



# Maine State Treasurer

## Pooled Cash Account

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

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PFM Asset  
Management LLC

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213 Market Street  
Harrisburg, PA 17101

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717.232.2723  
pfm.com

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

Amortized Cost Basis Activity Summary	
<b>Beginning Amortized Cost Value</b>	2,769,846,133.69
Additions	
Contributions	0.00
Interest Received	709,457.34
Accrued Interest Sold	0.00
Gain on Sales	0.00
<b>Total Additions</b>	<b>709,457.34</b>
Deductions	
Withdrawals	75,709,457.34
Accrued Interest Purchased	0.00
Loss on Sales	0.00
<b>Total Deductions</b>	<b>(75,709,457.34)</b>
Accretion (Amortization) for the Period	(133,930.97)
<b>Ending Amortized Cost Value</b>	<b>2,694,712,202.72</b>
Ending Fair Value	2,716,878,540.53
Unrealized Gain (Loss)	22,166,337.81

Detail of Amortized Cost Basis Return				
	Interest Earned	Accretion (Amortization)	Realized Gain(Loss)	Total Income
<b>Current Holdings</b>				
Cash and Equivalents	222,343.19	0.00	0.00	222,343.19
Repurchase Agreement	0.00	0.00	0.00	0.00
Certificates of Deposit	404,291.67	0.00	0.00	404,291.67
Commercial Paper	0.00	0.00	0.00	0.00
U.S. Treasuries	822,627.10	(127,526.31)	0.00	695,100.79
Federal Agency	624,923.97	(5,493.55)	0.00	619,430.42
Corporate	51,674.37	(911.11)	0.00	50,763.26
<b>Sales and Maturities</b>				
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	0.00	0.00	0.00	0.00
Corporate	0.00	0.00	0.00	0.00
<b>Total</b>	<b>2,125,860.30</b>	<b>(133,930.97)</b>	<b>0.00</b>	<b>1,991,929.33</b>

Annualized Comparative Rates of Return			
	Twelve Month Trailing	Six Month Trailing	For the Month
Fed Funds	1.64%	1.09%	0.25%
Overnight Repo	1.59%	0.98%	0.13%
3 Month T-Bill	1.39%	0.86%	0.12%
6 Month T-Bill	1.38%	0.87%	0.14%
1 Year T-Note	1.40%	0.95%	0.18%
2 Year T-Note	1.28%	0.89%	0.17%
5 Year T-Note	1.32%	0.99%	0.34%

Summary of Amortized Cost Basis Return for the Period		
	Total Portfolio	Excluding Cash Equivalents
Interest Earned	2,125,860.30	1,903,517.11
Accretion (Amortization)	(133,930.97)	(133,930.97)
Realized Gain (Loss) on Sales	0.00	0.00
Total Income on Portfolio	1,991,929.33	1,769,586.14
Average Daily Historical Cost	2,796,782,059.72	1,159,556,253.27
Annualized Return	0.84%	1.80%
Annualized Return Fiscal Year to Date	1.87%	2.10%
Investment Advisory Fees	20,037.89	n/a
Annualized Return (net of fees)	0.83%	n/a
Weighted Average Effective Duration in Days	223	513

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

Fair Value Basis Activity Summary		
<b>Beginning Fair Value</b>		2,792,290,403.46
Additions		
Contributions	0.00	
Interest Received	709,457.34	
Accrued Interest Sold	0.00	
<b>Total Additions</b>		709,457.34
Deductions		
Withdrawals	75,709,457.34	
Accrued Interest Purchased	0.00	
<b>Total Deductions</b>		(75,709,457.34)
Change in Fair Value for the Period		(411,862.93)
<b>Ending Fair Value</b>		2,716,878,540.53

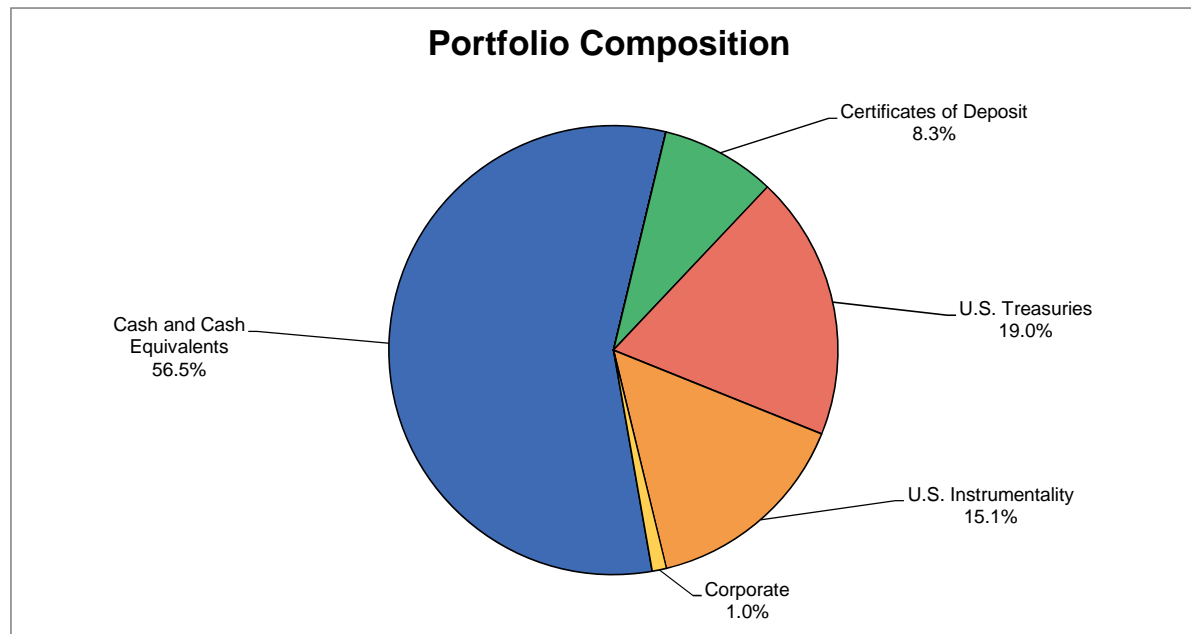
Detail of Fair Value Basis Return			
	Interest Earned	Change in Fair Value	Total Income
<b>Current Holdings</b>			
Cash and Equivalents	222,343.19	0.00	222,343.19
Repurchase Agreement	0.00	0.00	0.00
Certificates of Deposit	404,291.67	0.00	404,291.67
Commercial Paper	0.00	0.00	0.00
U.S. Treasuries	822,627.10	(350,944.20)	471,682.90
Federal Agency	624,923.97	(82,916.50)	542,007.47
Corporate	51,674.37	21,997.77	73,672.14
<b>Sales and Maturities</b>			
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	0.00	0.00	0.00
Corporate	0.00	0.00	0.00
<b>Total</b>	2,125,860.30	(411,862.93)	1,713,997.37

