.00	200,000,000.00 0.00	200,000,000.00 0.00	0.00	0.00	148,479.09	441,775.34	441,775.34	11.57%	2.200
ANDROSCOGGIN BANK	07/31/19	2.300 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	46,993.28	53,944.66	53,944.66	1.45%	2.300
BATH SAVINGS	07/31/19	2.300 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	26,316.24	29,115.65	29,115.65	0.81%	2.300
CAMDEN NATIONAL BANK	07/31/19	2.270 V		74,000,000.00	74,000,000.00 0.00	74,000,000.00 0.00	74,000,000.00 0.00	0.00	0.00	103,534.33	85,230.64	85,230.64	4.28%	2.270
FIRST NATIONAL	07/31/19	2.280 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	50,349.45	50,171.23	50,171.23	1.45%	2.280
MISCELLAENOUS INCOME	07/31/19	0.000 V		0.00	0.00 0.00	0.00 0.00	0.00 0.00	0.00	0.00	2.58	2.58	0.00	0.00%	0.000
TOTAL				417,000,000.00	417,000,000.00 0.00	417,000,000.00 0.00	417,000,000.00 0.00	0.00	0.00	579,730.84	825,390.04	825,387.46	24.13%	2.240

**Maine State Treasurer
Portfolio Holdings
As of July 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														
CREDIT AGRICOLE CIB NY COMM PAPER 22533UV59	02/04/19	0.000	08/05/19	25,000,000.00	24,665,069.44 0.00	24,992,639.00 57,048.75	24,991,825.00 52,950.00	(814.00)	0.00	0.00	0.00	0.00	1.45%	2.686
CREDIT AGRICOLE CIB NY COMM PAPER 22533UV59 .	03/01/19	0.000	08/05/19	17,000,000.00	16,812,428.61 0.00	16,995,221.13 37,036.37	16,994,441.00 36,006.00	(780.13)	0.00	0.00	0.00	0.00	0.98%	2.558
CANADIAN IMPERIAL HOLDING COMM PAPER 13607FVG8	11/19/18	0.000	08/16/19	25,000,000.00	24,460,562.50 0.00	24,970,031.25 61,935.50	24,974,250.00 55,450.00	4,218.75	0.00	0.00	0.00	0.00	1.45%	2.940
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	24,933,159.75 59,201.50	24,944,000.00 53,750.00	10,840.25	0.00	0.00	0.00	0.00	1.44%	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	16,934,176.85 38,500.24	16,942,115.00 38,743.00	7,938.15	0.00	0.00	0.00	0.00	0.98%	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	8,464,158.31 18,518.19	8,468,601.00 18,292.00	4,442.69	0.00	0.00	0.00	0.00	0.49%	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	16,918,371.61 37,768.22	16,927,461.00 35,819.00	9,089.39	0.00	0.00	0.00	0.00	0.98%	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	22,891,273.94 50,306.06	22,901,859.00 48,461.00	10,585.06	0.00	0.00	0.00	0.00	1.33%	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	24,743,458.25 56,402.75	24,781,275.00 56,300.00	37,816.75	0.00	0.00	0.00	0.00	1.43%	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	39,519,288.80 88,177.60	39,599,000.00 100,200.00	79,711.20	0.00	0.00	0.00	0.00	2.29%	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	8,395,454.68 19,176.94	8,411,574.50 18,700.00	16,119.82	0.00	0.00	0.00	0.00	0.49%	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	49,408,500.00 108,500.00	49,479,850.00 109,150.00	71,350.00	0.00	0.00	0.00	0.00	2.86%	2.567
TOTAL				281,000,000.00	276,225,667.08 0.00	279,165,733.57 632,572.12	279,416,251.50 623,821.00	250,517.93	0.00	0.00	0.00	0.00	16.17%	2.660
CERTIFICATES OF DEPOSIT														
BAR HARBOR BK & TRUST CERT DEPOS	08/03/18	2.511	08/03/19	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	43,243.27	506,364.83	1.16%	2.550
BAR HARBOR BANK & TRUST CERT DEPOS	08/08/17	1.900	08/08/19	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	40,902.78	953,958.33	1.45%	1.874
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	43,916.67	150,166.67	1.16%	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	111,944.45	415,277.78	2.89%	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	42,326.39	0.29%	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	129,375.00	0.87%	2.690

**Maine State Treasurer
Portfolio Holdings
As of July 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
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	111,562.50	0.87%	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	178,854.17	1.45%	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	100,319.45	161,805.56	2.89%	2.290	
TOTAL				225,000,000.00	225,000,000.00 0.00	225,000,000.00 0.00	225,000,000.00 0.00	0.00	0.00	0.00	474,444.67	2,649,691.23	13.0%	2.450	

U.S. TREASURIES

US TREASURY NOTES 912828D80	08/09/18	1.625	08/31/19	15,000,000.00	14,862,304.69 0.00	14,989,340.40 11,014.95	14,993,160.00 9,690.00	3,819.60	0.00	0.00	20,533.29	102,004.08	0.87%	2.508
US TREASURY NOTES 912828D80 .	09/20/18	1.625	08/31/19	25,000,000.00	24,775,390.63 0.00	24,980,518.75 20,130.50	24,988,600.00 16,150.00	8,081.25	0.00	0.00	34,222.14	170,006.79	1.45%	2.593
US TREASURY NOTES 912828F39	03/01/19	1.750	09/30/19	23,500,000.00	23,395,351.56 0.00	23,470,564.14 15,208.73	23,484,161.00 8,953.50	13,596.86	0.00	0.00	34,832.65	138,206.97	1.36%	2.524
US TREASURY NOTES 912828TR1	09/18/18	1.000	09/30/19	30,000,000.00	29,513,671.88 0.00	29,922,283.20 40,153.80	29,943,300.00 28,860.00	21,016.80	0.00	0.00	25,409.83	100,819.67	1.73%	2.601
US TREASURY NOTES 912828TR1 .	09/28/18	1.000	09/30/19	20,000,000.00	19,677,343.75 0.00	19,947,046.00 27,359.60	19,962,200.00 19,240.00	15,154.00	0.00	0.00	16,939.89	67,213.11	1.16%	2.636
US TREASURY NOTES 912828F62	10/04/18	1.500	10/31/19	25,000,000.00	24,690,429.69 0.00	24,928,173.75 24,468.50	24,954,100.00 5,850.00	25,926.25	0.00	0.00	31,589.67	94,769.02	1.44%	2.677
US TREASURY NOTES 912828G61	10/31/18	1.500	11/30/19	25,000,000.00	24,677,734.38 0.00	24,900,810.00 25,412.25	24,940,425.00 4,875.00	39,615.00	0.00	0.00	31,762.29	63,524.59	1.44%	2.716
US TREASURY NOTES 9128283N8	11/08/18	1.875	12/31/19	30,000,000.00	29,692,968.75 0.00	29,888,304.30 22,780.20	29,969,520.00 (5,880.00)	81,215.70	0.00	0.00	47,384.51	48,913.04	1.73%	2.789
US TREASURY NOTES 912828H52	10/04/18	1.250	01/31/20	25,000,000.00	24,517,578.13 0.00	24,816,775.75 31,122.50	24,883,800.00 6,850.00	67,024.25	0.00	146,875.00	17,371.97	849.18	1.44%	2.744
US TREASURY NOTES 912828H52 .	03/01/19	1.250	01/31/20	23,500,000.00	23,228,281.25 0.00	23,352,404.49 25,145.47	23,390,772.00 6,439.00	38,367.51	0.00	156,250.00	34,517.15	798.23	1.35%	2.529
US TREASURY N/B NOTES 9128283G3	04/23/19	1.750	11/15/20	10,000,000.00	9,897,656.25 0.00	9,915,358.00 5,458.40	9,966,800.00 (18,360.00)	51,442.00	0.00	0.00	14,741.85	37,092.39	0.58%	2.422
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	27,236,359.62 (5,163.82)	27,206,712.00 (34,811.44)	(29,647.62)	(12,472.83)	0.00	37,418.47	49,891.30	1.57%	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	24,945,945.50 633.00	24,929,700.00 (15,612.50)	(16,245.50)	(4,755.43)	0.00	15,455.17	20,210.60	1.44%	1.826
TOTAL				304,000,000.00	301,115,546.90 17,228.26	303,293,883.90 243,724.08	303,613,250.00 32,243.56	319,366.10	(17,228.26)	303,125.00	362,178.88	894,298.97	17.57%	2.493

