



Maine State Treasurer

Pooled Cash Account

Reports for the period July 1, 2020 – July 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 July 31, 2020**

Amortized Cost Basis Activity Summary	
Beginning Amortized Cost Value	2,915,582,592.10
Additions	
Contributions	0.00
Interest Received	2,041,427.78
Accrued Interest Sold	0.00
Gain on Sales	0.00
Total Additions	2,041,427.78
Deductions	
Withdrawals	27,151,405.56
Accrued Interest Purchased	11,355.56
Loss on Sales	0.00
Total Deductions	(27,162,761.12)
Accretion (Amortization) for the Period	(119,553.68)
Ending Amortized Cost Value	2,890,341,705.08
Ending Fair Value	2,911,109,802.84
Unrealized Gain (Loss)	20,768,097.76

Detail of Amortized Cost Basis Return				
	Interest Earned	Accretion (Amortization)	Realized Gain(Loss)	Total Income
Current Holdings				
Cash and Equivalents	133,586.09	0.00	0.00	133,586.09
Repurchase Agreement	0.00	0.00	0.00	0.00
Certificates of Deposit	404,291.66	0.00	0.00	404,291.66
Commercial Paper	0.00	0.00	0.00	0.00
U.S. Treasuries	820,665.64	(121,304.11)	0.00	699,361.53
Federal Agency	572,235.07	(5,823.86)	0.00	566,411.21
Corporate	51,674.37	(911.11)	0.00	50,763.26
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	40,000.00	8,485.40	0.00	48,485.40
Corporate	0.00	0.00	0.00	0.00
Total	2,022,452.83	(119,553.68)	0.00	1,902,899.15

Annualized Comparative Rates of Return			
	Twelve Month Trailing	Six Month Trailing	For the Month
Fed Funds	1.26%	0.59%	0.25%
Overnight Repo	1.20%	0.50%	0.18%
3 Month T-Bill	1.05%	0.39%	0.12%
6 Month T-Bill	1.05%	0.40%	0.14%
1 Year T-Note	1.09%	0.46%	0.16%
2 Year T-Note	1.01%	0.42%	0.15%
5 Year T-Note	1.06%	0.55%	0.28%

Summary of Amortized Cost Basis Return for the Period		
	Total Portfolio	Excluding Cash Equivalents
Interest Earned	2,022,452.83	1,888,866.74
Accretion (Amortization)	(119,553.68)	(119,553.68)
Realized Gain (Loss) on Sales	0.00	0.00
Total Income on Portfolio	1,902,899.15	1,769,313.06
Average Daily Historical Cost	2,872,630,888.56	1,263,050,243.40
Annualized Return	0.78%	1.64%
Annualized Return Fiscal Year to Date	0.78%	1.65%
Investment Advisory Fees	14,583.34	n/a
Annualized Return (net of fees)	0.77%	n/a
Weighted Average Effective Duration in Days	233	474

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

Fair Value Basis Activity Summary		
Beginning Fair Value		2,936,779,352.60
Additions		
Contributions	0.00	
Interest Received	2,041,427.78	
Accrued Interest Sold	0.00	
Total Additions		2,041,427.78
Deductions		
Withdrawals	27,151,405.56	
Accrued Interest Purchased	11,355.56	
Total Deductions		(27,162,761.12)
Change in Fair Value for the Period		(548,216.42)
Ending Fair Value		2,911,109,802.84

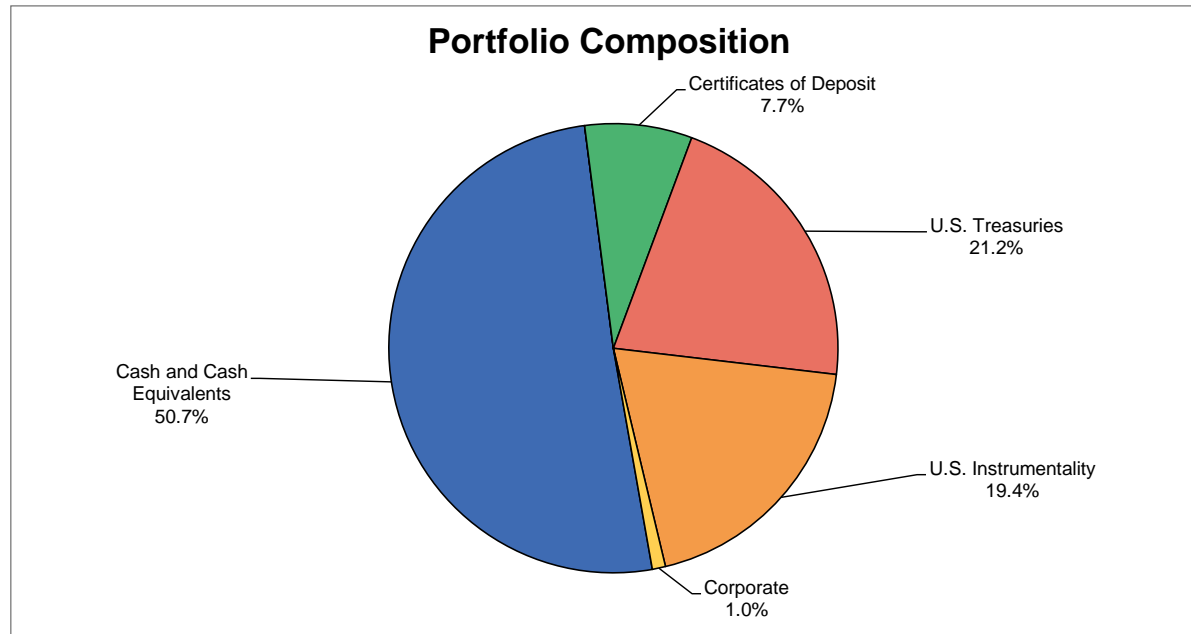
Detail of Fair Value Basis Return			
	Interest Earned	Change in Fair Value	Total Income
Current Holdings			
Cash and Equivalents	133,586.09	0.00	133,586.09
Repurchase Agreement	0.00	0.00	0.00
Certificates of Deposit	404,291.66	0.00	404,291.66
Commercial Paper	0.00	0.00	0.00
U.S. Treasuries	820,665.64	(369,970.46)	450,695.18
Federal Agency	572,235.07	(159,940.75)	412,294.32
Corporate	51,674.37	14,044.79	65,719.16
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	40,000.00	(32,350.00)	7,650.00
Corporate	0.00	0.00	0.00
Total	2,022,452.83	(548,216.42)	1,474,236.41

Annualized Comparative Rates of Return			
	Twelve Month Trailing	Six Month Trailing	For the Month
Fed Funds	1.26%	0.59%	0.25%
Overnight Repo	1.20%	0.50%	0.18%
3 Month T-Bill	1.47%	0.97%	0.24%
6 Month T-Bill	1.96%	1.65%	0.47%
1 Year T-Note	2.84%	3.04%	0.59%
2 Year T-Note	4.19%	4.98%	0.91%
5 Year T-Note	9.17%	11.88%	4.78%

Summary of Fair Value Basis Return for the Period		
	Total Portfolio	Excluding Cash Equivalents
Interest Earned	2,022,452.83	1,888,866.74
Change in Fair Value	(548,216.42)	(548,216.42)
Total Income on Portfolio	1,474,236.41	1,340,650.32
Average Daily Historical Cost	2,872,630,888.56	1,263,050,243.40
Annualized Return	0.60%	1.24%
Annualized Return Fiscal Year to Date	0.60%	1.25%
Weighted Average Effective Duration in Days	233	474