Annualized Comparative Rates of Return			
	Twelve Month Trailing	Six Month Trailing	For the Month
Fed Funds	1.64%	1.09%	0.25%
Overnight Repo	1.59%	0.98%	0.13%
3 Month T-Bill	1.84%	1.46%	0.02%
6 Month T-Bill	2.37%	2.17%	-0.25%
1 Year T-Note	3.23%	3.70%	-0.28%
2 Year T-Note	4.49%	6.40%	0.82%
5 Year T-Note	9.35%	14.45%	2.42%

Summary of Fair Value Basis Return for the Period		
	Total Portfolio	Excluding Cash Equivalents
Interest Earned	2,125,860.30	1,903,517.11
Change in Fair Value	(411,862.93)	(411,862.93)
Total Income on Portfolio	1,713,997.37	1,491,654.18
Average Daily Historical Cost	2,796,782,059.72	1,159,556,253.27
Annualized Return	0.72%	1.51%
Annualized Return Fiscal Year to Date	3.10%	3.74%
Weighted Average Effective Duration in Days	223	513

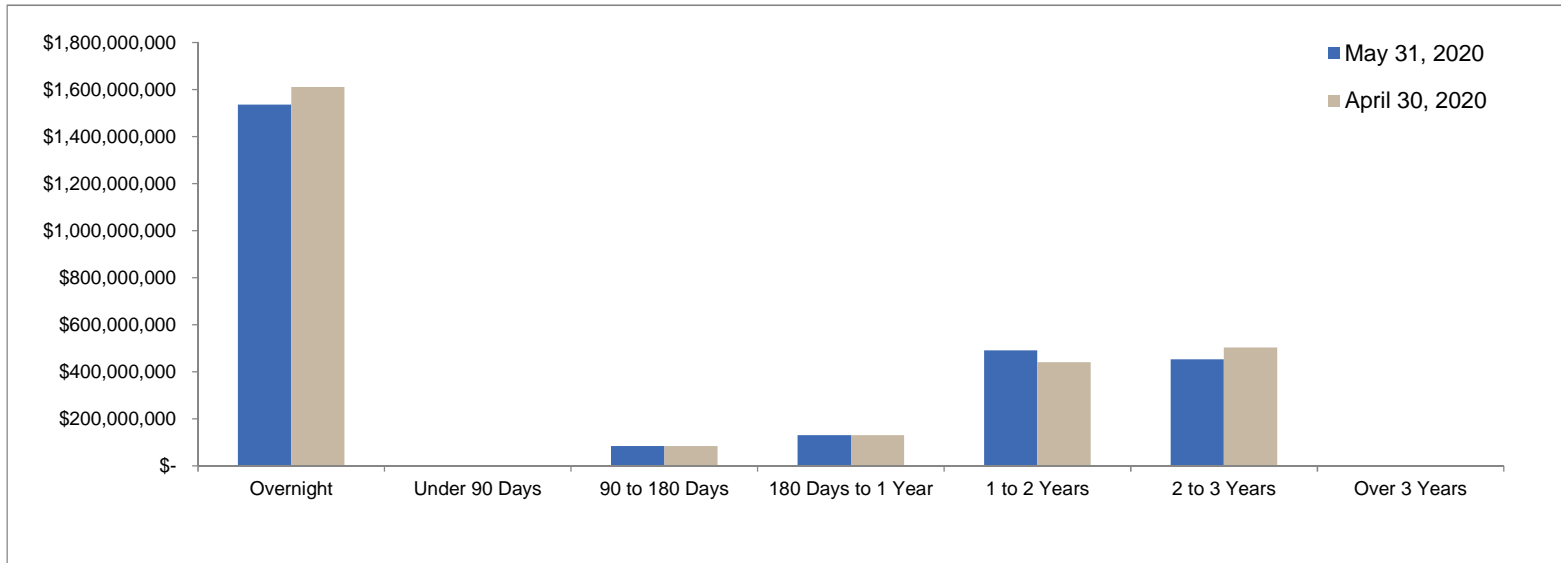
**Maine State Treasurer  
Investments - By Security Type  
As of May 31, 2020**

<b>Security Type</b>	<b>Original Cost</b>	<b>Amortized Cost</b>	<b>Fair Value</b>	<b>Accrued Interest</b>	<b>Unrealized Gain (Loss)</b>	<b>Weighted Average Final Maturity (Days)</b>	<b>Weighted Average Effective Duration (Years)</b>	<b>Asset Allocation</b>	<b>Weighted Average Yield</b>
Cash and Cash Equivalents	1,536,000,000.00	1,536,000,000.00	1,536,000,000.00	222,341.90	0.00	1	0.00	56.5%	0.13%
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	3,675,652.78	0.00	338	0.72	8.3%	2.09%
U.S. Treasuries	504,363,750.02	503,487,419.40	517,546,721.10	2,368,845.68	14,059,301.70	706	1.90	19.0%	1.63%
U.S. Instrumentality	403,317,087.50	403,325,501.34	410,593,791.30	1,846,423.37	7,268,289.96	715	1.13	15.1%	1.85%
Corporate	26,837,592.85	26,899,281.98	27,738,028.13	169,578.17	838,746.15	632	1.67	1.0%	2.28%
<b>Total</b>	<b>2,695,518,430.37</b>	<b>2,694,712,202.72</b>	<b>2,716,878,540.53</b>	<b>8,282,841.90</b>	<b>22,166,337.81</b>	<b>278</b>	<b>0.61</b>	<b>100.0%</b>	<b>0.86%</b>



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

Maturity Distribution	Original Cost May 31, 2020	Percentage	Original Cost April 30, 2020
Overnight	1,536,000,000.00	57.0%	1,611,000,000.00
Under 90 Days	-	0.0%	-
90 to 180 Days	84,954,000.00	3.2%	84,954,000.00
180 Days to 1 Year	130,265,625.00	4.8%	130,265,625.00
1 to 2 Years	491,249,542.86	18.2%	440,671,417.86
2 to 3 Years	453,049,262.51	16.8%	503,627,387.51
Over 3 Years	-	0.0%	-
<b>Totals</b>	<b>\$ 2,695,518,430.37</b>	<b>100.0%</b>	<b>\$ 2,770,518,430.37</b>



