



# Maine State Treasurer

## Pooled Cash Account

Reports for the period October 1, 2019 – October 31, 2019

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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 October 31, 2019**

Amortized Cost Basis Activity Summary		
<b>Beginning Amortized Cost Value</b>		1,741,227,432.00
Additions		
Contributions	0.00	
Interest Received	3,694,604.05	
Accrued Interest Sold	0.00	
Gain on Sales	0.00	
<b>Total Additions</b>		3,694,604.05
Deductions		
Withdrawals	66,582,933.55	
Accrued Interest Purchased	619,464.24	
Loss on Sales	0.00	
<b>Total Deductions</b>		(67,202,397.79)
Accretion (Amortization) for the Period		397,766.85
<b>Ending Amortized Cost Value</b>		1,678,117,405.11
Ending Fair Value		1,682,768,776.86
Unrealized Gain (Loss)		4,651,371.75

Detail of Amortized Cost Basis Return				
	Interest Earned	Accretion (Amortization)	Realized Gain(Loss)	Total Income
<b>Current Holdings</b>				
Cash and Equivalents	888,116.69	0.00	0.00	888,116.69
Repurchase Agreement	0.00	0.00	0.00	0.00
Certificates of Deposit	390,298.61	0.00	0.00	390,298.61
Commercial Paper	0.00	272,257.29	0.00	272,257.29
U.S. Treasuries	613,881.70	55,887.38	0.00	669,769.08
Federal Agency	594,385.40	3,075.95	0.00	597,461.35
Corporate	47,091.05	4,687.35	0.00	51,778.40
<b>Sales and Maturities</b>				
Repurchase Agreement	0.00	0.00	0.00	0.00
Commercial Paper	0.00	17,046.59	0.00	17,046.59
Certificates of Deposit	0.00	0.00	0.00	0.00
U.S. Treasuries	30,570.65	23,679.00	0.00	54,249.65
Federal Agency	128,413.89	21,133.29	0.00	149,547.18
Corporate	0.00	0.00	0.00	0.00
<b>Total</b>	2,692,757.99	397,766.85	0.00	3,090,524.84

Annualized Comparative Rates of Return			
	Twelve Month Trailing	Six Month Trailing	For the Month
Fed Funds	2.37%	2.31%	1.98%
Overnight Repo	2.44%	2.35%	1.94%
3 Month T-Bill	2.23%	2.05%	1.67%
6 Month T-Bill	2.26%	2.02%	1.66%
1 Year T-Note	2.27%	1.97%	1.68%
2 Year T-Note	2.17%	1.78%	1.55%
5 Year T-Note	2.15%	1.74%	1.53%

Summary of Amortized Cost Basis Return for the Period		
	Total Portfolio	Excluding Cash Equivalents
Interest Earned	2,692,757.99	1,804,641.30
Accretion (Amortization)	397,766.85	397,766.85
Realized Gain (Loss) on Sales	0.00	0.00
Total Income on Portfolio	3,090,524.84	2,202,408.15
Average Daily Historical Cost	1,732,504,844.75	1,180,343,554.43
Annualized Return	2.10%	2.20%
Annualized Return Fiscal Year to Date	2.27%	2.32%
Investment Advisory Fees	14,583.34	n/a
Annualized Return (net of fees)	2.09%	n/a
Weighted Average Effective Duration in Days	402	554

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

Fair Value Basis Activity Summary		
<b>Beginning Fair Value</b>		1,744,679,370.89
Additions		
Contributions	0.00	
Interest Received	3,694,604.05	
Accrued Interest Sold	0.00	
<b>Total Additions</b>		3,694,604.05
Deductions		
Withdrawals	66,582,933.55	
Accrued Interest Purchased	619,464.24	
<b>Total Deductions</b>		(67,202,397.79)
Change in Fair Value for the Period		1,597,199.71
<b>Ending Fair Value</b>		1,682,768,776.86