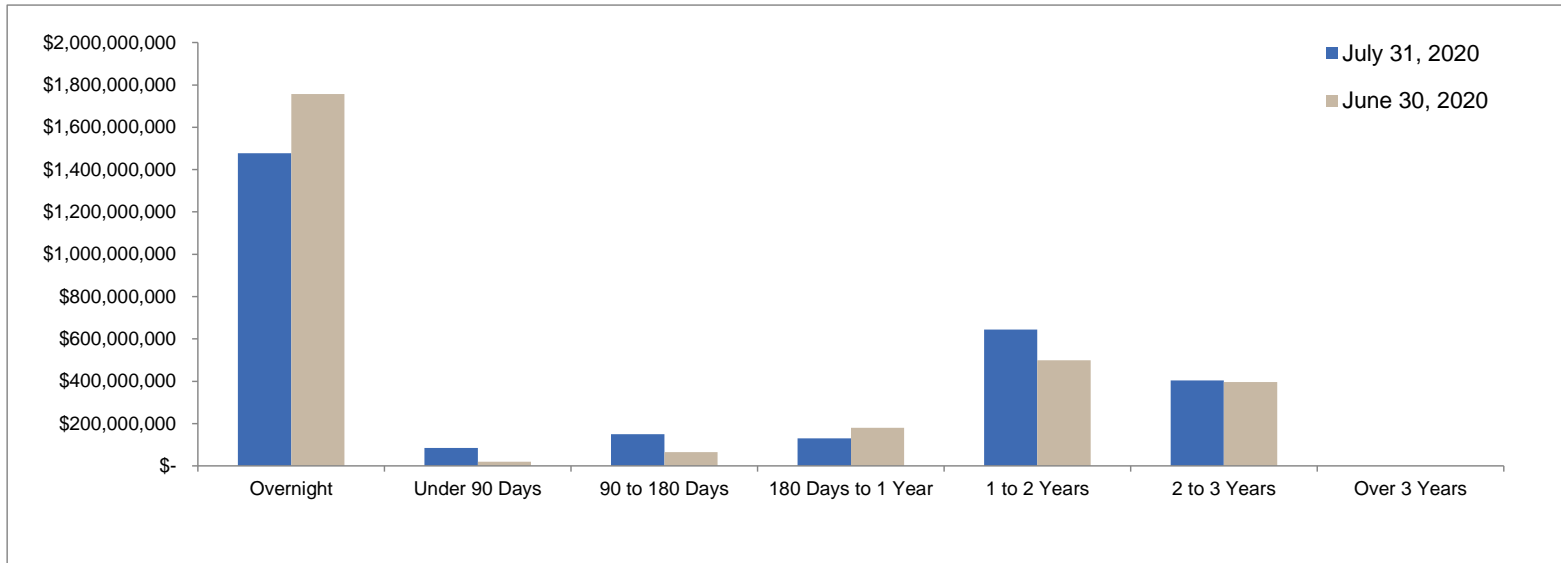
**Maine State Treasurer
Investments - By Security Type
As of July 31, 2020**

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	1,477,000,000.00	1,477,000,000.00	1,477,000,000.00	133,582.34	0.00	1	0.00	50.7%	0.08%
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	225,000,000.00	225,000,000.00	225,000,000.00	4,471,194.44	0.00	277	0.77	7.7%	2.09%
U.S. Treasuries	604,298,416.68	603,177,369.40	616,517,348.30	2,483,280.13	13,339,978.90	565	1.53	21.2%	1.39%
U.S. Instrumentality	558,271,087.50	558,266,846.53	564,880,324.35	1,848,062.95	6,613,477.82	729	1.25	19.4%	1.31%
Corporate	26,837,592.85	26,897,489.15	27,712,130.19	272,926.92	814,641.04	571	1.50	1.0%	2.28%
Total	2,891,407,097.03	2,890,341,705.08	2,911,109,802.84	9,209,046.78	20,768,097.76	289	0.64	100.0%	0.77%



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

Maturity Distribution	Original Cost July 31, 2020	Percentage	Original Cost June 30, 2020
Overnight	1,477,000,000.00	51.1%	1,757,000,000.00
Under 90 Days	84,954,000.00	2.9%	19,931,200.00
90 to 180 Days	149,934,666.66	5.2%	65,022,800.00
180 Days to 1 Year	130,265,625.00	4.5%	180,265,625.00
1 to 2 Years	644,938,153.80	22.3%	498,667,466.30
2 to 3 Years	404,314,651.57	14.0%	395,631,339.07
Over 3 Years	-	0.0%	-
Totals	\$ 2,891,407,097.03	100.0%	\$ 2,916,518,430.37



**Maine State Treasurer
Portfolio Holdings
As of July 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	07/31/20	0.100 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	3,606.56	3,726.77	3,726.77	1.51%	0.100
CITIZENS BANK	07/31/20	0.100 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	10,655.58	8,469.82	8,469.82	3.44%	0.100
BANGOR SAVINGS BANK NOW	07/31/20	0.050 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	2,117.49	1,803.28	1,803.28	1.37%	0.050
TD BANK	07/31/20	0.110 V		250,000,000.00	250,000,000.00 0.00	250,000,000.00 0.00	250,000,000.00 0.00	0.00	0.00	30,054.64	26,775.96	26,775.96	8.59%	0.110
ANDROSCOGGIN BANK	07/31/20	0.100 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	3,287.72	2,534.25	2,534.25	0.86%	0.100
BATH SAVINGS	07/31/20	0.110 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	1,818.11	1,507.40	1,507.40	0.48%	0.110
BIDDEFORD SAVINGS BANK	07/31/20	0.150 V		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	657.58	509.61	509.61	0.17%	0.150
CAMDEN NATIONAL BANK	07/31/20	0.100 V		0.00	0.00 0.00	0.00 0.00	0.00 0.00	0.00	0.00	5,737.93	1,530.18	1,530.18	0.00%	0.100
MACHIAS SAVINGS BANK	07/31/20	0.050 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	876.73	849.33	849.33	0.69%	0.050
NORTHEAST BANK	07/31/20	0.120 V		25,000,000.00	25,000,000.00 0.00	25,000,000.00 0.00	25,000,000.00 0.00	0.00	0.00	0.00	2,383.56	2,383.56	0.86%	0.120
FIDELITY GOVERNMENT PORTFOLIO	07/31/20	0.070 V		554,000,000.00	554,000,000.00 0.00	554,000,000.00 0.00	554,000,000.00 0.00	0.00	0.00	55,634.50	54,684.00	54,684.00	19.03%	0.070
FIRST NATIONAL	07/31/20	0.050 V		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	2,049.18	2,117.49	2,117.49	1.72%	0.050
PFM FUNDS - GOVT SELECT SERIES INST CL	07/31/20	0.070 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	14,807.76	14,757.44	14,757.44	6.87%	0.070
U.S. BANK MONEY MARKET FUND	07/31/20	0.080 V		150,000,000.00	150,000,000.00 0.00	150,000,000.00 0.00	150,000,000.00 0.00	0.00	0.00	10,745.25	11,933.25	11,933.25	5.15%	0.080
MISCELLAENOUS INCOME	07/31/20	0.000 V		0.00	0.00 0.00	0.00 0.00	0.00 0.00	0.00	0.00	3.75	3.75	0.00	0.00%	0.000
TOTAL				1,477,000,000.00	1,477,000,000.00 0.00	1,477,000,000.00 0.00	1,477,000,000.00 0.00	0.00	0.00	142,052.78	133,586.09	133,582.34	50.74%	0.081
CERTIFICATES OF DEPOSIT														
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	177,034.72	0.17%	2.650
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	37,673.61	239,409.72	0.86%	1.750

**Maine State Treasurer
Portfolio Holdings
As of July 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
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	75,347.22	478,819.44	1.72%	1.750
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	541,125.00	0.52%	2.700
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	500,437.50	0.52%	2.550
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	826,979.17	0.86%	2.549
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	1,346,222.22	1.72%	2.330
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	56,833.34	361,166.67	1.37%	1.650
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	404,291.66	4,471,194.44	7.7%	2.087