FEDERAL AGENCY SECURITIES

FNMA NOTES 3135G0P49	09/07/16	1.000	08/28/19	15,000,000.00	15,011,700.00 0.00	15,000,298.50 (331.80)	14,986,455.00 14,925.00	(13,843.50)	0.00	0.00	12,500.00	63,750.00	0.87%	0.973
-------------------------	----------	-------	----------	---------------	-----------------------	---------------------------	----------------------------	-------------	------	------	-----------	-----------	-------	-------

**Maine State Treasurer
Portfolio Holdings
As of July 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
FNMA NOTES 3135G0P49 .	10/05/16	1.000	08/28/19	15,000,000.00	14,992,200.00 0.00	14,999,796.30 226.50	14,986,455.00 14,925.00	(13,341.30)	0.00	0.00	12,500.00	63,750.00	0.87%	1.018	
FEDERAL HOME LOAN BANK NOTES 3130ACM92	10/18/17	1.500	10/21/19	30,000,000.00	29,929,200.00 0.00	29,992,068.90 2,974.20	29,957,100.00 21,840.00	(34,968.90)	0.00	0.00	37,500.00	125,000.00	1.73%	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	24,994,355.75 2,040.00	24,932,875.00 25,150.00	(61,480.75)	0.00	0.00	20,833.33	67,361.11	1.44%	1.098	
FREDDIE MAC NOTES 3137EAE5	03/31/17	1.500	01/17/20	15,000,000.00	14,966,100.00 0.00	14,994,322.50 1,021.65	14,957,130.00 10,305.00	(37,192.50)	0.00	112,500.00	18,750.00	8,750.00	0.87%	1.583	
FREDDIE MAC NOTES 3137EAE5 .	05/05/17	1.500	01/17/20	15,000,000.00	14,979,600.00 0.00	14,996,474.70 634.50	14,957,130.00 10,305.00	(39,344.70)	0.00	112,500.00	18,750.00	8,750.00	0.87%	1.551	
FREDDIE MAC NOTES 3137EAE5 ..	06/20/17	1.500	01/17/20	20,000,000.00	19,982,600.00 0.00	19,996,847.80 567.40	19,942,840.00 13,740.00	(54,007.80)	0.00	150,000.00	25,000.00	11,666.67	1.15%	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	29,901,171.30 12,272.10	30,058,260.00 (28,860.00)	157,088.70	0.00	0.00	59,375.00	239,479.17	1.74%	2.880	
FHLMC NOTES 3137EAEJ4	10/18/17	1.625	09/29/20	20,000,000.00	19,931,200.00 0.00	19,972,511.40 1,950.80	19,897,760.00 (34,240.00)	(74,751.40)	0.00	0.00	27,083.33	110,138.89	1.15%	1.745	
FANNIE MAE NOTES 3135G0U84	11/07/18	2.875	10/30/20	20,000,000.00	19,951,400.00 0.00	19,969,120.40 2,026.40	20,207,480.00 (46,460.00)	238,359.60	0.00	0.00	47,916.66	145,347.22	1.17%	3.002	
FANNIE MAE NOTES 3135G0U84 .	12/31/18	2.875	10/30/20	15,000,000.00	15,071,400.00 0.00	15,049,189.65 (3,235.80)	15,155,610.00 (34,845.00)	106,420.35	0.00	0.00	35,937.50	109,010.42	0.88%	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	10,083,453.20 (3,072.80)	10,231,030.00 (35,330.00)	147,576.80	0.00	0.00	25,000.00	90,833.33	0.59%	2.607	
FANNIE MAE NOTES 3135G0S38	02/26/19	2.000	01/05/22	15,000,000.00	14,788,500.00 0.00	14,819,590.80 6,031.65	15,026,700.00 (51,990.00)	207,109.20	0.00	150,000.00	25,000.00	21,666.67	0.87%	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	14,994,540.15 90.15	14,989,260.00 (5,190.00)	(5,280.15)	(81,250.00)	0.00	9,375.00	90,625.00	0.87%	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	36,993,374.04 221.26	37,024,716.00 (33,448.00)	31,341.96	0.00	0.00	83,250.00	313,575.00	2.14%	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	39,837,797.60 4,856.40	40,353,800.00 (148,720.00)	516,002.40	0.00	0.00	75,000.00	272,500.00	2.34%	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	20,020,157.40 (569.40)	20,176,900.00 (74,360.00)	156,742.60	0.00	0.00	37,500.00	136,250.00	1.17%	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	32,987,887.68 354.75	33,027,984.00 (25,773.00)	40,096.32	0.00	0.00	72,875.00	223,483.33	1.91%	2.664	
FHLB BONDS (CALLABLE) 3130AGGK5	05/28/19	2.650	05/23/22 08/23/19	5,000,000.00	4,999,750.00 1,840.28	4,999,767.75 8.45	5,000,140.00 (1,305.00)	372.25	0.00	0.00	11,041.67	25,027.78	0.29%	2.652	
FHLB BONDS (CALLABLE) 3130AGGK5 .	05/28/19	2.650	05/23/22 08/23/19	50,000,000.00	49,997,500.00 18,402.78	49,997,677.50 84.50	50,001,400.00 (13,050.00)	3,722.50	0.00	0.00	110,416.67	250,277.78	2.89%	2.652	