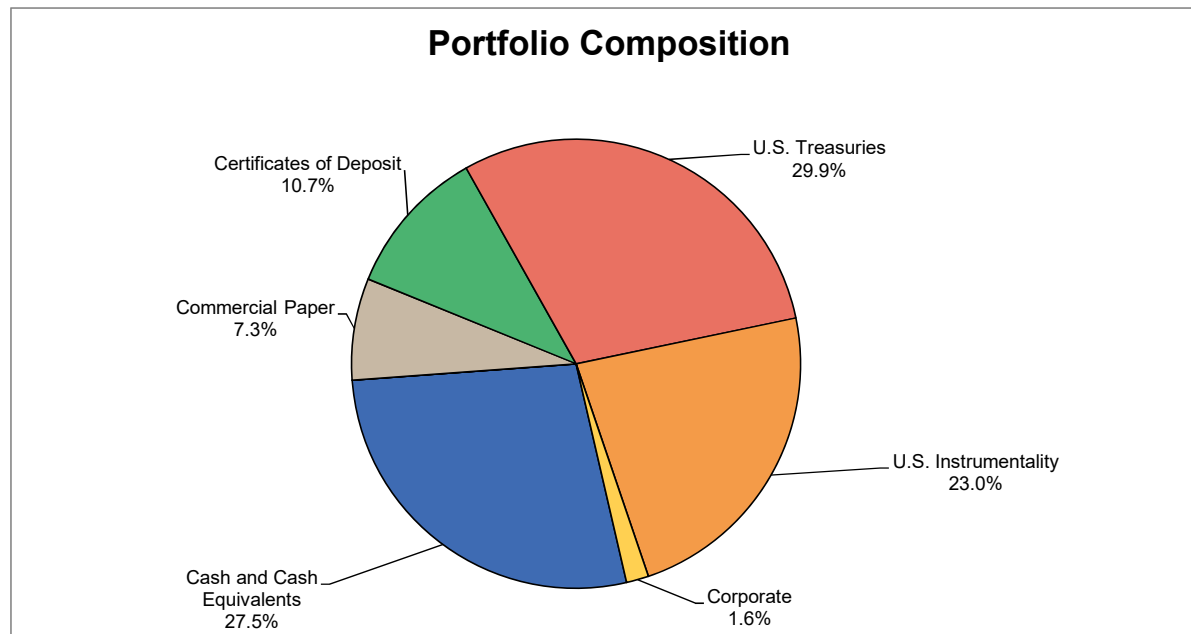
Detail of Fair Value Basis Return			
	Interest Earned	Change in Fair Value	Total Income
<b>Current Holdings</b>			
Cash and Equivalents	888,116.69	0.00	888,116.69
Repurchase Agreement	0.00	0.00	0.00
Certificates of Deposit	390,298.61	0.00	390,298.61
Commercial Paper	0.00	258,332.50	258,332.50
U.S. Treasuries	613,881.70	841,529.74	1,455,411.44
Federal Agency	594,385.40	424,215.00	1,018,600.40
Corporate	47,091.05	45,195.47	92,286.52
<b>Sales and Maturities</b>			
Repurchase Agreements	0.00	0.00	0.00
Commercial Paper	0.00	15,240.00	15,240.00
Certificates of Deposit	0.00	0.00	0.00
U.S. Treasuries	30,570.65	12,250.00	42,820.65
Federal Agency	128,413.89	437.00	128,850.89
Corporate	0.00	0.00	0.00
<b>Total</b>	2,692,757.99	1,597,199.71	4,289,957.70

Annualized Comparative Rates of Return			
	Twelve Month Trailing	Six Month Trailing	For the Month
Fed Funds	2.37%	2.31%	1.98%
Overnight Repo	2.44%	2.35%	1.94%
3 Month T-Bill	2.40%	2.42%	2.28%
6 Month T-Bill	2.71%	2.81%	3.04%
1 Year T-Note	3.28%	3.24%	4.07%
2 Year T-Note	4.50%	4.29%	3.30%
5 Year T-Note	9.31%	9.06%	2.87%

Summary of Fair Value Basis Return for the Period		
	Total Portfolio	Excluding Cash Equivalents
Interest Earned	2,692,757.99	1,804,641.30
Change in Fair Value	1,597,199.71	1,597,199.71
Total Income on Portfolio	4,289,957.70	3,401,841.01
Average Daily Historical Cost	1,732,504,844.75	1,180,343,554.43
Annualized Return	2.92%	3.39%
Annualized Return Fiscal Year to Date	2.58%	2.77%
Weighted Average Effective Duration in Days	402	554