**Maine State Treasurer  
Portfolio Holdings  
As of May 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
<b>CASH AND EQUIVALENTS</b>														
BAR HARBOR BANK & TRUST	05/31/20	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	8,975.50	9,377.05	9,377.05	1.62%	0.100
CITIZENS BANK	05/31/20	0.150 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	28,524.40	20,382.30	20,382.30	3.68%	0.150
CITIZENS BANK #2	05/31/20	0.050 V		0.00	0.00 0.00	0.00 0.00	0.00 0.00	0.00	0.00	1,270.49	765.02	765.02	0.00%	0.050
BANGOR SAVINGS BANK NOW	05/31/20	0.050 V		65,000,000.00	65,000,000.00 0.00	65,000,000.00 0.00	65,000,000.00 0.00	0.00	0.00	7,069.67	2,752.73	2,752.73	2.39%	0.050
TD BANK	05/31/20	0.160 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	38,280.05	53,346.99	53,346.99	9.20%	0.160
ANDROSCOGGIN BANK	05/31/20	0.200 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	6,780.82	5,260.27	5,260.27	0.92%	0.200
BATH SAVINGS	05/31/20	0.160 V		14,000,000.00	14,000,000.00 0.00	14,000,000.00 0.00	14,000,000.00 0.00	0.00	0.00	4,196.21	2,872.88	2,872.88	0.52%	0.160
BIDDEFORD SAVINGS BANK	05/31/20	0.180 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	479.47	993.25	993.25	0.18%	0.180
CAMDEN NATIONAL BANK	05/31/20	0.100 V		70,000,000.00	70,000,000.00 0.00	70,000,000.00 0.00	70,000,000.00 0.00	0.00	0.00	13,118.12	5,929.21	5,929.21	2.58%	0.100
MACHIAS SAVINGS BANK	05/31/20	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	479.45	602.75	602.75	0.74%	0.050
FIDELITY GOVERNMENT PORTFOLIO	05/31/20	0.130 V		543,000,000.00	543,000,000.00 0.00	543,000,000.00 0.00	543,000,000.00 0.00	0.00	0.00	36,355.77	59,029.36	59,029.36	19.99%	0.130
FIRST NATIONAL	05/31/20	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	3,347.00	2,117.48	2,117.48	1.84%	0.050
PFM FUNDS - GOVT SELECT SERIES INST CL	05/31/20	0.160 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	28,406.60	42,649.76	42,649.76	7.36%	0.160
U.S. BANK MONEY MARKET FUND	05/31/20	0.090 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	922.50	16,262.85	16,262.85	5.52%	0.090
MISCELLAENOUS INCOME	05/31/20	0.000 V		0.00	0.00 0.00	0.00 0.00	0.00 0.00	0.00	0.00	1.29	1.29	0.00	0.00%	0.000
<b>TOTAL</b>				1,536,000,000.00	1,536,000,000.00 0.00	1,536,000,000.00 0.00	1,536,000,000.00 0.00	0.00	0.00	178,207.34	222,343.19	222,341.90	56.54%	0.129

**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	154,583.33	0.18%	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	165,277.78	0.92%	1.750
CAMDEN NATIONAL BANK CERT DEPOS	01/17/20	1.750	01/17/21	50,000,000.00	50,000,000.00 0.00	50,000,000.00 0.00	50,000,000.00 0.00	0.00	0.00	0.00	75,347.23	330,555.56	1.84%	1.750

**Maine State Treasurer  
Portfolio Holdings  
As of May 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
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	472,500.00	0.55%	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	435,625.00	0.55%	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	718,958.33	0.92%	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	1,148,819.44	1.84%	2.330
PEOPLES UNITED CERT DEPOS	01/17/20	1.650	01/17/22 01/00/00	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	56,833.33	249,333.33	1.47%	1.650
<b>TOTAL</b>				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	404,291.67	3,675,652.78	8.3%	2.087
<b>U.S. TREASURIES</b>														
US TREASURY N/B 9128286D7	02/26/20	2.500	02/28/21	25,000,000.00	25,265,625.00 0.00	25,196,331.52 (22,376.02)	25,429,687.50 (54,687.50)	233,355.98	0.00	0.00	52,649.46	157,948.37	0.94%	1.435
US TREASURY NOTES 9128284W7	09/16/19	2.750	08/15/21	25,000,000.00	25,432,617.19 0.00	25,272,319.83 (19,186.17)	25,765,625.00 (58,595.00)	493,305.17	0.00	0.00	58,550.82	202,094.78	0.95%	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	29,853,665.70 9,948.16	30,342,186.00 (28,128.00)	488,520.30	0.00	0.00	28,430.71	85,292.12	1.12%	1.523
US TREASURY NOTES 9128286C9	09/30/19	2.500	02/15/22	25,000,000.00	25,493,164.06 0.00	25,354,124.71 (17,592.73)	25,988,280.00 (31,250.00)	634,155.29	0.00	0.00	53,228.02	183,722.53	0.96%	1.649
US TREASURY NOTES 912828W89	09/03/19	1.875	03/31/22	40,000,000.00	40,404,687.50 0.00	40,287,586.44 (13,346.07)	41,237,500.00 (31,252.00)	949,913.56	0.00	0.00	63,524.59	127,049.18	1.52%	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	23,244,361.01 (11,091.06)	23,891,250.00 (21,562.50)	646,888.99	0.00	0.00	43,831.97	66,454.92	0.88%	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	30,329,945.85 (14,975.58)	31,162,500.00 (28,125.00)	832,554.15	0.00	0.00	57,172.13	86,680.33	1.15%	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	25,222,331.78 (9,666.60)	25,949,220.00 (19,530.00)	726,888.22	0.00	265,625.00	44,974.13	24,541.44	0.96%	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	25,222,331.78 (9,666.60)	25,949,220.00 (19,530.00)	726,888.22	0.00	265,625.00	44,974.13	24,541.44	0.96%	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	27,168,489.24 (6,881.64)	28,092,657.60 (21,092.40)	924,168.36	0.00	0.00	48,863.33	241,164.15	1.03%	1.815
UNITED STATES TREASURY NOTES 9128287C8	07/19/19	1.750	07/15/22	25,000,000.00	24,945,312.50 0.00	24,961,237.98 1,552.48	25,828,125.00 (11,720.00)	866,887.02	0.00	0.00	37,259.61	165,865.38	0.95%	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	24,976,882.89 925.87	25,828,125.00 (11,720.00)	851,242.11	0.00	0.00	37,259.61	165,865.38	0.95%	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	26,102,375.00 (4,100.29)	26,861,250.00 (12,188.80)	758,875.00	0.00	0.00	38,750.00	172,500.00	0.99%	1.559