**Maine State Treasurer
Portfolio Holdings
As of July 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
FEDERAL HOME LOAN BANK 313379Q69	07/15/19	2.125	06/10/22	30,000,000.00	30,176,400.00 61,979.17	30,173,785.80 (2,614.20)	30,163,260.00 (13,140.00)	(10,525.80)	(61,979.17)	0.00	28,333.33	90,312.50	1.75%	1.916
TOTAL				475,000,000.00	474,418,550.00 236,922.23	474,774,189.12 25,536.71	476,034,285.00 (435,521.00)	1,260,095.88	(143,229.17)	525,000.00	793,937.49	2,467,554.87	27.55%	2.166
CORPORATE NOTES														
MICROSOFT CORP NOTES 594918BV5	02/13/17	1.850	02/06/20	10,000,000.00	10,038,800.00 0.00	10,006,833.20 (1,099.00)	9,979,910.00 1,340.00	(26,923.20)	0.00	0.00	15,416.67	89,930.56	0.58%	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	16,708,284.84 5,725.54	16,968,714.43 (38,955.25)	260,429.59	0.00	0.00	31,674.37	156,260.25	0.98%	2.690
TOTAL				26,893,000.00	26,719,792.85 5,279.06	26,715,118.04 4,626.54	26,948,624.43 (37,615.25)	233,506.39	0.00	0.00	47,091.04	246,190.81	1.56%	2.329
GRAND TOTAL				1,728,893,000.00	1,720,479,556.83 259,429.55	1,725,948,924.63 906,459.45	1,728,012,410.93 182,928.31	2,063,486.30	(160,457.43)	1,407,855.84	2,503,042.12	7,083,123.34	100.00%	2.361

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

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)
US TREASURY												
912828D80	U.S. TREASURY	1.625	8/31/2019		AA+	Aaa	15,000,000.00	14,862,304.69	0.86%	14,993,160.00	0.87%	0.08
912828D80	U.S. TREASURY	1.625	8/31/2019		AA+	Aaa	25,000,000.00	24,775,390.63	1.44%	24,988,600.00	1.45%	0.08
912828F39	U.S. TREASURY	1.750	9/30/2019		AA+	Aaa	23,500,000.00	23,395,351.56	1.36%	23,484,161.00	1.36%	0.17
912828TR1	U.S. TREASURY	1.000	9/30/2019		AA+	Aaa	30,000,000.00	29,513,671.88	1.72%	29,943,300.00	1.73%	0.17
912828TR1	U.S. TREASURY	1.000	9/30/2019		AA+	Aaa	20,000,000.00	19,677,343.75	1.14%	19,962,200.00	1.16%	0.17
912828F62	U.S. TREASURY	1.500	10/31/2019		AA+	Aaa	25,000,000.00	24,690,429.69	1.44%	24,954,100.00	1.44%	0.25
912828G61	U.S. TREASURY	1.500	11/30/2019		AA+	Aaa	25,000,000.00	24,677,734.38	1.43%	24,940,425.00	1.44%	0.33
9128283N8	U.S. TREASURY	1.875	12/31/2019		AA+	Aaa	30,000,000.00	29,692,968.75	1.73%	29,969,520.00	1.73%	0.41
912828H52	U.S. TREASURY	1.250	1/31/2020		AA+	Aaa	25,000,000.00	24,517,578.13	1.43%	24,883,800.00	1.44%	0.49
912828H52	U.S. TREASURY	1.250	1/31/2020		AA+	Aaa	23,500,000.00	23,228,281.25	1.35%	23,390,772.00	1.35%	0.49
9128283G3	U.S. TREASURY	1.750	11/15/2020		AA+	Aaa	10,000,000.00	9,897,656.25	0.58%	9,966,800.00	0.58%	1.27
912828XG0	U.S. TREASURY	2.125	6/30/2022		AA+	Aaa	27,000,000.00	27,241,523.44	1.58%	27,206,712.00	1.57%	2.81
9128287C8	U.S. TREASURY	1.750	7/15/2022		AA+	Aaa	25,000,000.00	24,945,312.50	1.45%	24,929,700.00	1.44%	2.87
ISSUER TOTAL							304,000,000.00	301,115,546.90	17.50%	303,613,250.00	17.57%	0.75
FNMA												
3135G0P49	U.S. INSTRUMENTALITY	1.000	8/28/2019		AA+	Aaa	15,000,000.00	15,011,700.00	0.87%	14,986,455.00	0.87%	0.08
3135G0P49	U.S. INSTRUMENTALITY	1.000	8/28/2019		AA+	Aaa	15,000,000.00	14,992,200.00	0.87%	14,986,455.00	0.87%	0.08
3135G0R39	U.S. INSTRUMENTALITY	1.000	10/24/2019		AA+	Aaa	25,000,000.00	24,927,750.00	1.45%	24,932,875.00	1.44%	0.23
3135G0U84	U.S. INSTRUMENTALITY	2.875	10/30/2020		AA+	Aaa	20,000,000.00	19,951,400.00	1.16%	20,207,480.00	1.17%	1.22
3135G0U84	U.S. INSTRUMENTALITY	2.875	10/30/2020		AA+	Aaa	15,000,000.00	15,071,400.00	0.88%	15,155,610.00	0.88%	1.22
3135G0S38	U.S. INSTRUMENTALITY	2.000	1/5/2022		AA+	Aaa	15,000,000.00	14,788,500.00	0.86%	15,026,700.00	0.87%	2.36
3135G0T45	U.S. INSTRUMENTALITY	1.875	4/5/2022		AA+	Aaa	15,000,000.00	14,994,450.00	0.87%	14,989,260.00	0.87%	2.58
3135G0V59	U.S. INSTRUMENTALITY	2.250	4/12/2022		AA+	Aaa	40,000,000.00	39,820,800.00	2.31%	40,353,800.00	2.34%	2.59
3135G0V59	U.S. INSTRUMENTALITY	2.250	4/12/2022		AA+	Aaa	20,000,000.00	20,021,600.00	1.16%	20,176,900.00	1.17%	2.59
3135G0V42	U.S. INSTRUMENTALITY	2.650	4/29/2022	10/29/2019	AA+	Aaa	33,000,000.00	32,986,800.00	1.92%	33,027,984.00	1.91%	0.75
ISSUER TOTAL							213,000,000.00	212,566,600.00	12.36%	213,843,519.00	12.38%	1.43
TD BANK												
	CASH AND CASH EQUIVALENTS		8/1/2019		NR	NR	200,000,000.00	200,000,000.00	11.62%	200,000,000.00	11.57%	0.00
ISSUER TOTAL							200,000,000.00	200,000,000.00	11.62%	200,000,000.00	11.57%	0.00
FHLB												
3130ACM92	U.S. INSTRUMENTALITY	1.500	10/21/2019		AA+	Aaa	30,000,000.00	29,929,200.00	1.74%	29,957,100.00	1.73%	0.22
3130ADUJ9	U.S. INSTRUMENTALITY	2.375	3/30/2020		AA+	Aaa	30,000,000.00	29,793,900.00	1.73%	30,058,260.00	1.74%	0.65
3130AF5B9	U.S. INSTRUMENTALITY	3.000	10/12/2021		AA+	Aaa	10,000,000.00	10,103,100.00	0.59%	10,231,030.00	0.59%	2.11
3130AGGK5	U.S. INSTRUMENTALITY	2.650	5/23/2022	8/23/2019	AA+	Aaa	5,000,000.00	4,999,750.00	0.29%	5,000,140.00	0.29%	0.39
3130AGGK5	U.S. INSTRUMENTALITY	2.650	5/23/2022	8/23/2019	AA+	Aaa	50,000,000.00	49,997,500.00	2.91%	50,001,400.00	2.89%	0.39
313379Q69	U.S. INSTRUMENTALITY	2.125	6/10/2022		AA+	Aaa	30,000,000.00	30,176,400.00	1.75%	30,163,260.00	1.75%	2.75
ISSUER TOTAL							155,000,000.00	154,999,850.00	9.01%	155,411,190.00	8.99%	0.98