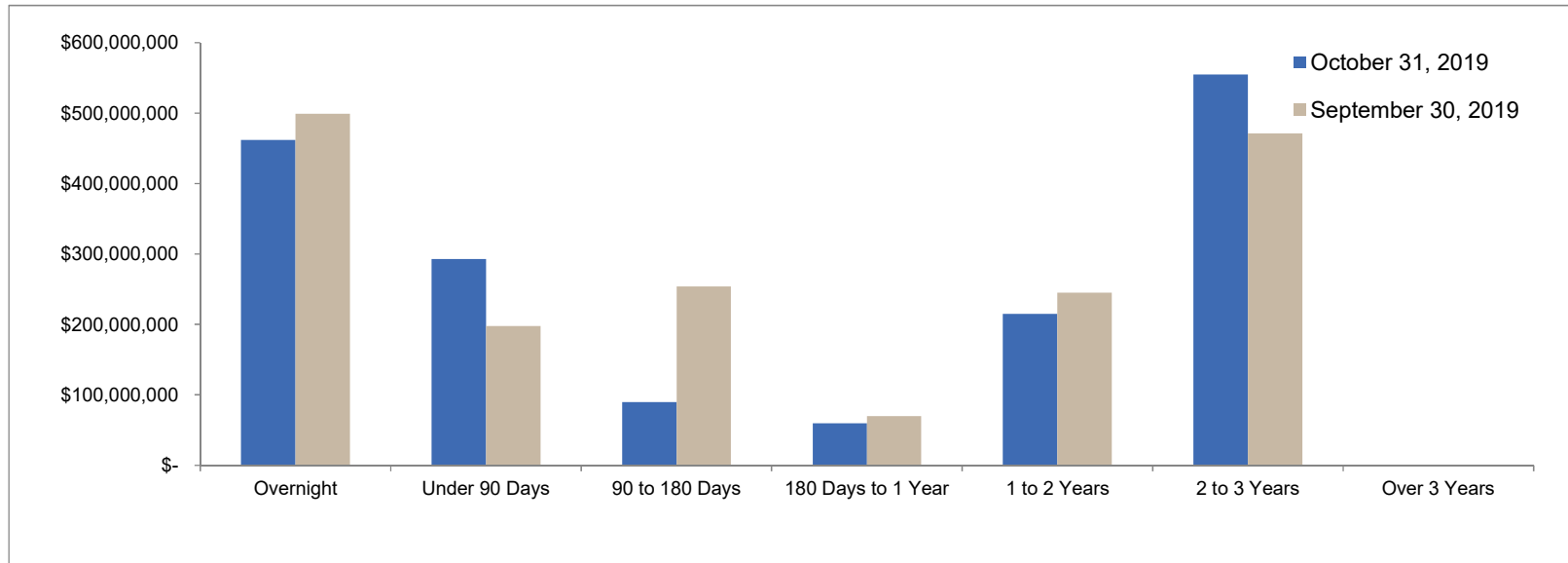
**Maine State Treasurer  
Investments - By Security Type  
As of October 31, 2019**

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	462,000,000.00	462,000,000.00	462,000,000.00	888,112.54	0.00	1	0.00	27.5%	1.79%
Repurchase Agreements	0.00	0.00	0.00	0.00	0.00			0.0%	
Commercial Paper	121,155,699.44	122,874,691.79	123,044,604.50	0.00	169,912.71	72	0.20	7.3%	2.61%
Certificates of Deposit	180,000,000.00	180,000,000.00	180,000,000.00	2,347,673.61	0.00	389	1.05	10.7%	2.52%
U.S. Treasuries	500,370,546.90	501,463,489.31	502,757,135.50	2,354,541.02	1,293,646.19	731	1.94	29.9%	1.88%
U.S. Instrumentality	384,791,600.00	385,050,117.25	387,835,220.00	1,207,201.39	2,785,102.75	648	1.60	23.0%	2.11%
Corporate	26,719,792.85	26,729,106.76	27,131,816.86	104,917.69	402,710.10	575	1.53	1.6%	2.33%
<b>Total</b>	<b>1,675,037,639.19</b>	<b>1,678,117,405.11</b>	<b>1,682,768,776.86</b>	<b>6,902,446.25</b>	<b>4,651,371.75</b>	<b>424</b>	<b>1.10</b>	<b>100.0%</b>	<b>2.04%</b>



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

Maturity Distribution	Original Cost October 31, 2019	Percentage	Original Cost September 30, 2019
Overnight	462,000,000.00	27.6%	499,000,000.00
Under 90 Days	293,200,561.95	17.5%	197,866,699.49
90 to 180 Days	89,832,700.00	5.4%	254,153,808.82
180 Days to 1 Year	59,954,000.00	3.6%	69,931,200.00
1 to 2 Years	215,197,826.57	12.8%	245,117,526.57
2 to 3 Years	554,852,550.67	33.1%	471,442,844.41
Over 3 Years	-	0.0%	-
<b>Totals</b>	<b>\$ 1,675,037,639.19</b>	<b>100.0%</b>	<b>\$ 1,737,512,079.29</b>