**Maine State Treasurer  
Portfolio Holdings  
As of May 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 ...	08/23/19	1.750	07/15/22	35,000,000.00	35,211,914.06 0.00	35,155,176.43 (6,215.07)	36,159,375.00 (16,408.00)	1,004,198.57	0.00	0.00	52,163.46	232,211.54	1.33%	1.535
US TREASURY NOTES 9128282S8	09/30/19	1.625	08/31/22	25,000,000.00	25,008,789.06 0.00	25,006,769.06 (255.59)	25,808,595.00 (3,905.00)	801,825.94	0.00	0.00	34,222.15	102,666.44	0.95%	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	29,876,170.45 4,432.70	30,843,750.00 9,375.00	967,579.55	0.00	0.00	34,938.52	52,971.31	1.14%	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	30,250,278.71 (8,796.64)	31,312,500.00 0.00	1,062,221.29	0.00	0.00	50,543.48	52,173.91	1.15%	1.644
UNITED STATES TREASURY NOTES 912828YW4	12/31/19	1.625	12/15/22	30,000,000.00	30,008,203.13 21,311.48	30,007,041.02 (235.46)	31,096,875.00 9,375.00	1,089,833.98	0.00	0.00	41,290.98	225,102.46	1.14%	1.615
<b>TOTAL</b>				501,000,000.00	504,363,750.02 21,311.48	503,487,419.40 (127,526.31)	517,546,721.10 (350,944.20)	14,059,301.70	0.00	531,250.00	822,627.10	2,368,845.68	19.05%	1.630
<b>FEDERAL AGENCY SECURITIES</b>														
FHLMC NOTES 3137EAEJ4	10/18/17	1.625	09/29/20	20,000,000.00	19,931,200.00 0.00	19,992,334.26 1,980.31	20,095,700.00 (20,840.00)	103,365.74	0.00	0.00	27,083.33	55,972.22	0.74%	1.745
FANNIE MAE NOTES 3135G0U84	11/07/18	2.875	10/30/20	20,000,000.00	19,951,400.00 0.00	19,989,849.79 2,083.81	20,224,220.00 (40,920.00)	234,370.21	0.00	0.00	47,916.67	49,513.89	0.74%	3.002
FANNIE MAE NOTES 3135G0U84 .	12/31/18	2.875	10/30/20	15,000,000.00	15,071,400.00 0.00	15,016,115.70 (3,308.52)	15,168,165.00 (30,690.00)	152,049.30	0.00	0.00	35,937.50	37,135.42	0.56%	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	10,051,343.80 (3,196.10)	10,378,880.00 (12,860.00)	327,536.20	0.00	0.00	25,000.00	40,833.33	0.38%	2.607
FANNIE MAE NOTES 3135G0S38	02/26/19	2.000	01/05/22	15,000,000.00	14,788,500.00 0.00	14,881,892.24 6,280.17	15,425,610.00 615.00	543,717.76	0.00	0.00	25,000.00	121,666.67	0.57%	2.514
FANNIE MAE NOTES 3135G0U92	09/16/19	2.625	01/11/22	25,000,000.00	25,462,250.00 0.00	25,321,067.51 (16,898.29)	25,967,900.00 (11,275.00)	646,832.49	0.00	0.00	54,687.50	255,208.33	0.96%	1.807
FANNIE MAE NOTES 3135G0T45	07/19/19	1.875	04/05/22	15,000,000.00	14,994,450.00 0.00	14,996,230.93 173.61	15,452,085.00 5,820.00	455,854.07	0.00	0.00	23,437.50	43,750.00	0.57%	1.889
FANNIE MAE NOTES 3135G0V59	04/16/19	2.250	04/12/22	40,000,000.00	39,820,800.00 0.00	39,888,410.26 5,087.18	41,497,040.00 4,120.00	1,608,629.74	0.00	0.00	75,000.00	122,500.00	1.53%	2.406
FANNIE MAE NOTES 3135G0V59 .	05/15/19	2.250	04/12/22	20,000,000.00	20,021,600.00 0.00	20,013,817.50 (629.91)	20,748,520.00 2,060.00	734,702.50	0.00	0.00	37,500.00	61,250.00	0.76%	2.211
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	23,817,278.80 19,397.00	17,278.80	0.00	0.00	10,908.34	12,362.78	0.88%	0.550
FEDERAL HOME LOAN BANK 313379Q69	07/15/19	2.125	06/10/22	30,000,000.00	30,176,400.00 0.00	30,122,864.84 (5,154.01)	31,131,540.00 11,160.00	1,008,675.16	0.00	0.00	53,125.00	302,812.50	1.15%	1.916
FANNIE MAE NOTES 3135G0W33	10/24/19	1.375	09/06/22	25,000,000.00	24,816,750.00 0.00	24,855,393.37 5,420.56	25,630,850.00 35,700.00	775,456.63	0.00	0.00	28,645.83	81,163.19	0.94%	1.638
FANNIE MAE NOTES 3135G0W33 .	10/29/19	1.375	09/06/22	10,000,000.00	9,912,800.00 0.00	9,930,858.68 2,591.76	10,252,340.00 14,280.00	321,481.32	0.00	0.00	11,458.33	32,465.28	0.38%	1.689



**Maine State Treasurer  
Portfolio Holdings  
As of May 31, 2020**

DESCRIPTION	PURCHASE DATE	COUPON RATE	MATURITY DATE / CALL DATE	PAR VALUE	ORIGINAL COST/ACCRUED INTEREST PURCHASE	AMORTIZED COST/ ACCRETION (AMORTIZATION)	FAIR VALUE/CHANGE IN FAIR VALUE	UNREALIZED GAIN (LOSS)	AI PURCHASED	INTEREST RECEIVED	INTEREST EARNED	TOTAL ACCRUED INTEREST	% ALLOCATION	YIELD
FANNIE MAE NOTES (CALLABLE) 3135G0X40	01/17/20	1.800	01/17/23 07/17/20	50,000,000.00	49,990,000.00 0.00	49,991,240.88 282.85	50,091,000.00 (56,350.00)	99,759.12	0.00	0.00	75,000.00	335,000.00	1.84%	1.807
FNMA (CALLABLE) NOTES 3135G0Y49	02/26/20	1.700	02/21/23 08/21/20	10,000,000.00	10,001,000.00 2,361.11	10,000,457.63 (175.14)	10,029,340.00 (10,020.00)	28,882.37	0.00	0.00	14,166.66	47,222.22	0.37%	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	50,002,288.14 (875.70)	50,146,700.00 (50,100.00)	144,411.86	0.00	0.00	70,833.34	236,111.11	1.85%	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	13,721,335.81 843.87	13,778,022.50 33,852.50	56,686.69	0.00	0.00	4,296.88	5,872.40	0.51%	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	10,758,600.00 23,134.00	8,600.00	0.00	0.00	4,927.09	5,584.03	0.40%	0.550
<b>TOTAL</b>				403,300,000.00	403,317,087.50 16,511.42	403,325,501.34 (5,493.55)	410,593,791.30 (82,916.50)	7,268,289.96	0.00	0.00	624,923.97	1,846,423.37	15.11%	1.850
<b>CORPORATE NOTES</b>														
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	10,130,649.14 (6,935.15)	10,335,890.00 54,010.00	205,240.86	0.00	0.00	20,000.00	76,666.67	0.38%	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	16,768,632.84 6,024.04	17,402,138.13 (32,012.23)	633,505.29	0.00	0.00	31,674.37	92,911.50	0.64%	2.690
<b>TOTAL</b>				26,893,000.00	26,837,592.85 0.00	26,899,281.98 (911.11)	27,738,028.13 21,997.77	838,746.15	0.00	0.00	51,674.37	169,578.17	1.02%	2.284
<b>GRAND TOTAL</b>				2,692,193,000.00	2,695,518,430.37 37,822.90	2,694,712,202.72 (133,930.97)	2,716,878,540.53 (411,862.93)	22,166,337.81	0.00	709,457.34	2,125,860.30	8,282,841.90	100.00%	0.859