U.S. TREASURIES

TREASURY BILL BILLS 912796TY5	07/16/20	0.000	12/31/20	50,000,000.00	49,967,333.33 0.00	49,970,444.44 3,111.11	49,978,125.00 10,791.67	7,680.56	0.00	0.00	0.00	0.00	1.72%	0.140
TREASURY BILL BILLS 912796TY5 .	07/16/20	0.000	12/31/20	50,000,000.00	49,967,333.33 0.00	49,970,444.44 3,111.11	49,978,125.00 10,791.67	7,680.56	0.00	0.00	0.00	0.00	1.72%	0.140
US TREASURY N/B 9128286D7	02/26/20	2.500	02/28/21	25,000,000.00	25,265,625.00 0.00	25,152,301.29 (22,376.02)	25,339,845.00 (42,967.50)	187,543.71	0.00	0.00	52,649.45	261,548.91	0.87%	1.435
US TREASURY NOTES 9128284W7	09/16/19	2.750	08/15/21	25,000,000.00	25,432,617.19 0.00	25,234,566.40 (19,186.17)	25,675,780.00 (42,970.00)	441,213.60	0.00	0.00	58,550.82	317,307.69	0.88%	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	29,873,241.13 9,948.17	30,318,750.00 (9,375.00)	445,508.87	0.00	0.00	28,430.70	141,236.41	1.04%	1.523
US TREASURY NOTES 9128286C9	09/30/19	2.500	02/15/22	25,000,000.00	25,493,164.06 0.00	25,319,506.75 (17,592.73)	25,906,250.00 (35,155.00)	586,743.25	0.00	0.00	53,228.02	288,461.54	0.89%	1.649
US TREASURY NOTES 912828W89	09/03/19	1.875	03/31/22	40,000,000.00	40,404,687.50 0.00	40,261,324.80 (13,346.08)	41,156,248.00 (31,252.00)	894,923.20	0.00	0.00	63,524.59	252,049.18	1.41%	1.473
UNITED STATES TREASURY NOTES 9128286M7	10/29/19	2.250	04/15/22	23,000,000.00	23,321,640.63 0.00	23,222,536.68 (11,091.05)	23,826,562.50 (28,750.00)	604,025.82	0.00	0.00	43,831.97	152,704.92	0.82%	1.668
UNITED STATES TREASURY NOTES 9128286M7 .	11/14/19	2.250	04/15/22	30,000,000.00	30,426,562.50 0.00	30,300,477.77 (14,975.59)	31,078,125.00 (37,500.00)	777,647.23	0.00	0.00	57,172.13	199,180.33	1.07%	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	25,203,310.41 (9,666.60)	25,886,720.00 (27,342.50)	683,409.59	0.00	0.00	44,752.03	112,601.90	0.89%	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	25,203,310.41 (9,666.60)	25,886,720.00 (27,342.50)	683,409.59	0.00	0.00	44,752.03	112,601.90	0.89%	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	27,154,947.94 (6,881.64)	28,029,375.00 (29,532.60)	874,427.06	0.00	0.00	48,332.20	49,891.30	0.96%	1.815

**Maine State Treasurer
Portfolio Holdings
As of July 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 9128287C8	07/19/19	1.750	07/15/22	25,000,000.00	24,945,312.50 0.00	24,964,292.87 1,552.49	25,792,970.00 (11,717.50)	828,677.13	0.00	218,750.00	37,037.52	20,210.60	0.89%	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	24,978,704.78 925.87	25,792,970.00 (11,717.50)	814,265.22	0.00	218,750.00	37,037.52	20,210.60	0.89%	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	26,094,306.69 (4,100.29)	26,824,688.80 (12,186.20)	730,382.11	0.00	227,500.00	38,519.02	21,019.02	0.92%	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	35,142,946.76 (6,215.08)	36,110,158.00 (16,404.50)	967,211.24	0.00	306,250.00	51,852.53	28,294.84	1.24%	1.535
US TREASURY NOTES 9128282S8	09/30/19	1.625	08/31/22	25,000,000.00	25,008,789.06 0.00	25,006,266.12 (255.59)	25,781,250.00 (3,905.00)	774,983.88	0.00	0.00	34,222.14	170,006.79	0.89%	1.612
UNITED STATES TREASURY NOTES 912828YK0	10/21/19	1.375	10/15/22	30,000,000.00	29,844,140.63 0.00	29,884,892.85 4,432.70	30,825,000.00 0.00	940,107.15	0.00	0.00	34,938.52	121,721.31	1.06%	1.554
US TREASURY N/B NOTES 9128283C2	11/14/19	2.000	10/31/22	30,000,000.00	30,307,031.25 0.00	30,232,969.18 (8,796.65)	31,260,936.00 (18,750.00)	1,027,966.82	0.00	0.00	50,543.47	151,630.43	1.07%	1.644
UNITED STATES TREASURY NOTES 912828YW4	12/31/19	1.625	12/15/22	30,000,000.00	30,008,203.13 0.00	30,006,577.69 (235.47)	31,068,750.00 (4,686.00)	1,062,172.31	0.00	0.00	41,290.98	62,602.46	1.07%	1.615
TOTAL				601,000,000.00	604,298,416.68 0.00	603,177,369.40 (121,304.11)	616,517,348.30 (369,970.46)	13,339,978.90	0.00	971,250.00	820,665.64	2,483,280.13	21.18%	1.389
FEDERAL AGENCY SECURITIES														
FHLMC NOTES 3137EAEJ4	10/18/17	1.625	09/29/20	20,000,000.00	19,931,200.00 0.00	19,996,231.01 1,980.31	20,046,020.00 (24,960.00)	49,788.99	0.00	0.00	27,083.33	110,138.89	0.69%	1.745
FANNIE MAE NOTES 3135G0U84 .	12/31/18	2.875	10/30/20	15,000,000.00	15,071,400.00 0.00	15,009,605.38 (3,308.52)	15,098,895.00 (35,010.00)	89,289.62	0.00	0.00	35,937.50	109,010.42	0.52%	2.606
FANNIE MAE NOTES 3135G0U84	11/07/18	2.875	10/30/20	20,000,000.00	19,951,400.00 0.00	19,993,950.21 2,083.82	20,131,860.00 (46,680.00)	137,909.79	0.00	0.00	47,916.67	145,347.22	0.69%	3.002
FEDERAL HOME LOAN BANKS NOTES 3130AF5B9	01/16/19	3.000	10/12/21	10,000,000.00	10,103,100.00 0.00	10,045,054.70 (3,196.10)	10,340,490.00 (16,580.00)	295,435.30	0.00	0.00	25,000.00	90,833.33	0.36%	2.607
FANNIE MAE NOTES 3135G0S38	02/26/19	2.000	01/05/22	15,000,000.00	14,788,500.00 0.00	14,894,250.00 6,280.17	15,389,910.00 (13,500.00)	495,660.00	0.00	150,000.00	25,000.00	21,666.67	0.53%	2.514
FANNIE MAE NOTES 3135G0U92	09/16/19	2.625	01/11/22	25,000,000.00	25,462,250.00 0.00	25,287,816.04 (16,898.29)	25,881,900.00 (36,050.00)	594,083.96	0.00	328,125.00	54,687.50	36,458.33	0.89%	1.807
FANNIE MAE NOTES 3135G0T45	07/19/19	1.875	04/05/22	15,000,000.00	14,994,450.00 0.00	14,996,572.55 173.61	15,421,950.00 (12,435.00)	425,377.45	0.00	0.00	23,437.50	90,625.00	0.53%	1.889
FANNIE MAE NOTES 3135G0V59 .	05/15/19	2.250	04/12/22	20,000,000.00	20,021,600.00 0.00	20,012,577.99 (629.91)	20,695,740.00 (23,020.00)	683,162.01	0.00	0.00	37,500.00	136,250.00	0.71%	2.211
FANNIE MAE NOTES 3135G0V59	04/16/19	2.250	04/12/22	40,000,000.00	39,820,800.00 0.00	39,898,420.51 5,087.18	41,391,480.00 (46,040.00)	1,493,059.49	0.00	0.00	75,000.00	272,500.00	1.42%	2.406
FREDDIE MAC NOTES (CALLABLE) 3134GVNS3	04/29/20	0.550	04/27/22 10/27/20	23,800,000.00	23,800,000.00 727.22	23,800,000.00 0.00	23,816,350.60 (2,975.00)	16,350.60	0.00	0.00	10,908.33	34,179.44	0.82%	0.550