**Maine State Treasurer  
Portfolio Holdings  
As of October 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
<b>CASH AND EQUIVALENTS</b>														
BAR HARBOR BANK & TRUST	10/31/19	1.750 V		52,000,000.00	52,000,000.00 0.00	52,000,000.00 0.00	52,000,000.00 0.00	0.00	0.00	82,059.15	92,062.07	92,062.07	3.09%	1.750
CITIZENS BANK	10/31/19	1.800 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	72,046.66	80,342.35	80,342.35	2.97%	1.800
BANGOR SAVINGS BANK NOW	10/31/19	1.800 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	547.94	60,602.74	60,602.74	2.38%	1.800
TD BANK	10/31/19	1.800 V		243,000,000.00	243,000,000.00 0.00	243,000,000.00 0.00	243,000,000.00 0.00	0.00	0.00	366,712.62	381,292.05	381,292.05	14.44%	1.800
ANDROSCOGGIN BANK	10/31/19	1.800 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	45,350.35	40,561.64	40,561.64	1.49%	1.800
BATH SAVINGS	10/31/19	1.800 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	24,022.76	21,402.74	21,402.74	0.83%	1.800
CAMDEN NATIONAL BANK	10/31/19	1.750 V		0.00	0.00 0.00	0.00 0.00	0.00 0.00	0.00	0.00	32,767.99	68,016.46	68,016.46	0.00%	1.750
FIDELITY GOVERNMENT PORTFOLIO	10/31/19	1.740 V		13,000,000.00	13,000,000.00 0.00	13,000,000.00 0.00	13,000,000.00 0.00	0.00	0.00	93,025.38	106,709.20	106,709.20	0.77%	1.740
FIRST NATIONAL	10/31/19	1.800 V		25,000,000.00	25,000,000.00 0.00	25,000,000.00 0.00	25,000,000.00 0.00	0.00	0.00	35,067.05	37,123.29	37,123.29	1.49%	1.800
MISCELLAENOUS INCOME	10/31/19	0.000 V		0.00	0.00 0.00	0.00 0.00	0.00 0.00	0.00	0.00	4.15	4.15	0.00	0.00%	0.000
<b>TOTAL</b>				<b>462,000,000.00</b>	<b>462,000,000.00</b> <b>0.00</b>	<b>462,000,000.00</b> <b>0.00</b>	<b>462,000,000.00</b> <b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>751,604.05</b>	<b>888,116.69</b>	<b>888,112.54</b>	<b>27.45%</b>	<b>1.793</b>

**Maine State Treasurer  
Portfolio Holdings  
As of October 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
<b>COMMERCIAL PAPER</b>														
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	24,910,847.25 56,402.75	24,933,325.00 51,225.00	22,477.75	0.00	0.00	0.00	0.00	1.48%	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	39,780,977.60 88,177.60	39,850,400.00 91,640.00	69,422.40	0.00	0.00	0.00	0.00	2.37%	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	8,452,366.94 19,176.94	8,464,529.50 18,317.50	12,162.56	0.00	0.00	0.00	0.00	0.50%	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	49,730,500.00 108,500.00	49,796,350.00 97,150.00	65,850.00	0.00	0.00	0.00	0.00	2.96%	2.567
<b>TOTAL</b>				123,500,000.00	121,155,699.44 0.00	122,874,691.79 272,257.29	123,044,604.50 258,332.50	169,912.71	0.00	0.00	0.00	0.00	7.31%	2.610
<b>CERTIFICATES OF DEPOSIT</b>														
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	280,500.00	1.19%	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	111,944.44	747,500.00	2.97%	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	76,187.50	0.30%	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	232,875.00	0.89%	2.690
PEOPLES UNITED CERT DEPOS	04/18/19	2.550	04/18/21	15,000,000.00	15,000,000.00 0.00	15,000,000.00 0.00	15,000,000.00 0.00	0.00	0.00	0.00	32,937.50	209,312.50	0.89%	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	341,770.83	1.49%	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	100,319.44	459,527.78	2.97%	2.290
<b>TOTAL</b>				180,000,000.00	180,000,000.00 0.00	180,000,000.00 0.00	180,000,000.00 0.00	0.00	0.00	0.00	390,298.61	2,347,673.61	10.7%	2.519
<b>U.S. TREASURIES</b>														
US TREASURY NOTES 912828G61	10/31/18	1.500	11/30/19	25,000,000.00	24,677,734.38 0.00	24,976,227.25 25,412.25	24,992,850.00 15,750.00	16,622.75	0.00	0.00	31,762.30	157,786.89	1.49%	2.716
US TREASURY NOTES 9128283N8	11/08/18	1.875	12/31/19	30,000,000.00	29,692,968.75 0.00	29,955,909.60 22,780.20	30,002,610.00 6,120.00	46,700.40	0.00	0.00	47,384.51	189,538.04	1.78%	2.789
US TREASURY NOTES 912828H52	10/04/18	1.250	01/31/20	25,000,000.00	24,517,578.13 0.00	24,908,888.50 31,038.00	24,978,525.00 34,200.00	69,636.50	0.00	0.00	26,324.72	78,974.18	1.48%	2.744
US TREASURY NOTES 912828H52	03/01/19	1.250	01/31/20	23,500,000.00	23,228,281.25 0.00	23,426,605.51 25,002.59	23,479,813.50 32,148.00	53,207.99	0.00	0.00	24,745.24	74,235.73	1.40%	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	9,931,557.00 5,458.40	10,012,890.00 19,920.00	81,333.00	0.00	0.00	14,741.85	80,842.39	0.60%	2.422