Maine State Treasurer
GASB 40 - Deposit and Investment Risk Disclosure
As of July 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)
CAMDEN NATIONAL												
	CASH AND CASH EQUIVALENTS		8/1/2019		NR	NR	74,000,000.00	74,000,000.00	4.30%	74,000,000.00	4.28%	0.00
	CERTIFICATES OF DEPOSIT	2.550	1/17/2020		NR	NR	20,000,000.00	20,000,000.00	1.16%	20,000,000.00	1.16%	0.45
	CERTIFICATES OF DEPOSIT	2.600	4/8/2020		NR	NR	50,000,000.00	50,000,000.00	2.91%	50,000,000.00	2.89%	0.68
ISSUER TOTAL							144,000,000.00	144,000,000.00	8.37%	144,000,000.00	8.33%	0.30
FHLMC												
3137EAE5	U.S. INSTRUMENTALITY	1.500	1/17/2020		AA+	Aaa	15,000,000.00	14,966,100.00	0.87%	14,957,130.00	0.87%	0.46
3137EAE5	U.S. INSTRUMENTALITY	1.500	1/17/2020		AA+	Aaa	15,000,000.00	14,979,600.00	0.87%	14,957,130.00	0.87%	0.46
3137EAE5	U.S. INSTRUMENTALITY	1.500	1/17/2020		AA+	Aaa	20,000,000.00	19,982,600.00	1.16%	19,942,840.00	1.15%	0.46
3137EAEJ4	U.S. INSTRUMENTALITY	1.625	9/29/2020		AA+	Aaa	20,000,000.00	19,931,200.00	1.16%	19,897,760.00	1.15%	1.14
3134GTGA5	U.S. INSTRUMENTALITY	2.700	4/8/2022	10/8/2019	AA+	Aaa	37,000,000.00	36,992,600.00	2.15%	37,024,716.00	2.14%	0.57
ISSUER TOTAL							107,000,000.00	106,852,100.00	6.21%	106,779,576.00	6.18%	0.62
BAR HARBOR												
	CASH AND CASH EQUIVALENTS		8/1/2019		NR	NR	7,000,000.00	7,000,000.00	0.41%	7,000,000.00	0.41%	0.00
	CERTIFICATES OF DEPOSIT	2.511	8/3/2019		NR	NR	20,000,000.00	20,000,000.00	1.16%	20,000,000.00	1.16%	0.01
	CERTIFICATES OF DEPOSIT	1.900	8/8/2019		NR	NR	25,000,000.00	25,000,000.00	1.45%	25,000,000.00	1.45%	0.02
	CERTIFICATES OF DEPOSIT	2.330	6/12/2021		NR	NR	50,000,000.00	50,000,000.00	2.91%	50,000,000.00	2.89%	1.85
ISSUER TOTAL							102,000,000.00	102,000,000.00	5.93%	102,000,000.00	5.90%	0.91
CITIZENS BANK												
	CASH AND CASH EQUIVALENTS		8/1/2019		NR	NR	72,000,000.00	72,000,000.00	4.18%	72,000,000.00	4.17%	0.00
ISSUER TOTAL							72,000,000.00	72,000,000.00	4.18%	72,000,000.00	4.17%	0.00
MUFG BANK LTD/NY												
62479MWP4	COMMERCIAL PAPER		9/23/2019		A-1	P-1	17,000,000.00	16,744,159.44	0.97%	16,942,115.00	0.98%	0.15
62479MZL0	COMMERCIAL PAPER		12/20/2019		A-1	P-1	25,000,000.00	24,508,750.00	1.42%	24,781,275.00	1.43%	0.38
62479LAH8	COMMERCIAL PAPER		1/17/2020		A-1	P-1	8,500,000.00	8,335,449.44	0.48%	8,411,574.50	0.49%	0.46
ISSUER TOTAL							50,500,000.00	49,588,358.88	2.88%	50,134,964.50	2.90%	0.32
TOYOTA MOTOR CREDIT												
89233GAH9	COMMERCIAL PAPER		1/17/2020		A-1+	P-1	50,000,000.00	49,079,500.00	2.85%	49,479,850.00	2.86%	0.46
ISSUER TOTAL							50,000,000.00	49,079,500.00	2.85%	49,479,850.00	2.86%	0.46