**Maine State Treasurer
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DESCRIPTION	PURCHASE DATE	COUPON RATE	MATURITY DATE / CALL DATE	PAR VALUE	ORIGINAL COST/ACCRUED INTEREST PURCHASE	AMORTIZED COST/ACCRETION (AMORTIZATION)	FAIR VALUE/CHANGE IN FAIR VALUE	UNREALIZED GAIN (LOSS)	AI PURCHASED	INTEREST RECEIVED	INTEREST EARNED	TOTAL ACCRUED INTEREST	% ALLOCATION	YIELD
FEDERAL HOME LOAN BANK 313379Q69	07/15/19	2.125	06/10/22	30,000,000.00	30,176,400.00 0.00	30,112,723.09 (5,154.01)	31,073,520.00 (23,430.00)	960,796.91	0.00	0.00	53,125.00	90,312.50	1.07%	1.916
FREDDIE MAC NOTES CALLABLE 3134GV5J3	07/13/20	0.320	07/08/22 01/08/21	35,000,000.00	35,003,500.00 1,555.56	35,003,128.49 (371.51)	35,011,025.00 7,525.00	7,896.51	(1,555.56)	0.00	5,600.00	7,155.56	1.20%	0.315
FANNIE MAE NOTES 3135G0W33	10/24/19	1.375	09/06/22	25,000,000.00	24,816,750.00 0.00	24,866,059.64 5,420.57	25,613,200.00 (5,525.00)	747,140.36	0.00	0.00	28,645.83	138,454.86	0.88%	1.638
FANNIE MAE NOTES 3135G0W33 .	10/29/19	1.375	09/06/22	10,000,000.00	9,912,800.00 0.00	9,935,958.58 2,591.75	10,245,280.00 (2,210.00)	309,321.42	0.00	0.00	11,458.34	55,381.95	0.35%	1.689
FREDDIE MAC NOTES (CALLABLE) 3134GV6H6	07/21/20	0.320	10/20/22 07/20/21	35,000,000.00	34,993,000.00 311.11	34,993,093.79 93.79	35,018,795.00 25,795.00	25,701.21	(311.11)	0.00	3,111.11	3,422.22	1.20%	0.329
FREDDIE MAC NOTES (CALLABLE) 3134GV6H6 .	07/28/20	0.320	10/20/22 07/20/21	35,000,000.00	35,000,000.00 2,488.89	35,000,000.00 0.00	35,018,795.00 18,795.00	18,795.00	(2,488.89)	0.00	933.33	3,422.22	1.20%	0.320
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	10,000,112.99 (175.15)	10,006,930.00 (11,800.00)	6,817.01	0.00	0.00	14,166.67	75,555.56	0.34%	1.697
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	50,000,564.97 (875.71)	50,034,650.00 (59,000.00)	34,085.03	0.00	0.00	70,833.33	377,777.77	1.72%	1.697
FREDDIE MAC NOTES 3137EAEQ8	04/29/20	0.375	04/20/23	13,750,000.00	13,720,437.50 1,289.06	13,722,996.32 843.87	13,807,750.00 19,690.00	84,753.68	0.00	0.00	4,296.88	14,466.15	0.47%	0.448
FANNIE MAE NOTES (CALLABLE) 3136G4VE0	04/29/20	0.550	04/27/23 04/27/21	10,750,000.00	10,750,000.00 328.47	10,750,000.00 0.00	10,765,748.75 4,934.25	15,748.75	0.00	0.00	4,927.08	15,438.19	0.37%	0.550
FANNIE MAE NOTES (CALLABLE) 3135G05B5	07/06/20	0.450	06/30/23 06/30/21	35,000,000.00	34,998,250.00 2,625.00	34,998,291.78 41.78	35,029,295.00 31,045.00	31,003.22	(2,625.00)	0.00	10,937.50	13,562.50	1.20%	0.452
FANNIE MAE NOTES 3135G05G4	07/28/20	0.250	07/10/23	35,000,000.00	34,949,250.00 4,375.00	34,949,438.49 188.49	35,020,790.00 71,540.00	71,351.51	(4,375.00)	0.00	729.17	5,104.17	1.20%	0.299
FANNIE MAE NOTES (CALLABLE) 3136G4D26	07/28/20	0.400	07/28/23 07/28/21	30,000,000.00	30,000,000.00 0.00	30,000,000.00 0.00	30,019,950.00 19,950.00	19,950.00	0.00	0.00	1,000.00	1,000.00	1.03%	0.400
TOTAL				558,300,000.00	558,271,087.50 27,866.98	558,266,846.53 (5,823.86)	564,880,324.35 (159,940.75)	6,613,477.82	(11,355.56)	478,125.00	572,235.07	1,848,062.95	19.40%	1.309
CORPORATE NOTES														
MICROSOFT CORP (CALLABLE) NOTE 594918BW3	02/06/20	2.400	02/06/22 01/06/22	10,000,000.00	10,156,600.00 0.00	10,117,002.57 (6,935.14)	10,311,580.00 (7,460.00)	194,577.43	0.00	0.00	20,000.00	116,666.67	0.35%	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	16,780,486.58 6,024.03	17,400,550.19 21,504.79	620,063.61	0.00	0.00	31,674.37	156,260.25	0.60%	2.690
TOTAL				26,893,000.00	26,837,592.85 0.00	26,897,489.15 (911.11)	27,712,130.19 14,044.79	814,641.04	0.00	0.00	51,674.37	272,926.92	0.95%	2.285
GRAND TOTAL				2,888,193,000.00	2,891,407,097.03 27,866.98	2,890,341,705.08 (128,039.08)	2,911,109,802.84 (515,866.42)	20,768,097.76	(11,355.56)	1,591,427.78	1,982,452.83	9,209,046.78	100.00%	0.772