**Maine State Treasurer  
Portfolio Holdings  
As of October 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
US TREASURY NOTES 9128284W7	09/16/19	2.750	08/15/21	25,000,000.00	25,432,617.19 59,782.61	25,404,786.75 (18,755.25)	25,512,700.00 23,450.00	107,913.25	0.00	0.00	57,914.40	145,720.11	1.52%	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	29,785,157.70 9,876.30	29,759,760.00 63,270.00	(25,397.70)	0.00	0.00	28,743.13	57,486.26	1.77%	1.523	
US TREASURY NOTES 9128286C9	09/30/19	2.500	02/15/22	25,000,000.00	25,493,164.06 78,125.00	25,475,450.00 (17,160.50)	25,536,125.00 31,250.00	60,675.00	0.00	0.00	52,649.46	132,472.83	1.52%	1.649	
US TREASURY NOTES 912828W89	09/03/19	1.875	03/31/22	40,000,000.00	40,404,687.50 0.00	40,379,908.40 (13,136.00)	40,325,000.00 53,120.00	(54,908.40)	0.00	0.00	63,524.59	65,573.77	2.40%	1.473	
UNITED STATES TREASURY NOTES 9128286M7	10/29/19	2.250	04/15/22	23,000,000.00	23,321,640.63 19,795.08	23,320,588.49 (1,052.14)	23,393,507.00 71,866.37	72,918.51	(19,795.08)	0.00	4,241.81	24,036.89	1.39%	1.668	
UNITED STATES TREASURY NOTES 9128286U9	10/31/19	2.125	05/15/22	25,000,000.00	25,289,062.50 243,970.79	25,288,765.00 (297.50)	25,366,200.00 77,137.50	77,435.00	(243,970.79)	0.00	1,443.61	245,414.40	1.51%	1.658	
UNITED STATES TREASURY NOTES 9128286U9 .	10/31/19	2.125	05/15/22	25,000,000.00	25,289,062.50 243,970.79	25,288,765.00 (297.50)	25,366,200.00 77,137.50	77,435.00	(243,970.79)	0.00	1,443.61	245,414.40	1.51%	1.658	
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	27,216,564.57 (6,670.08)	27,426,087.00 34,803.00	209,522.43	0.00	0.00	48,332.20	193,328.80	1.63%	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	24,950,425.25 1,509.50	25,147,450.00 48,825.00	197,024.75	0.00	0.00	36,854.62	129,585.60	1.49%	1.826	
UNITED STATES TREASURY NOTES 9128287C8 .	08/01/19	1.750	07/15/22	25,000,000.00	24,967,773.44 20,210.60	24,970,478.75 911.50	25,147,450.00 48,825.00	176,971.25	0.00	0.00	36,854.62	129,585.60	1.49%	1.795	
UNITED STATES TREASURY NOTES 9128287C8 ..	08/05/19	1.750	07/15/22	26,000,000.00	26,142,187.50 25,964.67	26,130,898.04 (3,976.96)	26,153,348.00 50,778.00	22,449.96	0.00	0.00	38,328.80	134,769.02	1.55%	1.559	
UNITED STATES TREASURY NOTES 9128287C8 ...	08/23/19	1.750	07/15/22	35,000,000.00	35,211,914.06 64,911.68	35,198,332.05 (6,014.75)	35,206,430.00 68,355.00	8,097.95	0.00	0.00	51,596.47	181,419.84	2.09%	1.535	
US TREASURY NOTES 9128282S8	09/30/19	1.625	08/31/22	25,000,000.00	25,008,789.06 33,482.14	25,008,549.75 (231.75)	25,073,250.00 51,775.00	64,700.25	0.00	0.00	34,598.22	69,196.43	1.49%	1.612	
UNITED STATES TREASURY NOTES 912828YK0	10/21/19	1.375	10/15/22	30,000,000.00	29,844,140.63 6,762.30	29,845,631.70 1,491.07	29,876,940.00 32,799.37	31,308.30	(6,762.30)	0.00	12,397.54	19,159.84	1.78%	1.554	
<b>TOTAL</b>				499,500,000.00	500,370,546.90 814,203.92	501,463,489.31 55,887.38	502,757,135.50 841,529.74	1,293,646.19	(514,498.96)	0.00	613,881.70	2,354,541.02	29.88%	1.875	