**Maine State Treasurer**  
**GASB 40 - Deposit and Investment Risk Disclosure**  
**As of May 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)
<b>FIDELITY GOVERNMENT MMF</b>												
	CASH AND CASH EQUIVALENTS		6/1/2020		AAA	AAA	543,000,000.00	543,000,000.00	20.14%	543,000,000.00	19.99%	0.00
<b>ISSUER TOTAL</b>							543,000,000.00	543,000,000.00	20.14%	543,000,000.00	19.99%	0.00
<b>US TREASURY</b>												
9128286D7	U.S. TREASURY	2.500	2/28/2021		AA+	Aaa	25,000,000.00	25,265,625.00	0.94%	25,429,687.50	0.94%	0.75
9128284W7	U.S. TREASURY	2.750	8/15/2021		AA+	Aaa	25,000,000.00	25,432,617.19	0.94%	25,765,625.00	0.95%	1.19
9128282F6	U.S. TREASURY	1.125	8/31/2021		AA+	Aaa	30,000,000.00	29,764,453.13	1.10%	30,342,186.00	1.12%	1.25
9128286C9	U.S. TREASURY	2.500	2/15/2022		AA+	Aaa	25,000,000.00	25,493,164.06	0.95%	25,988,280.00	0.96%	1.68
912828W89	U.S. TREASURY	1.875	3/31/2022		AA+	Aaa	40,000,000.00	40,404,687.50	1.50%	41,237,500.00	1.52%	1.81
9128286M7	U.S. TREASURY	2.250	4/15/2022		AA+	Aaa	23,000,000.00	23,321,640.63	0.87%	23,891,250.00	0.88%	1.85
9128286M7 .	U.S. TREASURY	2.250	4/15/2022		AA+	Aaa	30,000,000.00	30,426,562.50	1.13%	31,162,500.00	1.15%	1.85
9128286U9	U.S. TREASURY	2.125	5/15/2022		AA+	Aaa	25,000,000.00	25,289,062.50	0.94%	25,949,220.00	0.96%	1.93
9128286U9 .	U.S. TREASURY	2.125	5/15/2022		AA+	Aaa	25,000,000.00	25,289,062.50	0.94%	25,949,220.00	0.96%	1.93
912828XG0	U.S. TREASURY	2.125	6/30/2022		AA+	Aaa	27,000,000.00	27,241,523.44	1.01%	28,092,657.60	1.03%	2.04
9128287C8	U.S. TREASURY	1.750	7/15/2022		AA+	Aaa	25,000,000.00	24,945,312.50	0.93%	25,828,125.00	0.95%	2.09
9128287C8 .	U.S. TREASURY	1.750	7/15/2022		AA+	Aaa	25,000,000.00	24,967,773.44	0.93%	25,828,125.00	0.95%	2.09
9128287C8 ...	U.S. TREASURY	1.750	7/15/2022		AA+	Aaa	26,000,000.00	26,142,187.50	0.97%	26,861,250.00	0.99%	2.09
9128287C8 ...	U.S. TREASURY	1.750	7/15/2022		AA+	Aaa	35,000,000.00	35,211,914.06	1.31%	36,159,375.00	1.33%	2.09
9128282S8	U.S. TREASURY	1.625	8/31/2022		AA+	Aaa	25,000,000.00	25,008,789.06	0.93%	25,808,595.00	0.95%	2.22
912828YK0	U.S. TREASURY	1.375	10/15/2022		AA+	Aaa	30,000,000.00	29,844,140.63	1.11%	30,843,750.00	1.14%	2.35
9128283C2	U.S. TREASURY	2.000	10/31/2022		AA+	Aaa	30,000,000.00	30,307,031.25	1.12%	31,312,500.00	1.15%	2.37
912828YW4	U.S. TREASURY	1.625	12/15/2022		AA+	Aaa	30,000,000.00	30,008,203.13	1.11%	31,096,875.00	1.14%	2.49
<b>ISSUER TOTAL</b>							501,000,000.00	504,363,750.02	18.71%	517,546,721.10	19.05%	1.90
<b>FNMA</b>												
3135G0U84	U.S. INSTRUMENTALITY	2.875	10/30/2020		AA+	Aaa	20,000,000.00	19,951,400.00	0.74%	20,224,220.00	0.74%	0.42
3135G0U84 .	U.S. INSTRUMENTALITY	2.875	10/30/2020		AA+	Aaa	15,000,000.00	15,071,400.00	0.56%	15,168,165.00	0.56%	0.42
3135G0S38	U.S. INSTRUMENTALITY	2.000	1/5/2022		AA+	Aaa	15,000,000.00	14,788,500.00	0.55%	15,425,610.00	0.57%	1.57
3135G0U92	U.S. INSTRUMENTALITY	2.625	1/11/2022		AA+	Aaa	25,000,000.00	25,462,250.00	0.94%	25,967,900.00	0.96%	1.58
3135G0T45	U.S. INSTRUMENTALITY	1.875	4/5/2022		AA+	Aaa	15,000,000.00	14,994,450.00	0.56%	15,452,085.00	0.57%	1.82
3135G0V59	U.S. INSTRUMENTALITY	2.250	4/12/2022		AA+	Aaa	40,000,000.00	39,820,800.00	1.48%	41,497,040.00	1.53%	1.84
3135G0V59 .	U.S. INSTRUMENTALITY	2.250	4/12/2022		AA+	Aaa	20,000,000.00	20,021,600.00	0.74%	20,748,520.00	0.76%	1.84
3135G0W33	U.S. INSTRUMENTALITY	1.375	9/6/2022		AA+	Aaa	25,000,000.00	24,816,750.00	0.92%	25,630,850.00	0.94%	2.24
3135G0W33 .	U.S. INSTRUMENTALITY	1.375	9/6/2022		AA+	Aaa	10,000,000.00	9,912,800.00	0.37%	10,252,340.00	0.38%	2.24
3135G0X40	U.S. INSTRUMENTALITY	1.800	1/17/2023	7/17/2020	AA+	Aaa	50,000,000.00	49,990,000.00	1.85%	50,091,000.00	1.84%	0.13
3135G0Y49	U.S. INSTRUMENTALITY	1.700	2/21/2023	8/21/2020	AA+	Aaa	10,000,000.00	10,001,000.00	0.37%	10,029,340.00	0.37%	0.23
3135G0Y49 .	U.S. INSTRUMENTALITY	1.700	2/21/2023	8/21/2020	AA+	Aaa	50,000,000.00	50,005,000.00	1.86%	50,146,700.00	1.85%	0.23
3136G4VE0	U.S. INSTRUMENTALITY	0.550	4/27/2023	4/27/2021	AA+	Aaa	10,750,000.00	10,750,000.00	0.40%	10,758,600.00	0.40%	0.91
<b>ISSUER TOTAL</b>							305,750,000.00	305,585,950.00	11.34%	311,392,370.00	11.46%	1.07