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CUSIP	TYPE	COUPON RATE	MATURITY DATE	NEXT CALL DATE	S&P RATING	MOODY'S RATING	PAR VALUE/SHARES	ORIGINAL COST	% PORTFOLIO ORIGINAL COST	MARKET VALUE	% PORTFOLIO MARKET VALUE	WEIGHTED AVERAGE EFFECTIVE DURATION (YEARS)
US TREASURY												
912796TY5	UNITED STATES TREASURY BILL		12/31/2020		A-1+	P-1	50,000,000.00	49,967,333.33	1.73%	49,978,125.00	1.72%	0.43
912796TY5 .	UNITED STATES TREASURY BILL		12/31/2020		A-1+	P-1	50,000,000.00	49,967,333.33	1.73%	49,978,125.00	1.72%	0.43
9128286D7	U.S. TREASURY	2.500	2/28/2021		AA+	Aaa	25,000,000.00	25,265,625.00	0.87%	25,339,845.00	0.87%	0.58
9128284W7	U.S. TREASURY	2.750	8/15/2021		AA+	Aaa	25,000,000.00	25,432,617.19	0.88%	25,675,780.00	0.88%	1.02
9128282F6	U.S. TREASURY	1.125	8/31/2021		AA+	Aaa	30,000,000.00	29,764,453.13	1.03%	30,318,750.00	1.04%	1.08
9128286C9	U.S. TREASURY	2.500	2/15/2022		AA+	Aaa	25,000,000.00	25,493,164.06	0.88%	25,906,250.00	0.89%	1.51
912828W89	U.S. TREASURY	1.875	3/31/2022		AA+	Aaa	40,000,000.00	40,404,687.50	1.40%	41,156,248.00	1.41%	1.64
9128286M7	U.S. TREASURY	2.250	4/15/2022		AA+	Aaa	23,000,000.00	23,321,640.63	0.81%	23,826,562.50	0.82%	1.68
9128286M7 .	U.S. TREASURY	2.250	4/15/2022		AA+	Aaa	30,000,000.00	30,426,562.50	1.05%	31,078,125.00	1.07%	1.68
9128286U9	U.S. TREASURY	2.125	5/15/2022		AA+	Aaa	25,000,000.00	25,289,062.50	0.87%	25,886,720.00	0.89%	1.76
9128286U9 .	U.S. TREASURY	2.125	5/15/2022		AA+	Aaa	25,000,000.00	25,289,062.50	0.87%	25,886,720.00	0.89%	1.76
912828XG0	U.S. TREASURY	2.125	6/30/2022		AA+	Aaa	27,000,000.00	27,241,523.44	0.94%	28,029,375.00	0.96%	1.89
9128287C8	U.S. TREASURY	1.750	7/15/2022		AA+	Aaa	25,000,000.00	24,945,312.50	0.86%	25,792,970.00	0.89%	1.93
9128287C8 .	U.S. TREASURY	1.750	7/15/2022		AA+	Aaa	25,000,000.00	24,967,773.44	0.86%	25,792,970.00	0.89%	1.93
9128287C8 ...	U.S. TREASURY	1.750	7/15/2022		AA+	Aaa	26,000,000.00	26,142,187.50	0.90%	26,824,688.80	0.92%	1.93
9128287C8 ...	U.S. TREASURY	1.750	7/15/2022		AA+	Aaa	35,000,000.00	35,211,914.06	1.22%	36,110,158.00	1.24%	1.93
9128282S8	U.S. TREASURY	1.625	8/31/2022		AA+	Aaa	25,000,000.00	25,008,789.06	0.86%	25,781,250.00	0.89%	2.05
912828YK0	U.S. TREASURY	1.375	10/15/2022		AA+	Aaa	30,000,000.00	29,844,140.63	1.03%	30,825,000.00	1.06%	2.17
9128283C2	U.S. TREASURY	2.000	10/31/2022		AA+	Aaa	30,000,000.00	30,307,031.25	1.05%	31,260,936.00	1.07%	2.20
912828YW4	U.S. TREASURY	1.625	12/15/2022		AA+	Aaa	30,000,000.00	30,008,203.13	1.04%	31,068,750.00	1.07%	2.34
ISSUER TOTAL							601,000,000.00	604,298,416.68	20.90%	616,517,348.30	21.18%	1.53
FIDELITY GOVERNMENT MMF												
CASH AND CASH EQUIVALENTS			8/1/2020		AAA	AAA	554,000,000.00	554,000,000.00	19.16%	554,000,000.00	19.03%	0.00
ISSUER TOTAL							554,000,000.00	554,000,000.00	19.16%	554,000,000.00	19.03%	0.00
FNMA												
3135G0U84 .	U.S. INSTRUMENTALITY	2.875	10/30/2020		AA+	Aaa	15,000,000.00	15,071,400.00	0.52%	15,098,895.00	0.52%	0.25
3135G0U84	U.S. INSTRUMENTALITY	2.875	10/30/2020		AA+	Aaa	20,000,000.00	19,951,400.00	0.69%	20,131,860.00	0.69%	0.25
3135G0S38	U.S. INSTRUMENTALITY	2.000	1/5/2022		AA+	Aaa	15,000,000.00	14,788,500.00	0.51%	15,389,910.00	0.53%	1.42
3135G0U92	U.S. INSTRUMENTALITY	2.625	1/11/2022		AA+	Aaa	25,000,000.00	25,462,250.00	0.88%	25,881,900.00	0.89%	1.43
3135G0T45	U.S. INSTRUMENTALITY	1.875	4/5/2022		AA+	Aaa	15,000,000.00	14,994,450.00	0.52%	15,421,950.00	0.53%	1.65
3135G0V59 .	U.S. INSTRUMENTALITY	2.250	4/12/2022		AA+	Aaa	20,000,000.00	20,021,600.00	0.69%	20,695,740.00	0.71%	1.67
3135G0V59	U.S. INSTRUMENTALITY	2.250	4/12/2022		AA+	Aaa	40,000,000.00	39,820,800.00	1.38%	41,391,480.00	1.42%	1.67
3135G0W33	U.S. INSTRUMENTALITY	1.375	9/6/2022		AA+	Aaa	25,000,000.00	24,816,750.00	0.86%	25,613,200.00	0.88%	2.07
3135G0W33 .	U.S. INSTRUMENTALITY	1.375	9/6/2022		AA+	Aaa	10,000,000.00	9,912,800.00	0.34%	10,245,280.00	0.35%	2.07
3135G0Y49	U.S. INSTRUMENTALITY	1.700	2/21/2023	8/21/2020	AA+	Aaa	10,000,000.00	10,001,000.00	0.35%	10,006,930.00	0.34%	0.06
3135G0Y49 .	U.S. INSTRUMENTALITY	1.700	2/21/2023	8/21/2020	AA+	Aaa	50,000,000.00	50,005,000.00	1.73%	50,034,650.00	1.72%	0.06
3136G4VE0	U.S. INSTRUMENTALITY	0.550	4/27/2023	4/27/2021	AA+	Aaa	10,750,000.00	10,750,000.00	0.37%	10,765,748.75	0.37%	0.74
3135G05B5	U.S. INSTRUMENTALITY	0.450	6/30/2023	6/30/2021	AA+	Aaa	35,000,000.00	34,998,250.00	1.21%	35,029,295.00	1.20%	0.92
3135G05G4	U.S. INSTRUMENTALITY	0.250	7/10/2023		AA+	Aaa	35,000,000.00	34,949,250.00	1.21%	35,020,790.00	1.20%	2.94
3136G4D26	U.S. INSTRUMENTALITY	0.400	7/28/2023	7/28/2021	AA+	Aaa	30,000,000.00	30,000,000.00	1.04%	30,019,950.00	1.03%	2.98
ISSUER TOTAL							355,750,000.00	355,543,450.00	12.30%	360,747,578.75	12.39%	1.40

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CUSIP	TYPE	COUPON RATE	MATURITY DATE	NEXT CALL DATE	S&P RATING	MOODY'S RATING	PAR VALUE/SHARES	ORIGINAL COST	% PORTFOLIO ORIGINAL COST	MARKET VALUE	% PORTFOLIO MARKET VALUE	WEIGHTED AVERAGE EFFECTIVE DURATION (YEARS)
TD BANK												
	CASH AND CASH EQUIVALENTS		8/1/2020				250,000,000.00	250,000,000.00	8.65%	250,000,000.00	8.59%	0.00
ISSUER TOTAL							250,000,000.00	250,000,000.00	8.65%	250,000,000.00	8.59%	0.00
PFM FUNDS												
	CASH AND CASH EQUIVALENTS		8/1/2020				200,000,000.00	200,000,000.00	6.92%	200,000,000.00	6.87%	0.00
ISSUER TOTAL							200,000,000.00	200,000,000.00	6.92%	200,000,000.00	6.87%	0.00
FHLMC												
3137EAEJ4	U.S. INSTRUMENTALITY	1.625	9/29/2020		AA+	Aaa	20,000,000.00	19,931,200.00	0.69%	20,046,020.00	0.69%	0.16
3134GVNS3	U.S. INSTRUMENTALITY	0.550	4/27/2022	10/27/2020	AA+	Aaa	23,800,000.00	23,800,000.00	0.82%	23,816,350.60	0.82%	0.24
3134GV5J3	U.S. INSTRUMENTALITY	0.320	7/8/2022	1/8/2021	AA+	Aaa	35,000,000.00	35,003,500.00	1.21%	35,011,025.00	1.20%	0.44
3134GV6H6	U.S. INSTRUMENTALITY	0.320	10/20/2022	7/20/2021	AA+	Aaa	35,000,000.00	34,993,000.00	1.21%	35,018,795.00	1.20%	0.97
3134GV6H6	U.S. INSTRUMENTALITY	0.320	10/20/2022	7/20/2021	AA+	Aaa	35,000,000.00	35,000,000.00	1.21%	35,018,795.00	1.20%	0.97
3137EAEQ8	U.S. INSTRUMENTALITY	0.375	4/20/2023		AA+	Aaa	13,750,000.00	13,720,437.50	0.47%	13,807,750.00	0.47%	2.71
ISSUER TOTAL							162,550,000.00	162,448,137.50	5.62%	162,718,735.60	5.59%	0.80
U.S. BANK MMF												
	CASH AND CASH EQUIVALENTS		8/1/2020				150,000,000.00	150,000,000.00	5.19%	150,000,000.00	5.15%	0.00
ISSUER TOTAL							150,000,000.00	150,000,000.00	5.19%	150,000,000.00	5.15%	0.00
CITIZENS BANK												
	CASH AND CASH EQUIVALENTS		8/1/2020				100,000,000.00	100,000,000.00	3.46%	100,000,000.00	3.44%	0.00
ISSUER TOTAL							100,000,000.00	100,000,000.00	3.46%	100,000,000.00	3.44%	0.00
BAR HARBOR												
	CASH AND CASH EQUIVALENTS		8/1/2020				44,000,000.00	44,000,000.00	1.52%	44,000,000.00	1.51%	0.00
	CERTIFICATES OF DEPOSIT	2.330	6/12/2021		NR	NR	50,000,000.00	50,000,000.00	1.73%	50,000,000.00	1.72%	0.88
ISSUER TOTAL							94,000,000.00	94,000,000.00	3.25%	94,000,000.00	3.23%	0.47
PEOPLE'S UNITED BANK												
	CERTIFICATES OF DEPOSIT	2.550	4/18/2021		NR	NR	15,000,000.00	15,000,000.00	0.52%	15,000,000.00	0.52%	0.73
	CERTIFICATES OF DEPOSIT	2.550	4/22/2021		NR	NR	25,000,000.00	25,000,000.00	0.86%	25,000,000.00	0.86%	0.74
	CERTIFICATES OF DEPOSIT	1.650	1/17/2022		NR	NR	40,000,000.00	40,000,000.00	1.38%	40,000,000.00	1.37%	1.47
ISSUER TOTAL							80,000,000.00	80,000,000.00	2.77%	80,000,000.00	2.75%	1.11