**FEDERAL AGENCY SECURITIES**

FREDDIE MAC NOTES 3137EAE5	03/31/17	1.500	01/17/20	15,000,000.00	14,966,100.00 0.00	14,997,400.65 1,026.00	14,995,230.00 13,560.00	(2,170.65)	0.00	0.00	18,750.00	65,000.00	0.89%	1.583
FREDDIE MAC NOTES 3137EAE5 .	05/05/17	1.500	01/17/20	15,000,000.00	14,979,600.00 0.00	14,998,386.00 637.05	14,995,230.00 13,560.00	(3,156.00)	0.00	0.00	18,750.00	65,000.00	0.89%	1.551
FREDDIE MAC NOTES 3137EAE5 ..	06/20/17	1.500	01/17/20	20,000,000.00	19,982,600.00 0.00	19,998,556.80 569.60	19,993,640.00 18,080.00	(4,916.80)	0.00	0.00	25,000.00	86,666.67	1.19%	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	29,938,170.60 12,449.10	30,100,290.00 24,750.00	162,119.40	0.00	0.00	59,375.00	61,354.17	1.79%	2.880
FHLMC NOTES 3137EAEJ4	10/18/17	1.625	09/29/20	20,000,000.00	19,931,200.00 0.00	19,978,382.00 1,967.80	20,002,300.00 47,740.00	23,918.00	0.00	0.00	27,083.33	28,888.89	1.19%	1.745