**Maine State Treasurer**  
**GASB 40 - Deposit and Investment Risk Disclosure**  
**As of May 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)
<b><u>TD BANK</u></b>												
	CASH AND CASH EQUIVALENTS		6/1/2020				250,000,000.00	250,000,000.00	9.27%	250,000,000.00	9.20%	0.00
<b>ISSUER TOTAL</b>							250,000,000.00	250,000,000.00	9.27%	250,000,000.00	9.20%	0.00
<b><u>PFM FUNDS</u></b>												
	CASH AND CASH EQUIVALENTS		6/1/2020		AAA		200,000,000.00	200,000,000.00	7.42%	200,000,000.00	7.36%	0.00
<b>ISSUER TOTAL</b>							200,000,000.00	200,000,000.00	7.42%	200,000,000.00	7.36%	0.00
<b><u>U.S. BANK MMF</u></b>												
	CASH AND CASH EQUIVALENTS		6/1/2020		1/0/1900	1/0/1900	150,000,000.00	150,000,000.00	5.56%	150,000,000.00	5.52%	0.00
<b>ISSUER TOTAL</b>							150,000,000.00	150,000,000.00	5.56%	150,000,000.00	5.52%	0.00
<b><u>CAMDEN NATIONAL</u></b>												
	CASH AND CASH EQUIVALENTS		6/1/2020				70,000,000.00	70,000,000.00	2.60%	70,000,000.00	2.58%	0.00
	CERTIFICATES OF DEPOSIT	1.750	10/17/2020		NR	NR	25,000,000.00	25,000,000.00	0.93%	25,000,000.00	0.92%	0.40
	CERTIFICATES OF DEPOSIT	1.750	1/17/2021		NR	NR	50,000,000.00	50,000,000.00	1.85%	50,000,000.00	1.84%	0.65
<b>ISSUER TOTAL</b>							145,000,000.00	145,000,000.00	5.38%	145,000,000.00	5.34%	0.29
<b><u>CITIZENS BANK</u></b>												
	CASH AND CASH EQUIVALENTS		6/1/2020				100,000,000.00	100,000,000.00	3.71%	100,000,000.00	3.68%	0.00
<b>ISSUER TOTAL</b>							100,000,000.00	100,000,000.00	3.71%	100,000,000.00	3.68%	0.00
<b><u>BAR HARBOR</u></b>												
	CASH AND CASH EQUIVALENTS		6/1/2020				44,000,000.00	44,000,000.00	1.63%	44,000,000.00	1.62%	0.00
	CERTIFICATES OF DEPOSIT	2.330	6/12/2021		NR	NR	50,000,000.00	50,000,000.00	1.85%	50,000,000.00	1.84%	0.06
<b>ISSUER TOTAL</b>							94,000,000.00	94,000,000.00	3.49%	94,000,000.00	3.46%	0.03
<b><u>BANGOR SAVINGS</u></b>												
	CASH AND CASH EQUIVALENTS		6/1/2020				65,000,000.00	65,000,000.00	2.41%	65,000,000.00	2.39%	0.00
	CERTIFICATES OF DEPOSIT	2.650	10/8/2020		NR	NR	5,000,000.00	5,000,000.00	0.19%	5,000,000.00	0.18%	0.37
	CERTIFICATES OF DEPOSIT	2.700	4/8/2021		NR	NR	15,000,000.00	15,000,000.00	0.56%	15,000,000.00	0.55%	0.88
<b>ISSUER TOTAL</b>							85,000,000.00	85,000,000.00	3.15%	85,000,000.00	3.13%	0.18

**Maine State Treasurer  
GASB 40 - Deposit and Investment Risk Disclosure  
As of May 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)
<b>PEOPLE'S UNITED BANK</b>												
	CERTIFICATES OF DEPOSIT	2.550	4/18/2021		NR	NR	15,000,000.00	15,000,000.00	0.56%	15,000,000.00	0.55%	0.90
	CERTIFICATES OF DEPOSIT	2.550	4/22/2021		NR	NR	25,000,000.00	25,000,000.00	0.93%	25,000,000.00	0.92%	0.91
	CERTIFICATES OF DEPOSIT	1.650	1/17/2022	1/0/1900	NR	NR	40,000,000.00	40,000,000.00	1.48%	40,000,000.00	1.47%	1.64
<b>ISSUER TOTAL</b>							80,000,000.00	80,000,000.00	2.97%	80,000,000.00	2.94%	1.28
<b>FHLMC</b>												
3137EAEJ4	U.S. INSTRUMENTALITY	1.625	9/29/2020		AA+	Aaa	20,000,000.00	19,931,200.00	0.74%	20,095,700.00	0.74%	0.33
3134GVNS3	U.S. INSTRUMENTALITY	0.550	4/27/2022	10/27/2020	AA+	Aaa	23,800,000.00	23,800,000.00	0.88%	23,817,278.80	0.88%	0.41
3137EAEQ8	U.S. INSTRUMENTALITY	0.375	4/20/2023		AA+	Aaa	13,750,000.00	13,720,437.50	0.51%	13,778,022.50	0.51%	2.88
<b>ISSUER TOTAL</b>							57,550,000.00	57,451,637.50	2.13%	57,691,001.30	2.12%	0.97
<b>FIRST NATIONAL</b>												
	CASH AND CASH EQUIVALENTS		6/1/2020				50,000,000.00	50,000,000.00	1.85%	50,000,000.00	1.84%	0.00
<b>ISSUER TOTAL</b>							50,000,000.00	50,000,000.00	1.85%	50,000,000.00	1.84%	0.00
<b>FHLE</b>												
3130AF5B9	U.S. INSTRUMENTALITY	3.000	10/12/2021		AA+	Aaa	10,000,000.00	10,103,100.00	0.37%	10,378,880.00	0.38%	1.35
313379Q69	U.S. INSTRUMENTALITY	2.125	6/10/2022		AA+	Aaa	30,000,000.00	30,176,400.00	1.12%	31,131,540.00	1.15%	1.98
<b>ISSUER TOTAL</b>							40,000,000.00	40,279,500.00	1.49%	41,510,420.00	1.53%	1.82
<b>ANDROSCOGGIN</b>												
	CASH AND CASH EQUIVALENTS		6/1/2020				25,000,000.00	25,000,000.00	0.93%	25,000,000.00	0.92%	0.00
<b>ISSUER TOTAL</b>							25,000,000.00	25,000,000.00	0.93%	25,000,000.00	0.92%	0.00
<b>MACHIAS SAVINGS</b>												
	CASH AND CASH EQUIVALENTS		6/1/2020				20,000,000.00	20,000,000.00	0.74%	20,000,000.00	0.74%	0.00
<b>ISSUER TOTAL</b>							20,000,000.00	20,000,000.00	0.74%	20,000,000.00	0.74%	0.00
<b>JOHNSON &amp; JOHNSON</b>												
478160CD4	CORPORATE	2.250	3/3/2022		AAA	Aaa	16,893,000.00	16,680,992.85	0.62%	17,402,138.13	0.64%	1.73
<b>ISSUER TOTAL</b>							16,893,000.00	16,680,992.85	0.62%	17,402,138.13	0.64%	1.73
<b>BATH SAVINGS</b>												
	CASH AND CASH EQUIVALENTS		6/1/2020				14,000,000.00	14,000,000.00	0.52%	14,000,000.00	0.52%	0.00
<b>ISSUER TOTAL</b>							14,000,000.00	14,000,000.00	0.52%	14,000,000.00	0.52%	0.00