Maine State Treasurer
GASB 40 - Deposit and Investment Risk Disclosure
As of July 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)
CAMDEN NATIONAL												
	CERTIFICATES OF DEPOSIT	1.750	10/17/2020		NR	NR	25,000,000.00	25,000,000.00	0.86%	25,000,000.00	0.86%	0.22
	CERTIFICATES OF DEPOSIT	1.750	1/17/2021		NR	NR	50,000,000.00	50,000,000.00	1.73%	50,000,000.00	1.72%	0.48
ISSUER TOTAL							75,000,000.00	75,000,000.00	2.59%	75,000,000.00	2.58%	0.39
BANGOR SAVINGS												
	CASH AND CASH EQUIVALENTS		8/1/2020				40,000,000.00	40,000,000.00	1.38%	40,000,000.00	1.37%	0.00
	CERTIFICATES OF DEPOSIT	2.650	10/8/2020		NR	NR	5,000,000.00	5,000,000.00	0.17%	5,000,000.00	0.17%	0.20
	CERTIFICATES OF DEPOSIT	2.700	4/8/2021		NR	NR	15,000,000.00	15,000,000.00	0.52%	15,000,000.00	0.52%	0.70
ISSUER TOTAL							60,000,000.00	60,000,000.00	2.08%	60,000,000.00	2.06%	0.19
FIRST NATIONAL												
	CASH AND CASH EQUIVALENTS		8/1/2020				50,000,000.00	50,000,000.00	1.73%	50,000,000.00	1.72%	0.00
ISSUER TOTAL							50,000,000.00	50,000,000.00	1.73%	50,000,000.00	1.72%	0.00
FHLB												
3130AF5B9	U.S. INSTRUMENTALITY	3.000	10/12/2021		AA+	Aaa	10,000,000.00	10,103,100.00	0.35%	10,340,490.00	0.36%	1.18
313379Q69	U.S. INSTRUMENTALITY	2.125	6/10/2022		AA+	Aaa	30,000,000.00	30,176,400.00	1.04%	31,073,520.00	1.07%	1.83
ISSUER TOTAL							40,000,000.00	40,279,500.00	1.39%	41,414,010.00	1.42%	1.67
ANDROSCOGGIN												
	CASH AND CASH EQUIVALENTS		8/1/2020				25,000,000.00	25,000,000.00	0.86%	25,000,000.00	0.86%	0.00
ISSUER TOTAL							25,000,000.00	25,000,000.00	0.86%	25,000,000.00	0.86%	0.00
NORTHEAST BANK												
	CASH AND CASH EQUIVALENTS		8/1/2020				25,000,000.00	25,000,000.00	0.86%	25,000,000.00	0.86%	0.00
ISSUER TOTAL							25,000,000.00	25,000,000.00	0.86%	25,000,000.00	0.86%	0.00
MACHIAS SAVINGS												
	CASH AND CASH EQUIVALENTS		8/1/2020				20,000,000.00	20,000,000.00	0.69%	20,000,000.00	0.69%	0.00
ISSUER TOTAL							20,000,000.00	20,000,000.00	0.69%	20,000,000.00	0.69%	0.00
JOHNSON & JOHNSON												
	CORPORATE	2.250	3/3/2022		AAA	Aaa	16,893,000.00	16,680,992.85	0.58%	17,400,550.19	0.60%	1.56
ISSUER TOTAL							16,893,000.00	16,680,992.85	0.58%	17,400,550.19	0.60%	1.56

Maine State Treasurer
GASB 40 - Deposit and Investment Risk Disclosure
As of July 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>BATH SAVINGS</u>												
	CASH AND CASH EQUIVALENTS		8/1/2020				14,000,000.00	14,000,000.00	0.48%	14,000,000.00	0.48%	0.00
ISSUER TOTAL							14,000,000.00	14,000,000.00	0.48%	14,000,000.00	0.48%	0.00
<u>MICROSOFT</u>												
594918BW3	CORPORATE	2.400	2/6/2022	1/6/2022	AAA	Aaa	10,000,000.00	10,156,600.00	0.35%	10,311,580.00	0.35%	1.40
ISSUER TOTAL							10,000,000.00	10,156,600.00	0.35%	10,311,580.00	0.35%	1.40
<u>BIDDEFORD SAVINGS BANK</u>												
	CASH AND CASH EQUIVALENTS		8/1/2020				5,000,000.00	5,000,000.00	0.17%	5,000,000.00	0.17%	0.00
ISSUER TOTAL							5,000,000.00	5,000,000.00	0.17%	5,000,000.00	0.17%	0.00
GRAND TOTAL							2,888,193,000.00	2,891,407,097.03	100.00%	2,911,109,802.84	100.00%	

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

CUSIP	ISSUER	DATE	COUPON	MATURITY	CALL DATE	PAR VALUE/SHARES	UNIT COST	PRINCIPAL	ACCRUED INTEREST PURCHASED	YIELD
CASH AND EQUIVALENTS										
	FIDELITY GOVERNMENT MMF	7/7/2020	0.070 V			84,000,000.00	100.00	84,000,000.00	0.00	0.070 V
	FIDELITY GOVERNMENT MMF	7/8/2020	0.070 V			20,000,000.00	100.00	20,000,000.00	0.00	0.070 V
	FIDELITY GOVERNMENT MMF	7/10/2020	0.070 V			47,000,000.00	100.00	47,000,000.00	0.00	0.070 V
	NORTHEAST BANK	7/13/2020	0.120 V			25,000,000.00	100.00	25,000,000.00	0.00	0.120 V
	FIDELITY GOVERNMENT MMF	7/14/2020	0.070 V			72,000,000.00	100.00	72,000,000.00	0.00	0.070 V
	FIDELITY GOVERNMENT MMF	7/15/2020	0.070 V			147,000,000.00	100.00	147,000,000.00	0.00	0.070 V
	FIDELITY GOVERNMENT MMF	7/17/2020	0.070 V			151,000,000.00	100.00	151,000,000.00	0.00	0.070 V
	FIDELITY GOVERNMENT MMF	7/22/2020	0.070 V			37,000,000.00	100.00	37,000,000.00	0.00	0.070 V
	FIDELITY GOVERNMENT MMF	7/31/2020	0.070 V			45,000,000.00	100.00	45,000,000.00	0.00	0.070 V
TOTAL:						628,000,000.00		628,000,000.00	0.00	
U.S. TREASURIES										
912796TY5	US TREASURY	7/16/2020	0.000	12/31/2020		50,000,000.00	99.935	49,967,333.33	0.00	0.14
912796TY5	US TREASURY	7/16/2020	0.000	12/31/2020		50,000,000.00	99.935	49,967,333.33	0.00	0.14
TOTAL:						100,000,000.00		99,934,666.66	0.00	
FEDERAL AGENCY SECURITIES										
3135G05B5	FNMA	7/6/2020	0.450	6/30/2023	6/30/2021	35,000,000.00	99.995	34,998,250.00	2,625.00	0.45
3134GV5J3	FHLMC	7/13/2020	0.320	7/8/2022	1/8/2021	35,000,000.00	100.010	35,003,500.00	1,555.56	0.31
3134GV6H6	FHLMC	7/21/2020	0.320	10/20/2022	7/20/2021	35,000,000.00	99.980	34,993,000.00	311.11	0.33
3134GV6H6	FHLMC	7/28/2020	0.320	10/20/2022	7/20/2021	35,000,000.00	100.000	35,000,000.00	2,488.89	0.32
3135G05G4	FNMA	7/28/2020	0.250	7/10/2023		35,000,000.00	99.855	34,949,250.00	4,375.00	0.30
3136G4D26	FNMA	7/28/2020	0.400	7/28/2023	7/28/2021	30,000,000.00	100.000	30,000,000.00	0.00	0.40
TOTAL:						205,000,000.00		204,944,000.00	11,355.56	
GRAND TOTAL:						933,000,000.00		932,878,666.66	11,355.56	