**Maine State Treasurer  
Portfolio Holdings  
As of October 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
FANNIE MAE NOTES 3135G0U84	11/07/18	2.875	10/30/20	20,000,000.00	19,951,400.00 0.00	19,975,200.80 2,027.40	20,243,360.00 27,060.00	268,159.20	0.00	287,500.00	47,916.66	1,597.22	1.20%	3.002	
FANNIE MAE NOTES 3135G0U84 .	12/31/18	2.875	10/30/20	15,000,000.00	15,071,400.00 0.00	15,039,481.20 (3,237.15)	15,182,520.00 20,295.00	143,038.80	0.00	215,625.00	35,937.50	1,197.92	0.90%	2.606	
FEDERAL HOME LOAN BANK NOTES 3130AGXV2	08/26/19	2.070	08/26/21 11/26/19	35,000,000.00	35,000,000.00 0.00	35,000,000.00 0.00	35,000,560.00 32,795.00	560.00	0.00	0.00	60,375.00	130,812.50	2.08%	2.070	
FEDERAL HOME LOAN BANKS NOTES 3130AF5B9	01/16/19	3.000	10/12/21	10,000,000.00	10,103,100.00 0.00	10,074,209.50 (3,098.20)	10,272,230.00 7,150.00	198,020.50	0.00	150,000.00	25,000.00	15,833.33	0.61%	2.607	
FANNIE MAE NOTES 3135G0S38	02/26/19	2.000	01/05/22	15,000,000.00	14,788,500.00 0.00	14,837,693.85 6,034.35	15,139,530.00 32,205.00	301,836.15	0.00	0.00	25,000.00	96,666.67	0.90%	2.514	
FANNIE MAE NOTES 3135G0U92	09/16/19	2.625	01/11/22	25,000,000.00	25,462,250.00 118,489.58	25,437,899.25 (16,233.75)	25,567,725.00 33,675.00	129,825.75	0.00	0.00	54,687.50	200,520.83	1.52%	1.807	
FANNIE MAE NOTES 3135G0T45	07/19/19	1.875	04/05/22	15,000,000.00	14,994,450.00 0.00	14,995,162.20 171.15	15,109,755.00 7,605.00	114,592.80	0.00	140,625.00	23,437.50	20,312.50	0.90%	1.889	
FANNIE MAE NOTES 3135G0V59	04/16/19	2.250	04/12/22	40,000,000.00	39,820,800.00 0.00	39,852,397.20 4,886.40	40,654,320.00 15,120.00	801,922.80	0.00	450,000.00	75,000.00	47,500.00	2.42%	2.406	
FANNIE MAE NOTES 3135G0V59 .	05/15/19	2.250	04/12/22	20,000,000.00	20,021,600.00 0.00	20,018,421.40 (597.20)	20,327,160.00 7,560.00	308,738.60	0.00	225,000.00	37,500.00	23,750.00	1.21%	2.211	
FEDERAL HOME LOAN BANK 313379Q69	07/15/19	2.125	06/10/22	30,000,000.00	30,176,400.00 61,979.17	30,159,080.70 (4,901.70)	30,414,900.00 34,890.00	255,819.30	0.00	0.00	53,125.00	249,687.50	1.81%	1.916	
FANNIE MAE NOTES 3135G0W33	10/24/19	1.375	09/06/22	25,000,000.00	24,816,750.00 45,833.33	24,817,974.25 1,224.25	24,862,425.00 45,675.00	44,450.75	(45,833.33)	0.00	6,684.03	52,517.36	1.48%	1.638	
FANNIE MAE NOTES 3135G0W33 .	10/29/19	1.375	09/06/22	10,000,000.00	9,912,800.00 20,243.06	9,912,967.10 167.10	9,944,970.00 32,170.00	32,002.90	(20,243.06)	0.00	763.88	21,006.94	0.59%	1.689	
FEDERAL HOME LOAN BANKS NOTES 3130AH7E7	10/31/19	2.000	10/03/22	25,000,000.00	25,018,750.00 38,888.89	25,018,733.75 (16.25)	25,029,075.00 10,325.00	10,341.25	(38,888.89)	0.00	0.00	38,888.89	1.49%	1.973	
<b>TOTAL</b>				385,000,000.00	384,791,600.00 285,434.03	385,050,117.25 3,075.95	387,835,220.00 424,215.00	2,785,102.75	(104,965.28)	1,468,750.00	594,385.40	1,207,201.39	23.05%	2.113	
<b>CORPORATE NOTES</b>															
MICROSOFT CORP NOTES 594918BV5	02/13/17	1.850	02/06/20	10,000,000.00	10,038,800.00 0.00	10,003,509.80 (1,108.30)	10,002,450.00 7,220.00	(1,059.80)	0.00	0.00	15,416.67	43,680.56	0.59%	1.716	
JOHNSON & JOHNSON CORP NOTES 478160CD4	03/08/19	2.250	03/03/22	16,893,000.00	16,680,992.85 0.00	16,725,596.96 5,795.65	17,129,366.86 37,975.47	403,769.90	0.00	0.00	31,674.38	61,237.13	1.02%	2.690	
<b>TOTAL</b>				26,893,000.00	26,719,792.85 0.00	26,729,106.76 4,687.35	27,131,816.86 45,195.47	402,710.10	0.00	0.00	47,091.05	104,917.69	1.61%	2.331	
<b>GRAND TOTAL</b>				1,676,893,000.00	1,675,037,639.19 1,099,637.95	1,678,117,405.11 335,907.97	1,682,768,776.86 1,569,272.71	4,651,371.75	(619,464.24)	2,220,354.05	2,533,773.45	6,902,446.25	100.00%	2.037	