Maine State Treasurer  
**GASB 40 - Deposit and Investment Risk Disclosure**  
 As of May 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)
<b><u>MICROSOFT</u></b>												
594918BW3	CORPORATE	2.400	2/6/2022	1/6/2022	AAA	Aaa	10,000,000.00	10,156,600.00	0.38%	10,335,890.00	0.38%	1.57
<b>ISSUER TOTAL</b>							10,000,000.00	10,156,600.00	0.38%	10,335,890.00	0.38%	1.57
<b><u>BIDDEFORD SAVINGS BANK</u></b>												
	CASH AND CASH EQUIVALENTS		6/1/2020				5,000,000.00	5,000,000.00	0.19%	5,000,000.00	0.18%	0.00
<b>ISSUER TOTAL</b>							5,000,000.00	5,000,000.00	0.19%	5,000,000.00	0.18%	0.00
<b>GRAND TOTAL</b>							2,692,193,000.00	2,695,518,430.37	100.00%	2,716,878,540.53	100.00%	

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

CUSIP	ISSUER	DATE	COUPON	MATURITY	CALL DATE	PAR VALUE/SHARES	UNIT COST	PRINCIPAL	ACCRUED INTEREST PURCHASED	YIELD
<b>CASH AND EQUIVALENTS</b>										
	FIDELITY GOVERNMENT MMF	5/5/2020	0.130 V			2,000,000.00	100.00	2,000,000.00	0.00	0.130 V
	FIDELITY GOVERNMENT MMF	5/6/2020	0.130 V			10,000,000.00	100.00	10,000,000.00	0.00	0.130 V
	FIDELITY GOVERNMENT MMF	5/8/2020	0.130 V			93,000,000.00	100.00	93,000,000.00	0.00	0.130 V
	FIDELITY GOVERNMENT MMF	5/13/2020	0.130 V			13,000,000.00	100.00	13,000,000.00	0.00	0.130 V
	TD BANK	5/13/2020	0.000 V			5,000,000.00	100.00	5,000,000.00	0.00	0.000 V
	FIDELITY GOVERNMENT MMF	5/15/2020	0.130 V			171,000,000.00	100.00	171,000,000.00	0.00	0.130 V
	MACHIAS SAVINGS	5/15/2020	0.050 V			10,000,000.00	100.00	10,000,000.00	0.00	0.050 V
	TD BANK	5/19/2020	0.000 V			82,000,000.00	100.00	82,000,000.00	0.00	0.000 V
	FIDELITY GOVERNMENT MMF	5/20/2020	0.130 V			5,000,000.00	100.00	5,000,000.00	0.00	0.130 V
	FIDELITY GOVERNMENT MMF	5/22/2020	0.130 V			42,000,000.00	100.00	42,000,000.00	0.00	0.130 V
<b>TOTAL:</b>						<b>433,000,000.00</b>		<b>433,000,000.00</b>	<b>0.00</b>	
<b>GRAND TOTAL:</b>						<b>433,000,000.00</b>		<b>433,000,000.00</b>	<b>0.00</b>	

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

CUSIP	ISSUER	DATE	COUPON	MATURITY/ CALL DATE	PAR VALUE/SHARES	ORIGINAL COST	AMORTIZED COST AT SALE OR MATURITY ACCRETION / (AMORT)	MATURITY PRICE	MARKET VALUE AT SALE OR MATURITY / CHANGE IN MARKET VALUE	REALIZED GAIN (LOSS)	ACCRUED INTEREST SOLD	INTEREST RECEIVED	INTEREST EARNED	YIELD
<b>CASH AND EQUIVALENTS</b>														
	FIDELITY GOVERNMENT MMF	5/1/2020	0.130	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	0.130 V
	FIDELITY GOVERNMENT MMF	5/4/2020	0.130	V	28,000,000.00	28,000,000.00	28,000,000.00	100.00	28,000,000.00	0.00	0.00	0.00	0.00	0.130 V
	FIDELITY GOVERNMENT MMF	5/7/2020	0.130	V	47,000,000.00	47,000,000.00	47,000,000.00	100.00	47,000,000.00	0.00	0.00	0.00	0.00	0.130 V
	FIDELITY GOVERNMENT MMF	5/11/2020	0.130	V	18,000,000.00	18,000,000.00	18,000,000.00	100.00	18,000,000.00	0.00	0.00	0.00	0.00	0.130 V
	TD BANK	5/12/2020	0.000	V	5,000,000.00	5,000,000.00	5,000,000.00	100.00	5,000,000.00	0.00	0.00	0.00	0.00	0.000 V
	FIDELITY GOVERNMENT MMF	5/14/2020	0.130	V	91,000,000.00	91,000,000.00	91,000,000.00	100.00	91,000,000.00	0.00	0.00	0.00	0.00	0.130 V
	TD BANK	5/18/2020	0.000	V	85,000,000.00	85,000,000.00	85,000,000.00	100.00	85,000,000.00	0.00	0.00	0.00	0.00	0.000 V
	TD BANK	5/21/2020	0.000	V	23,000,000.00	23,000,000.00	23,000,000.00	100.00	23,000,000.00	0.00	0.00	0.00	0.00	0.000 V
	TD BANK	5/26/2020	0.000	V	103,000,000.00	103,000,000.00	103,000,000.00	100.00	103,000,000.00	0.00	0.00	0.00	0.00	0.000 V
	TD BANK	5/27/2020	0.000	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	0.000 V
	TD BANK	5/28/2020	0.000	V	30,000,000.00	30,000,000.00	30,000,000.00	100.00	30,000,000.00	0.00	0.00	0.00	0.00	0.000 V
	FIDELITY GOVERNMENT MMF	5/29/2020	0.130	V	11,000,000.00	11,000,000.00	11,000,000.00	100.00	11,000,000.00	0.00	0.00	0.00	0.00	0.130 V
	CITIZENS BANK	5/29/2020	0.050	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	0.050 V
	TD BANK	5/29/2020	0.000	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	0.000 V
<b>TOTAL:</b>					<b>508,000,000.00</b>	<b>508,000,000.00</b>	<b>508,000,000.00</b>		<b>508,000,000.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	
<b>GRAND TOTAL:</b>					<b>\$ 508,000,000.00</b>	<b>508,000,000.00</b>	<b>508,000,000.00</b>		<b>508,000,000.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	