**Maine State Treasurer
Securities Sold and Matured
During the Month Ended July 31, 2020**

CUSIP	ISSUER	DATE	COUPON	MATURITY/ CALL DATE	PAR VALUE/SHARES	ORIGINAL COST	AMORTIZED COST AT SALE OR MATURITY / ACCRETION / (AMORT)	MATURITY / SALE PRICE	MARKET VALUE AT SALE OR MATURITY / CHANGE IN MARKET VALUE	REALIZED GAIN (LOSS)	ACCRUED INTEREST SOLD	INTEREST RECEIVED	INTEREST EARNED	YIELD
CASH AND EQUIVALENTS														
	TD BANK	7/1/2020	0.000 V		10,000,000.00	10,000,000.00	10,000,000.00 0.00	100.00	10,000,000.00 0.00	0.00	0.00	0.00	0.00	0.000 V
	TD BANK	7/2/2020	0.000 V		43,000,000.00	43,000,000.00	43,000,000.00 0.00	100.00	43,000,000.00 0.00	0.00	0.00	0.00	0.00	0.000 V
	FIDELITY GOVERNMENT MMF	7/6/2020	0.070 V		46,000,000.00	46,000,000.00	46,000,000.00 0.00	100.00	46,000,000.00 0.00	0.00	0.00	0.00	0.00	0.070 V
	FIDELITY GOVERNMENT MMF	7/9/2020	0.070 V		216,000,000.00	216,000,000.00	216,000,000.00 0.00	100.00	216,000,000.00 0.00	0.00	0.00	0.00	0.00	0.070 V
	CAMDEN NATIONAL	7/9/2020	0.100 V		70,000,000.00	70,000,000.00	70,000,000.00 0.00	100.00	70,000,000.00 0.00	0.00	0.00	0.00	0.00	0.100 V
	FIDELITY GOVERNMENT MMF	7/13/2020	0.070 V		67,000,000.00	67,000,000.00	67,000,000.00 0.00	100.00	67,000,000.00 0.00	0.00	0.00	0.00	0.00	0.070 V
	TD BANK	7/13/2020	0.000 V		12,000,000.00	12,000,000.00	12,000,000.00 0.00	100.00	12,000,000.00 0.00	0.00	0.00	0.00	0.00	0.000 V
	FIDELITY GOVERNMENT MMF	7/16/2020	0.070 V		161,000,000.00	161,000,000.00	161,000,000.00 0.00	100.00	161,000,000.00 0.00	0.00	0.00	0.00	0.00	0.070 V
	FIDELITY GOVERNMENT MMF	7/20/2020	0.070 V		31,000,000.00	31,000,000.00	31,000,000.00 0.00	100.00	31,000,000.00 0.00	0.00	0.00	0.00	0.00	0.070 V
	FIDELITY GOVERNMENT MMF	7/21/2020	0.070 V		29,000,000.00	29,000,000.00	29,000,000.00 0.00	100.00	29,000,000.00 0.00	0.00	0.00	0.00	0.00	0.070 V
	FIDELITY GOVERNMENT MMF	7/23/2020	0.070 V		12,000,000.00	12,000,000.00	12,000,000.00 0.00	100.00	12,000,000.00 0.00	0.00	0.00	0.00	0.00	0.070 V
	FIDELITY GOVERNMENT MMF	7/24/2020	0.070 V		25,000,000.00	25,000,000.00	25,000,000.00 0.00	100.00	25,000,000.00 0.00	0.00	0.00	0.00	0.00	0.070 V
	FIDELITY GOVERNMENT MMF	7/27/2020	0.070 V		34,000,000.00	34,000,000.00	34,000,000.00 0.00	100.00	34,000,000.00 0.00	0.00	0.00	0.00	0.00	0.070 V
	FIDELITY GOVERNMENT MMF	7/28/2020	0.070 V		98,000,000.00	98,000,000.00	98,000,000.00 0.00	100.00	98,000,000.00 0.00	0.00	0.00	0.00	0.00	0.070 V
	FIDELITY GOVERNMENT MMF	7/29/2020	0.070 V		14,000,000.00	14,000,000.00	14,000,000.00 0.00	100.00	14,000,000.00 0.00	0.00	0.00	0.00	0.00	0.070 V
	FIDELITY GOVERNMENT MMF	7/30/2020	0.070 V		40,000,000.00	40,000,000.00	40,000,000.00 0.00	100.00	40,000,000.00 0.00	0.00	0.00	0.00	0.00	0.070 V
TOTAL:					908,000,000.00	908,000,000.00	908,000,000.00 0.00		908,000,000.00 0.00	0.00	0.00	0.00	0.00	
FEDERAL AGENCY SECURITIES														
3135G0X40	FNMA	7/17/2020	1.800	7/17/2020	50,000,000.00	49,990,000.00	50,000,000.00 8,485.40	100.00	50,000,000.00 (32,350.00)	0.00	0.00	450,000.00	40,000.00	
TOTAL:					50,000,000.00	49,990,000.00	50,000,000.00 8,485.40		50,000,000.00 (32,350.00)	0.00	0.00	450,000.00	40,000.00	
GRAND TOTAL:					\$ 958,000,000.00	957,990,000.00	958,000,000.00 8,485.40		958,000,000.00 (32,350.00)	0.00	0.00	450,000.00	40,000.00	