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

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)
CREDIT AGRICOLE CIB NY												
22533UV59	COMMERCIAL PAPER		8/5/2019		A-1	P-1	25,000,000.00	24,665,069.44	1.43%	24,991,825.00	1.45%	0.01
22533UV59	COMMERCIAL PAPER		8/5/2019		A-1	P-1	17,000,000.00	16,812,428.61	0.98%	16,994,441.00	0.98%	0.01
ISSUER TOTAL							42,000,000.00	41,477,498.05	2.41%	41,986,266.00	2.43%	0.01
PEOPLE'S UNITED BANK												
	CERTIFICATES OF DEPOSIT	2.550	4/18/2021		NR	NR	15,000,000.00	15,000,000.00	0.87%	15,000,000.00	0.87%	1.70
	CERTIFICATES OF DEPOSIT	2.550	4/22/2021		NR	NR	25,000,000.00	25,000,000.00	1.45%	25,000,000.00	1.45%	1.67
ISSUER TOTAL							40,000,000.00	40,000,000.00	2.32%	40,000,000.00	2.31%	1.68
BNP PARIBAS												
09659CX78	COMMERCIAL PAPER		10/7/2019		A-1	P-1	17,000,000.00	16,731,966.67	0.97%	16,927,461.00	0.98%	0.18
09659CX78	COMMERCIAL PAPER		10/7/2019		A-1	P-1	23,000,000.00	22,707,900.00	1.32%	22,901,859.00	1.33%	0.18
ISSUER TOTAL							40,000,000.00	39,439,866.67	2.29%	39,829,320.00	2.30%	0.18
JP MORGAN												
46640PAH6	COMMERCIAL PAPER		1/17/2020		A-1	P-1	40,000,000.00	39,232,000.00	2.28%	39,599,000.00	2.29%	0.46
ISSUER TOTAL							40,000,000.00	39,232,000.00	2.28%	39,599,000.00	2.29%	0.46
ANDROSCOGGIN												
	CASH AND CASH EQUIVALENTS		8/1/2019		NR	NR	25,000,000.00	25,000,000.00	1.45%	25,000,000.00	1.45%	0.00
ISSUER TOTAL							25,000,000.00	25,000,000.00	1.45%	25,000,000.00	1.45%	0.00
FIRST NATIONAL												
	CASH AND CASH EQUIVALENTS		8/1/2019				25,000,000.00	25,000,000.00	1.45%	25,000,000.00	1.45%	0.00
ISSUER TOTAL							25,000,000.00	25,000,000.00	1.45%	25,000,000.00	1.45%	0.00
CANADIAN IMPERIAL HOLDINGS												
13607FVG8	COMMERCIAL PAPER		8/16/2019		A-1	P-1	25,000,000.00	24,460,562.50	1.42%	24,974,250.00	1.45%	0.04
ISSUER TOTAL							25,000,000.00	24,460,562.50	1.42%	24,974,250.00	1.45%	0.04
DEXIA CREDIT LOCAL SA NY												
25214PNF6	COMMERCIAL PAPER		9/5/2019		A-1+	P-1	25,000,000.00	24,541,666.67	1.43%	24,944,000.00	1.44%	0.10
ISSUER TOTAL							25,000,000.00	24,541,666.67	1.43%	24,944,000.00	1.44%	0.10

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

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)
BANGOR SAVINGS												
	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%	1.18
	CERTIFICATES OF DEPOSIT	2.700	4/8/2021		NR	NR	15,000,000.00	15,000,000.00	0.87%	15,000,000.00	0.87%	1.67
ISSUER TOTAL							20,000,000.00	20,000,000.00	1.16%	20,000,000.00	1.16%	1.55
JOHNSON & JOHNSON												
478160CD4	CORPORATE	2.250	3/3/2022		AAA	Aaa	16,893,000.00	16,680,992.85	0.97%	16,968,714.43	0.98%	2.48
ISSUER TOTAL							16,893,000.00	16,680,992.85	0.97%	16,968,714.43	0.98%	2.48
BATH SAVINGS												
	CASH AND CASH EQUIVALENTS		8/1/2019		NR	NR	14,000,000.00	14,000,000.00	0.81%	14,000,000.00	0.81%	0.00
ISSUER TOTAL							14,000,000.00	14,000,000.00	0.81%	14,000,000.00	0.81%	0.00
MICROSOFT												
594918BV5	CORPORATE	1.850	2/6/2020		AAA	Aaa	10,000,000.00	10,038,800.00	0.58%	9,979,910.00	0.58%	0.50
ISSUER TOTAL							10,000,000.00	10,038,800.00	0.58%	9,979,910.00	0.58%	0.50
NATIXIS NY BRANCH												
63873KWW3	COMMERCIAL PAPER		9/30/2019		A-1	P-1	8,500,000.00	8,406,214.31	0.49%	8,468,601.00	0.49%	0.17
ISSUER TOTAL							8,500,000.00	8,406,214.31	0.49%	8,468,601.00	0.49%	0.17
GRAND TOTAL							1,728,893,000.00	1,720,479,556.83	100.00%	1,728,012,410.93	100.00%	

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

CUSIP	ISSUER	DATE	COUPON	MATURITY	CALL DATE	PAR VALUE/SHARES	UNIT COST	PRINCIPAL	ACCRUED INTEREST PURCHASED	YIELD
CASH AND EQUIVALENTS										
	BANGOR SAVINGS	7/8/2019	2.250 V			15,000,000.00	100.00	15,000,000.00	0.00	2.250 V
	BAR HARBOR	7/8/2019	2.300 V			4,000,000.00	100.00	4,000,000.00	0.00	2.300 V
	CITIZENS BANK	7/8/2019	2.270 V			13,000,000.00	100.00	13,000,000.00	0.00	2.270 V
	CAMDEN NATIONAL	7/9/2019	2.270 V			3,000,000.00	100.00	3,000,000.00	0.00	2.270 V
	CAMDEN NATIONAL	7/10/2019	2.270 V			32,000,000.00	100.00	32,000,000.00	0.00	2.270 V
	CAMDEN NATIONAL	7/12/2019	2.270 V			42,000,000.00	100.00	42,000,000.00	0.00	2.270 V
	CITIZENS BANK	7/12/2019	2.270 V			42,000,000.00	100.00	42,000,000.00	0.00	2.270 V
	CAMDEN NATIONAL	7/16/2019	2.270 V			11,000,000.00	100.00	11,000,000.00	0.00	2.270 V
	CITIZENS BANK	7/16/2019	2.270 V			12,000,000.00	100.00	12,000,000.00	0.00	2.270 V
	FIDELITY GOVERNMENT MMF	7/17/2019	2.240 V			33,000,000.00	100.00	33,000,000.00	0.00	2.240 V
	CAMDEN NATIONAL	7/19/2019	2.270 V			21,000,000.00	100.00	21,000,000.00	0.00	2.270 V
	CITIZENS BANK	7/19/2019	2.270 V			20,000,000.00	100.00	20,000,000.00	0.00	2.270 V
	CAMDEN NATIONAL	7/23/2019	2.270 V			10,000,000.00	100.00	10,000,000.00	0.00	2.270 V
	CITIZENS BANK	7/23/2019	2.270 V			4,000,000.00	100.00	4,000,000.00	0.00	2.270 V
	BANGOR SAVINGS	7/24/2019	2.250 V			7,000,000.00	100.00	7,000,000.00	0.00	2.250 V
	BANGOR SAVINGS	7/26/2019	2.250 V			6,000,000.00	100.00	6,000,000.00	0.00	2.250 V
	CITIZENS BANK	7/26/2019	2.270 V			22,000,000.00	100.00	22,000,000.00	0.00	2.270 V
	CAMDEN NATIONAL	7/31/2019	2.270 V			25,000,000.00	100.00	25,000,000.00	0.00	2.270 V
	CITIZENS BANK	7/31/2019	2.270 V			24,000,000.00	100.00	24,000,000.00	0.00	2.270 V
TOTAL:						346,000,000.00		346,000,000.00	0.00	
U.S. TREASURIES										
912828XG0	US TREASURY	7/8/2019	2.125	6/30/2022		27,000,000.00	100.895	27,241,523.44	12,472.83	1.82
9128287C8	US TREASURY	7/19/2019	1.750	7/15/2022		25,000,000.00	99.781	24,945,312.50	4,755.43	1.83
TOTAL:						52,000,000.00		52,186,835.94	17,228.26	
FEDERAL AGENCY SECURITIES										
313379Q69	FHLB	7/15/2019	2.125	6/10/2022		30,000,000.00	100.588	30,176,400.00	61,979.17	1.92
3135G0T45	FNMA	7/19/2019	1.875	4/5/2022		15,000,000.00	99.963	14,994,450.00	81,250.00	1.89
GRAND TOTAL:						443,000,000.00		443,357,685.94	160,457.43	