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

DATE	CUSIP	TRANSACTION	SECURITY TYPE	DESCRIPTION	MATURITY	PAR VALUE/SHARES	PRINCIPAL	INTEREST	TRANSACTION TOTAL	BALANCE
5/1/2020		INTEREST	CASH EQUIV	FIDELITY GOVERNMENT MMF		0.00	0.00	36,355.77	36,355.77	36,355.77
		SELL	CASH EQUIV	FIDELITY GOVERNMENT MMF		6,000,000.00	6,000,000.00	0.00	6,000,000.00	6,036,355.77
		INTEREST	CASH EQUIV	PFM FUNDS		0.00	0.00	28,406.60	28,406.60	6,064,762.37
		INTEREST	CASH EQUIV	ANDROSCOGGIN		0.00	0.00	6,780.82	6,780.82	6,071,543.19
		INTEREST	CASH EQUIV	BANGOR SAVINGS		0.00	0.00	7,069.67	7,069.67	6,078,612.86
		INTEREST	CASH EQUIV	BATH SAVINGS		0.00	0.00	4,196.21	4,196.21	6,082,809.07
		INTEREST	CASH EQUIV	BAR HARBOR		0.00	0.00	8,975.50	8,975.50	6,091,784.57
		INTEREST	CASH EQUIV	BIDDEFORD SAVINGS BANK		0.00	0.00	479.47	479.47	6,092,264.04
		INTEREST	CASH EQUIV	CAMDEN NATIONAL		0.00	0.00	13,118.12	13,118.12	6,105,382.16
		INTEREST	CASH EQUIV	CITIZENS BANK		0.00	0.00	1,270.49	1,270.49	6,106,652.65
		INTEREST	CASH EQUIV	CITIZENS BANK		0.00	0.00	28,524.40	28,524.40	6,135,177.05
		INTEREST	CASH EQUIV	FIRST NATIONAL		0.00	0.00	3,347.00	3,347.00	6,138,524.05
		INTEREST	CASH EQUIV	MACHIAS SAVINGS		0.00	0.00	479.45	479.45	6,139,003.50
		INTEREST	CASH EQUIV	TD BANK		0.00	0.00	38,280.05	38,280.05	6,177,283.55
		INTEREST	CASH EQUIV	U.S. BANK DDA		0.00	0.00	922.50	922.50	6,178,206.05
5/4/2020		SELL	CASH EQUIV	FIDELITY GOVERNMENT MMF		28,000,000.00	28,000,000.00	0.00	28,000,000.00	34,178,206.05
5/5/2020		BUY	CASH EQUIV	FIDELITY GOVERNMENT MMF		2,000,000.00	2,000,000.00	0.00	(2,000,000.00)	32,178,206.05
5/6/2020		BUY	CASH EQUIV	FIDELITY GOVERNMENT MMF		10,000,000.00	10,000,000.00	0.00	(10,000,000.00)	22,178,206.05
5/7/2020		SELL	CASH EQUIV	FIDELITY GOVERNMENT MMF		47,000,000.00	47,000,000.00	0.00	47,000,000.00	69,178,206.05
5/8/2020		BUY	CASH EQUIV	FIDELITY GOVERNMENT MMF		93,000,000.00	93,000,000.00	0.00	(93,000,000.00)	(23,821,793.95)
5/11/2020		SELL	CASH EQUIV	FIDELITY GOVERNMENT MMF		18,000,000.00	18,000,000.00	0.00	18,000,000.00	(5,821,793.95)
5/12/2020		SELL	CASH EQUIV	TD BANK		5,000,000.00	5,000,000.00	0.00	5,000,000.00	(821,793.95)
5/13/2020		BUY	CASH EQUIV	FIDELITY GOVERNMENT MMF		13,000,000.00	13,000,000.00	0.00	(13,000,000.00)	(13,821,793.95)
		BUY	CASH EQUIV	TD BANK		5,000,000.00	5,000,000.00	0.00	(5,000,000.00)	(18,821,793.95)
5/14/2020		SELL	CASH EQUIV	FIDELITY GOVERNMENT MMF		91,000,000.00	91,000,000.00	0.00	91,000,000.00	72,178,206.05
5/15/2020		BUY	CASH EQUIV	FIDELITY GOVERNMENT MMF		171,000,000.00	171,000,000.00	0.00	(171,000,000.00)	(98,821,793.95)
	9128286U9	INTEREST	UST	US TREASURY	5/15/2022	0.00	0.00	265,625.00	265,625.00	(98,556,168.95)
	9128286U9	INTEREST	UST	US TREASURY	5/15/2022	0.00	0.00	265,625.00	265,625.00	(98,290,543.95)
		BUY	CASH EQUIV	MACHIAS SAVINGS		10,000,000.00	10,000,000.00	0.00	(10,000,000.00)	(108,290,543.95)
5/18/2020		SELL	CASH EQUIV	TD BANK		85,000,000.00	85,000,000.00	0.00	85,000,000.00	(23,290,543.95)
5/19/2020		BUY	CASH EQUIV	TD BANK		82,000,000.00	82,000,000.00	0.00	(82,000,000.00)	(105,290,543.95)
5/20/2020		BUY	CASH EQUIV	FIDELITY GOVERNMENT MMF		5,000,000.00	5,000,000.00	0.00	(5,000,000.00)	(110,290,543.95)
5/21/2020		SELL	CASH EQUIV	TD BANK		23,000,000.00	23,000,000.00	0.00	23,000,000.00	(87,290,543.95)
5/22/2020		BUY	CASH EQUIV	FIDELITY GOVERNMENT MMF		42,000,000.00	42,000,000.00	0.00	(42,000,000.00)	(129,290,543.95)
5/26/2020		SELL	CASH EQUIV	TD BANK		103,000,000.00	103,000,000.00	0.00	103,000,000.00	(26,290,543.95)
5/27/2020		SELL	CASH EQUIV	TD BANK		20,000,000.00	20,000,000.00	0.00	20,000,000.00	(6,290,543.95)
5/28/2020		SELL	CASH EQUIV	TD BANK		30,000,000.00	30,000,000.00	0.00	30,000,000.00	23,709,456.05
5/29/2020		SELL	CASH EQUIV	FIDELITY GOVERNMENT MMF		11,000,000.00	11,000,000.00	0.00	11,000,000.00	34,709,456.05
		SELL	CASH EQUIV	CITIZENS BANK		20,000,000.00	20,000,000.00	0.00	20,000,000.00	54,709,456.05
		SELL	CASH EQUIV	TD BANK		21,000,000.00	21,000,000.00	0.00	21,000,000.00	75,709,456.05
5/31/2020		INTEREST	CASH EQUIV	MISC INCOME		0.00	0.00	1.29	1.29	75,709,457.34
<b>Net Contributions</b>									-	
<b>Net Withdrawals</b>									75,709,457.34	



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

DATE	TRANSACTION	CUSIP	DESCRIPTION	COUPON	MATURITY DATE	PAR VALUE/SHARES	PRINCIPAL	INTEREST	TOTAL
6/10/2020	INTEREST	313379Q69	FEDERAL HOME LOAN BANK	2.125	6/10/2022	30,000,000.00	0.00	318,750.00	318,750.00
6/15/2020	INTEREST	912828YW4	UNITED STATES TREASURY NOTES	1.625	12/15/2022	30,000,000.00	0.00	243,750.00	243,750.00
6/30/2020	INTEREST	912828XG0	US TREASURY N/B NOTES	2.125	6/30/2022	27,000,000.00	0.00	286,875.00	286,875.00