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

DATE	CUSIP	TRANSACTION	SECURITY TYPE	DESCRIPTION	MATURITY	PAR VALUE/SHARES	PRINCIPAL	INTEREST	TRANSACTION TOTAL	BALANCE
7/1/2020		INTEREST	CASH EQUIV	FIDELITY GOVERNMENT MMF		0.00	0.00	55,634.50	55,634.50	55,634.50
		INTEREST	CASH EQUIV	PFM FUNDS		0.00	0.00	14,807.76	14,807.76	70,442.26
		INTEREST	CASH EQUIV	ANDROSCOGGIN		0.00	0.00	3,287.72	3,287.72	73,729.98
		INTEREST	CASH EQUIV	BANGOR SAVINGS		0.00	0.00	2,117.49	2,117.49	75,847.47
		INTEREST	CASH EQUIV	BATH SAVINGS		0.00	0.00	1,818.11	1,818.11	77,665.58
		INTEREST	CASH EQUIV	BAR HARBOR		0.00	0.00	3,606.56	3,606.56	81,272.14
		INTEREST	CASH EQUIV	BIDDEFORD SAVINGS BANK		0.00	0.00	657.58	657.58	81,929.72
		INTEREST	CASH EQUIV	CAMDEN NATIONAL		0.00	0.00	5,737.93	5,737.93	87,667.65
		INTEREST	CASH EQUIV	CITIZENS BANK		0.00	0.00	10,655.58	10,655.58	98,323.23
		INTEREST	CASH EQUIV	FIRST NATIONAL		0.00	0.00	2,049.18	2,049.18	100,372.41
		INTEREST	CASH EQUIV	MACHIAS SAVINGS		0.00	0.00	876.73	876.73	101,249.14
		INTEREST	CASH EQUIV	TD BANK		0.00	0.00	30,054.64	30,054.64	131,303.78
		SELL	CASH EQUIV	TD BANK		10,000,000.00	10,000,000.00	0.00	10,000,000.00	10,131,303.78
		INTEREST	CASH EQUIV	TD BANK		0.00	0.00	10,745.25	10,745.25	10,142,049.03
7/2/2020		SELL	CASH EQUIV	TD BANK		43,000,000.00	43,000,000.00	0.00	43,000,000.00	53,142,049.03
7/5/2020	3135G0S38	INTEREST	INSTR	FNMA	1/5/2022	0.00	0.00	150,000.00	150,000.00	53,292,049.03
7/6/2020	3135G05B5	BUY	INSTR	FNMA	6/30/2023	34,998,250.00	34,998,250.00	2,625.00	(35,000,875.00)	18,291,174.03
		SELL	CASH EQUIV	FIDELITY GOVERNMENT MMF		46,000,000.00	46,000,000.00	0.00	46,000,000.00	64,291,174.03
7/7/2020		BUY	CASH EQUIV	FIDELITY GOVERNMENT MMF		84,000,000.00	84,000,000.00	0.00	(84,000,000.00)	(19,708,825.97)
7/8/2020		BUY	CASH EQUIV	FIDELITY GOVERNMENT MMF		20,000,000.00	20,000,000.00	0.00	(20,000,000.00)	(39,708,825.97)
7/9/2020		SELL	CASH EQUIV	FIDELITY GOVERNMENT MMF		216,000,000.00	216,000,000.00	0.00	216,000,000.00	176,291,174.03
		SELL	CASH EQUIV	CAMDEN NATIONAL		70,000,000.00	70,000,000.00	0.00	70,000,000.00	246,291,174.03
7/10/2020		BUY	CASH EQUIV	FIDELITY GOVERNMENT MMF		47,000,000.00	47,000,000.00	0.00	(47,000,000.00)	199,291,174.03
7/11/2020	3135G0U92	INTEREST	INSTR	FNMA	1/11/2022	0.00	0.00	328,125.00	328,125.00	199,619,299.03
7/13/2020	3134GV5J3	BUY	INSTR	FHLMC	7/8/2022	35,003,500.00	35,003,500.00	1,555.56	(35,005,055.56)	164,614,243.47
		SELL	CASH EQUIV	FIDELITY GOVERNMENT MMF		67,000,000.00	67,000,000.00	0.00	67,000,000.00	231,614,243.47
		BUY	CASH EQUIV	NORTHEAST BANK		25,000,000.00	25,000,000.00	0.00	(25,000,000.00)	206,614,243.47
		SELL	CASH EQUIV	TD BANK		12,000,000.00	12,000,000.00	0.00	12,000,000.00	218,614,243.47
7/14/2020		BUY	CASH EQUIV	FIDELITY GOVERNMENT MMF		72,000,000.00	72,000,000.00	0.00	(72,000,000.00)	146,614,243.47
7/15/2020		BUY	CASH EQUIV	FIDELITY GOVERNMENT MMF		147,000,000.00	147,000,000.00	0.00	(147,000,000.00)	(385,756.53)
	9128287C8	INTEREST	UST	US TREASURY	7/15/2022	0.00	0.00	218,750.00	218,750.00	(167,006.53)
	9128287C8 .	INTEREST	UST	US TREASURY	7/15/2022	0.00	0.00	218,750.00	218,750.00	51,743.47
	9128287C8 ..	INTEREST	UST	US TREASURY	7/15/2022	0.00	0.00	227,500.00	227,500.00	279,243.47
	9128287C8 ...	INTEREST	UST	US TREASURY	7/15/2022	0.00	0.00	306,250.00	306,250.00	585,493.47
7/16/2020		SELL	CASH EQUIV	FIDELITY GOVERNMENT MMF		161,000,000.00	161,000,000.00	0.00	161,000,000.00	161,585,493.47
	912796TY5	BUY	UST	US TREASURY	12/31/2020	49,967,333.33	49,967,333.33	0.00	(49,967,333.33)	111,618,160.14
	912796TY5 .	BUY	UST	US TREASURY	12/31/2020	49,967,333.33	49,967,333.33	0.00	(49,967,333.33)	61,650,826.81
7/17/2020	3135G0X40	MATURITY	INSTR	FNMA	7/17/2020	50,000,000.00	50,000,000.00	450,000.00	50,450,000.00	112,100,826.81
		BUY	CASH EQUIV	FIDELITY GOVERNMENT MMF		151,000,000.00	151,000,000.00	0.00	(151,000,000.00)	(38,899,173.19)
7/20/2020		SELL	CASH EQUIV	FIDELITY GOVERNMENT MMF		31,000,000.00	31,000,000.00	0.00	31,000,000.00	(7,899,173.19)
7/21/2020	3134GV6H6	BUY	INSTR	FHLMC	10/20/2022	34,993,000.00	34,993,000.00	311.11	(34,993,311.11)	(42,892,484.30)
		SELL	CASH EQUIV	FIDELITY GOVERNMENT MMF		29,000,000.00	29,000,000.00	0.00	29,000,000.00	(13,892,484.30)
7/22/2020		BUY	CASH EQUIV	FIDELITY GOVERNMENT MMF		37,000,000.00	37,000,000.00	0.00	(37,000,000.00)	(50,892,484.30)

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

DATE	CUSIP	TRANSACTION	SECURITY TYPE	DESCRIPTION	MATURITY	PAR VALUE/SHARES	PRINCIPAL	INTEREST	TRANSACTION TOTAL	BALANCE
7/23/2020		SELL	CASH EQUIV	FIDELITY GOVERNMENT MMF		12,000,000.00	12,000,000.00	0.00	12,000,000.00	(38,892,484.30)
7/24/2020		SELL	CASH EQUIV	FIDELITY GOVERNMENT MMF		25,000,000.00	25,000,000.00	0.00	25,000,000.00	(13,892,484.30)
7/27/2020		SELL	CASH EQUIV	FIDELITY GOVERNMENT MMF		34,000,000.00	34,000,000.00	0.00	34,000,000.00	20,107,515.70
7/28/2020	3134GV6H6	BUY	INSTR	FHLMC	10/20/2022	35,000,000.00	35,000,000.00	2,488.89	(35,002,488.89)	(14,894,973.19)
	3135G05G4	BUY	INSTR	FNMA	7/10/2023	34,949,250.00	34,949,250.00	4,375.00	(34,953,625.00)	(49,848,598.19)
	3136G4D26	BUY	INSTR	FNMA	7/28/2023	30,000,000.00	30,000,000.00	0.00	(30,000,000.00)	(79,848,598.19)
		SELL	CASH EQUIV	FIDELITY GOVERNMENT MMF		98,000,000.00	98,000,000.00	0.00	98,000,000.00	18,151,401.81
7/29/2020		SELL	CASH EQUIV	FIDELITY GOVERNMENT MMF		14,000,000.00	14,000,000.00	0.00	14,000,000.00	32,151,401.81
7/30/2020		SELL	CASH EQUIV	FIDELITY GOVERNMENT MMF		40,000,000.00	40,000,000.00	0.00	40,000,000.00	72,151,401.81
7/31/2020		BUY	CASH EQUIV	FIDELITY GOVERNMENT MMF		45,000,000.00	45,000,000.00	0.00	(45,000,000.00)	27,151,401.81
		INTEREST	CASH EQUIV	MISC INCOME		0.00	0.00	3.75	3.75	27,151,405.56
Net Contributions									-	
Net Withdrawals									27,151,405.56	

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

DATE	TRANSACTION	CUSIP	DESCRIPTION	COUPON	MATURITY DATE	PAR VALUE/SHARES	PRINCIPAL	INTEREST	TOTAL
8/6/2020	INTEREST	594918BW3	MICROSOFT CORP (CALLABLE) NOTE	2.400	2/6/2022	10,000,000.00	0.00	120,000.00	120,000.00
8/15/2020	INTEREST	9128284W7	US TREASURY NOTES	2.750	8/15/2021	25,000,000.00	0.00	343,750.00	343,750.00
8/15/2020	INTEREST	9128286C9	US TREASURY NOTES	2.500	2/15/2022	25,000,000.00	0.00	312,500.00	312,500.00
8/21/2020	INTEREST	3135G0Y49	FNMA (CALLABLE) NOTES	1.700	2/21/2023	60,000,000.00	0.00	510,000.00	510,000.00
8/31/2020	INTEREST	9128282F6	US TREASURY N/B NOTES	1.125	8/31/2021	30,000,000.00	0.00	168,750.00	168,750.00
8/31/2020	INTEREST	9128282S8	US TREASURY NOTES	1.625	8/31/2022	25,000,000.00	0.00	203,125.00	203,125.00
8/31/2020	INTEREST	9128286D7	US TREASURY N/B	2.500	2/28/2021	25,000,000.00	0.00	312,500.00	312,500.00