**Maine State Treasurer
Securities Sold and Matured
During the Month Ended July 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 OR MATURITY / CHANGE IN MARKET VALUE	REALIZED GAIN (LOSS)	ACCRUED INTEREST SOLD	INTEREST RECEIVED	INTEREST EARNED	YIELD
CASH AND EQUIVALENTS														
	BANGOR SAVINGS	7/1/2019	2.250	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	2.250 V
							0.00		0.00					
	CAMDEN NATIONAL	7/1/2019	2.270	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	2.270 V
							0.00		0.00					
	CITIZENS BANK	7/2/2019	2.270	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	2.270 V
							0.00		0.00					
	CITIZENS BANK	7/3/2019	2.270	V	53,000,000.00	53,000,000.00	53,000,000.00	100.00	53,000,000.00	0.00	0.00	0.00	0.00	2.270 V
							0.00		0.00					
	CAMDEN NATIONAL	7/11/2019	2.270	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	2.270 V
							0.00		0.00					
	CITIZENS BANK	7/11/2019	2.270	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	2.270 V
							0.00		0.00					
	BANGOR SAVINGS	7/18/2019	2.250	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	2.250 V
							0.00		0.00					
	CAMDEN NATIONAL	7/18/2019	2.270	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	2.270 V
							0.00		0.00					
	CITIZENS BANK	7/18/2019	2.270	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	2.270 V
							0.00		0.00					
	FIDELITY GOVERNMENT MMF	7/22/2019	2.240	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	2.240 V
							0.00		0.00					
	FIDELITY GOVERNMENT MMF	7/25/2019	2.240	V	13,000,000.00	13,000,000.00	13,000,000.00	100.00	13,000,000.00	0.00	0.00	0.00	0.00	2.240 V
							0.00		0.00					
	BANGOR SAVINGS	7/25/2019	2.250	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	2.250 V
							0.00		0.00					
	CITIZENS BANK	7/25/2019	2.270	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	2.270 V
							0.00		0.00					
	TD BANK	7/25/2019	2.200	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	2.200 V
							0.00		0.00					
	BANGOR SAVINGS	7/29/2019	2.250	V	6,000,000.00	6,000,000.00	6,000,000.00	100.00	6,000,000.00	0.00	0.00	0.00	0.00	2.250 V
							0.00		0.00					
	CAMDEN NATIONAL	7/29/2019	2.270	V	21,000,000.00	21,000,000.00	21,000,000.00	100.00	21,000,000.00	0.00	0.00	0.00	0.00	2.270 V
							0.00		0.00					
	CITIZENS BANK	7/29/2019	2.270	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	2.270 V
							0.00		0.00					
	CAMDEN NATIONAL	7/30/2019	2.270	V	7,000,000.00	7,000,000.00	7,000,000.00	100.00	7,000,000.00	0.00	0.00	0.00	0.00	2.270 V
							0.00		0.00					
	CITIZENS BANK	7/30/2019	2.270	V	7,000,000.00	7,000,000.00	7,000,000.00	100.00	7,000,000.00	0.00	0.00	0.00	0.00	2.270 V
							0.00		0.00					
TOTAL:					357,000,000.00	357,000,000.00	357,000,000.00		357,000,000.00	0.00	0.00	0.00	0.00	
							0.00		0.00					

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

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
CERTIFICATES OF DEPOSIT														
	BANGOR SAVINGS	7/15/2019	2.350	7/15/2019	30,000,000.00	30,000,000.00	30,000,000.00 0.00	0.00	30,000,000.00 0.00	0.00	0.00	36,719.90	26,928.23	2.35
TOTAL:					30,000,000.00	30,000,000.00	30,000,000.00 0.00		30,000,000.00 0.00	0.00	0.00	36,719.90	26,928.23	
U.S. TREASURIES														
912828WW6	US TREASURY	7/31/2019	1.625	7/31/2019	25,000,000.00	24,806,640.63	25,000,000.00 19,512.25	100.00	25,000,000.00 13,025.00	0.00	0.00	203,125.00	33,667.13	
TOTAL:					25,000,000.00	24,806,640.63	25,000,000.00 19,512.25		25,000,000.00 13,025.00	0.00	0.00	203,125.00	33,667.13	
FEDERAL AGENCY SECURITIES														
3134GTFX6	FHLMC	7/8/2019	2.650	7/8/2019	27,000,000.00	27,000,000.00	27,000,000.00 0.00	100.00	27,000,000.00 (1,323.00)	0.00	0.00	178,875.00	13,912.50	
3137EAEB1	FHLMC	7/19/2019	0.875	7/19/2019	15,000,000.00	14,949,900.00	15,000,000.00 874.50	100.00	15,000,000.00 12,135.00	0.00	0.00	65,625.00	6,562.50	
3137EAEB1	FHLMC	7/19/2019	0.875	7/19/2019	25,000,000.00	24,939,500.00	25,000,000.00 1,022.25	100.00	25,000,000.00 20,225.00	0.00	0.00	109,375.00	10,937.50	
TOTAL:					67,000,000.00	66,889,400.00	67,000,000.00 1,896.75		67,000,000.00 31,037.00	0.00	0.00	353,875.00	31,412.50	
GRAND TOTAL:					\$ 479,000,000.00	478,696,040.63	479,000,000.00 21,409.00		479,000,000.00 44,062.00	0.00	0.00	593,719.90	92,007.86	

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

DATE	CUSIP	TRANSACTION	SECURITY TYPE	DESCRIPTION	MATURITY	PAR VALUE/SHARES	PRINCIPAL	INTEREST	TRANSACTION TOTAL	BALANCE
7/1/2019		INTEREST	CASH EQUIV	ANDROSCOGGIN		0.00	0.00	46,993.28	46,993.28	46,993.28
		INTEREST	CASH EQUIV	BANGOR SAVINGS		0.00	0.00	36,749.59	36,749.59	83,742.87
		SELL	CASH EQUIV	BANGOR SAVINGS		15,000,000.00	15,000,000.00	0.00	15,000,000.00	15,083,742.87
		INTEREST	CASH EQUIV	BATH SAVINGS		0.00	0.00	26,316.24	26,316.24	15,110,059.11
		INTEREST	CASH EQUIV	BAR HARBOR		0.00	0.00	39,214.77	39,214.77	15,149,273.88
		INTEREST	CASH EQUIV	CAMDEN NATIONAL		0.00	0.00	103,534.33	103,534.33	15,252,808.21
		SELL	CASH EQUIV	CAMDEN NATIONAL		24,000,000.00	24,000,000.00	0.00	24,000,000.00	39,252,808.21
		INTEREST	CASH EQUIV	CITIZENS BANK		0.00	0.00	128,091.51	128,091.51	39,380,899.72
		INTEREST	CASH EQUIV	FIRST NATIONAL		0.00	0.00	50,349.45	50,349.45	39,431,249.17
		INTEREST	CASH EQUIV	TD BANK		0.00	0.00	148,479.09	148,479.09	39,579,728.26
7/2/2019		SELL	CASH EQUIV	CITIZENS BANK		10,000,000.00	10,000,000.00	0.00	10,000,000.00	49,579,728.26
7/3/2019		SELL	CASH EQUIV	CITIZENS BANK		53,000,000.00	53,000,000.00	0.00	53,000,000.00	102,579,728.26
7/5/2019	3135G0S38	INTEREST	INSTR	FNMA	1/5/2022	0.00	0.00	150,000.00	150,000.00	102,729,728.26
7/8/2019	3134GTFX6	MATURITY	INSTR	FHLMC	7/8/2019	27,000,000.00	27,000,000.00	178,875.00	27,178,875.00	129,908,603.26
	912828XG0	BUY	UST	US TREASURY	6/30/2022	27,241,523.44	27,241,523.44	12,472.83	(27,253,996.27)	102,654,606.99
		BUY	CASH EQUIV	BANGOR SAVINGS		15,000,000.00	15,000,000.00	0.00	(15,000,000.00)	87,654,606.99
		BUY	CASH EQUIV	BAR HARBOR		4,000,000.00	4,000,000.00	0.00	(4,000,000.00)	83,654,606.99
		BUY	CASH EQUIV	CITIZENS BANK		13,000,000.00	13,000,000.00	0.00	(13,000,000.00)	70,654,606.99
7/9/2019		BUY	CASH EQUIV	CAMDEN NATIONAL		3,000,000.00	3,000,000.00	0.00	(3,000,000.00)	67,654,606.99
7/10/2019		BUY	CASH EQUIV	CAMDEN NATIONAL		32,000,000.00	32,000,000.00	0.00	(32,000,000.00)	35,654,606.99
7/11/2019		SELL	CASH EQUIV	CAMDEN NATIONAL		27,000,000.00	27,000,000.00	0.00	27,000,000.00	62,654,606.99
		SELL	CASH EQUIV	CITIZENS BANK		17,000,000.00	17,000,000.00	0.00	17,000,000.00	79,654,606.99
7/12/2019		BUY	CASH EQUIV	CAMDEN NATIONAL		42,000,000.00	42,000,000.00	0.00	(42,000,000.00)	37,654,606.99
		BUY	CASH EQUIV	CITIZENS BANK		42,000,000.00	42,000,000.00	0.00	(42,000,000.00)	(4,345,393.01)
7/15/2019	313379Q69	BUY	INSTR	FHLB	6/10/2022	30,176,400.00	30,176,400.00	61,979.17	(30,238,379.17)	(34,583,772.18)
		MATURITY	CD	BANGOR SAVINGS	7/15/2019	30,000,000.00	30,000,000.00	36,719.90	30,036,719.90	(4,547,052.28)
7/16/2019		BUY	CASH EQUIV	CAMDEN NATIONAL		11,000,000.00	11,000,000.00	0.00	(11,000,000.00)	(15,547,052.28)
		BUY	CASH EQUIV	CITIZENS BANK		12,000,000.00	12,000,000.00	0.00	(12,000,000.00)	(27,547,052.28)
7/17/2019	3137EAAE5	INTEREST	INSTR	FHLMC	1/17/2020	0.00	0.00	112,500.00	112,500.00	(27,434,552.28)
	3137EAAE5	INTEREST	INSTR	FHLMC	1/17/2020	0.00	0.00	112,500.00	112,500.00	(27,322,052.28)
	3137EAAE5	INTEREST	INSTR	FHLMC	1/17/2020	0.00	0.00	150,000.00	150,000.00	(27,172,052.28)
		BUY	CASH EQUIV	FIDELITY GOVERNMENT MMF		33,000,000.00	33,000,000.00	0.00	(33,000,000.00)	(60,172,052.28)
7/18/2019		SELL	CASH EQUIV	BANGOR SAVINGS		20,000,000.00	20,000,000.00	0.00	20,000,000.00	(40,172,052.28)
		SELL	CASH EQUIV	CAMDEN NATIONAL		15,000,000.00	15,000,000.00	0.00	15,000,000.00	(25,172,052.28)
		SELL	CASH EQUIV	CITIZENS BANK		16,000,000.00	16,000,000.00	0.00	16,000,000.00	(9,172,052.28)
7/19/2019	3135G0T45	BUY	INSTR	FNMA	4/5/2022	14,994,450.00	14,994,450.00	81,250.00	(15,075,700.00)	(24,247,752.28)
	3137EAEB1	MATURITY	INSTR	FHLMC	7/19/2019	15,000,000.00	15,000,000.00	65,625.00	15,065,625.00	(9,182,127.28)
	3137EAEB1	MATURITY	INSTR	FHLMC	7/19/2019	25,000,000.00	25,000,000.00	109,375.00	25,109,375.00	15,927,247.72
	9128287C8	BUY	UST	US TREASURY	7/15/2022	24,945,312.50	24,945,312.50	4,755.43	(24,950,067.93)	(9,022,820.21)
		BUY	CASH EQUIV	CAMDEN NATIONAL		21,000,000.00	21,000,000.00	0.00	(21,000,000.00)	(30,022,820.21)
		BUY	CASH EQUIV	CITIZENS BANK		20,000,000.00	20,000,000.00	0.00	(20,000,000.00)	(50,022,820.21)
		BUY	CASH EQUIV	FIDELITY GOVERNMENT MMF		20,000,000.00	20,000,000.00	0.00	20,000,000.00	(30,022,820.21)
7/22/2019		SELL	CASH EQUIV	CAMDEN NATIONAL		10,000,000.00	10,000,000.00	0.00	(10,000,000.00)	(40,022,820.21)
7/23/2019		BUY	CASH EQUIV	CITIZENS BANK		4,000,000.00	4,000,000.00	0.00	(4,000,000.00)	(44,022,820.21)

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

DATE	CUSIP	TRANSACTION	SECURITY TYPE	DESCRIPTION	MATURITY	PAR VALUE/SHARES	PRINCIPAL	INTEREST	TRANSACTION TOTAL	BALANCE
7/24/2019		BUY	CASH EQUIV	BANGOR SAVINGS FIDELITY GOVERNMENT		7,000,000.00	7,000,000.00	0.00	(7,000,000.00)	(51,022,820.21)
7/25/2019		SELL	CASH EQUIV	MMF		13,000,000.00	13,000,000.00	0.00	13,000,000.00	(38,022,820.21)
		SELL	CASH EQUIV	BANGOR SAVINGS		25,000,000.00	25,000,000.00	0.00	25,000,000.00	(13,022,820.21)
		SELL	CASH EQUIV	CITIZENS BANK		17,000,000.00	17,000,000.00	0.00	17,000,000.00	3,977,179.79
		SELL	CASH EQUIV	TD BANK		24,000,000.00	24,000,000.00	0.00	24,000,000.00	27,977,179.79
7/26/2019		BUY	CASH EQUIV	BANGOR SAVINGS		6,000,000.00	6,000,000.00	0.00	(6,000,000.00)	21,977,179.79
		BUY	CASH EQUIV	CITIZENS BANK		22,000,000.00	22,000,000.00	0.00	(22,000,000.00)	(22,820.21)
7/29/2019		SELL	CASH EQUIV	BANGOR SAVINGS		6,000,000.00	6,000,000.00	0.00	6,000,000.00	5,977,179.79
		SELL	CASH EQUIV	CAMDEN NATIONAL		21,000,000.00	21,000,000.00	0.00	21,000,000.00	26,977,179.79
		SELL	CASH EQUIV	CITIZENS BANK		20,000,000.00	20,000,000.00	0.00	20,000,000.00	46,977,179.79
7/30/2019		SELL	CASH EQUIV	CAMDEN NATIONAL		7,000,000.00	7,000,000.00	0.00	7,000,000.00	53,977,179.79
		SELL	CASH EQUIV	CITIZENS BANK		7,000,000.00	7,000,000.00	0.00	7,000,000.00	60,977,179.79
7/31/2019	912828H52	INTEREST	UST	US TREASURY	1/31/2020	0.00	0.00	146,875.00	146,875.00	61,124,054.79
	912828H52	INTEREST	UST	US TREASURY	1/31/2020	0.00	0.00	156,250.00	156,250.00	61,280,304.79
	912828WW6	MATURITY	UST	US TREASURY	7/31/2019	25,000,000.00	25,000,000.00	203,125.00	25,203,125.00	86,483,429.79
		BUY	CASH EQUIV	CAMDEN NATIONAL		25,000,000.00	25,000,000.00	0.00	(25,000,000.00)	61,483,429.79
		BUY	CASH EQUIV	CITIZENS BANK		24,000,000.00	24,000,000.00	0.00	(24,000,000.00)	37,483,429.79
		INTEREST	CASH EQUIV	MISC INCOME		0.00	0.00	2.58	2.58	37,483,432.37
Net Contributions		-								
Net Withdrawals		37,483,432.37								

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

DATE	TRANSACTION	CUSIP	DESCRIPTION	COUPON	MATURITY DATE	PAR VALUE/SHARES	PRINCIPAL	INTEREST	TOTAL
8/3/2019	MATURITY	RE1061598	BAR HARBOR BK & TRUST CERT DEPOS	2.511	8/3/2019	20,000,000.00	20,000,000.00	509,154.72	20,509,154.72
8/5/2019	MATURITY	22533UV59	CREDIT AGRICOLE CIB NY COMM PAPER	0.000	8/5/2019	17,000,000.00	16,812,428.46	187,571.54	17,000,000.00
8/5/2019	MATURITY	22533UV59	CREDIT AGRICOLE CIB NY COMM PAPER	0.000	8/5/2019	25,000,000.00	24,665,069.25	334,930.75	25,000,000.00
8/6/2019	INTEREST	594918BV5	MICROSOFT CORP NOTES	1.850	2/6/2020	10,000,000	0.00	92,500.00	92,500.00
8/8/2019	MATURITY	RE0959768	BAR HARBOR BANK & TRUST CERT DEPOS	1.900	8/8/2019	25,000,000.00	25,000,000.00	950,000.00	25,950,000.00
8/16/2019	MATURITY	13607FVG8	CANADIAN IMPERIAL HOLDING COMM PAPER	0.000	8/16/2019	25,000,000	24,460,562.50	539,437.50	25,000,000.00
8/28/2019	MATURITY	3135G0P49	FNMA NOTES	1.000	8/28/2019	15,000,000.00	15,000,000.00	75,000.00	15,075,000.00
8/28/2019	MATURITY	3135G0P49	FNMA NOTES	1.000	8/28/2019	15,000,000	15,000,000.00	75,000.00	15,075,000.00
8/31/2019	MATURITY	912828D80	US TREASURY NOTES	1.625	8/31/2019	15,000,000.00	15,000,000.00	121,875.00	15,121,875.00
8/31/2019	MATURITY	912828D80	US TREASURY NOTES	1.625	8/31/2019	25,000,000	25,000,000.00	203,125.00	25,203,125.00