**Maine State Treasurer**  
**GASB 40 - Deposit and Investment Risk Disclosure**  
**As of October 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)
<b>US TREASURY</b>												
912828G61	U.S. TREASURY	1.500	11/30/2019		AA+	Aaa	25,000,000.00	24,677,734.38	1.47%	24,992,850.00	1.49%	0.08
9128283N8	U.S. TREASURY	1.875	12/31/2019		AA+	Aaa	30,000,000.00	29,692,968.75	1.77%	30,002,610.00	1.78%	0.17
912828H52	U.S. TREASURY	1.250	1/31/2020		AA+	Aaa	25,000,000.00	24,517,578.13	1.46%	24,978,525.00	1.48%	0.25
912828H52 .	U.S. TREASURY	1.250	1/31/2020		AA+	Aaa	23,500,000.00	23,228,281.25	1.39%	23,479,813.50	1.40%	0.25
9128283G3	U.S. TREASURY	1.750	11/15/2020		AA+	Aaa	10,000,000.00	9,897,656.25	0.59%	10,012,890.00	0.60%	1.02
9128284W7	U.S. TREASURY	2.750	8/15/2021		AA+	Aaa	25,000,000.00	25,432,617.19	1.52%	25,512,700.00	1.52%	1.74
9128282F6	U.S. TREASURY	1.125	8/31/2021		AA+	Aaa	30,000,000.00	29,764,453.13	1.78%	29,759,760.00	1.77%	1.80
9128286C9	U.S. TREASURY	2.500	2/15/2022		AA+	Aaa	25,000,000.00	25,493,164.06	1.52%	25,536,125.00	1.52%	2.21
912828W89	U.S. TREASURY	1.875	3/31/2022		AA+	Aaa	40,000,000.00	40,404,687.50	2.41%	40,325,000.00	2.40%	2.35
9128286M7	U.S. TREASURY	2.250	4/15/2022		AA+	Aaa	23,000,000.00	23,321,640.63	1.39%	23,393,507.00	1.39%	2.38
9128286U9	U.S. TREASURY	2.125	5/15/2022		AA+	Aaa	25,000,000.00	25,289,062.50	1.51%	25,366,200.00	1.51%	2.45
9128286U9 .	U.S. TREASURY	2.125	5/15/2022		AA+	Aaa	25,000,000.00	25,289,062.50	1.51%	25,366,200.00	1.51%	2.45
912828XG0	U.S. TREASURY	2.125	6/30/2022		AA+	Aaa	27,000,000.00	27,241,523.44	1.63%	27,426,087.00	1.63%	2.57
9128287C8	U.S. TREASURY	1.750	7/15/2022		AA+	Aaa	25,000,000.00	24,945,312.50	1.49%	25,147,450.00	1.49%	2.62
9128287C8 .	U.S. TREASURY	1.750	7/15/2022		AA+	Aaa	25,000,000.00	24,967,773.44	1.49%	25,147,450.00	1.49%	2.62
9128287C8 ..	U.S. TREASURY	1.750	7/15/2022		AA+	Aaa	26,000,000.00	26,142,187.50	1.56%	26,153,348.00	1.55%	2.62
9128287C8 ...	U.S. TREASURY	1.750	7/15/2022		AA+	Aaa	35,000,000.00	35,211,914.06	2.10%	35,206,430.00	2.09%	2.62
9128282S8	U.S. TREASURY	1.625	8/31/2022		AA+	Aaa	25,000,000.00	25,008,789.06	1.49%	25,073,250.00	1.49%	2.75
912828YK0	U.S. TREASURY	1.375	10/15/2022		AA+	Aaa	30,000,000.00	29,844,140.63	1.78%	29,876,940.00	1.78%	2.89
<b>ISSUER TOTAL</b>							499,500,000.00	500,370,546.90	29.87%	502,757,135.50	29.88%	1.94
<b>TD BANK</b>												
	CASH AND CASH EQUIVALENTS		11/1/2019		NR	NR	243,000,000.00	243,000,000.00	14.51%	243,000,000.00	14.44%	0.00
<b>ISSUER TOTAL</b>							243,000,000.00	243,000,000.00	14.51%	243,000,000.00	14.44%	0.00
<b>FNMA</b>												
3135G0U84	U.S. INSTRUMENTALITY	2.875	10/30/2020		AA+	Aaa	20,000,000.00	19,951,400.00	1.19%	20,243,360.00	1.20%	0.98
3135G0U84 .	U.S. INSTRUMENTALITY	2.875	10/30/2020		AA+	Aaa	15,000,000.00	15,071,400.00	0.90%	15,182,520.00	0.90%	0.98
3135G0S38	U.S. INSTRUMENTALITY	2.000	1/5/2022		AA+	Aaa	15,000,000.00	14,788,500.00	0.88%	15,139,530.00	0.90%	2.11
3135G0U92	U.S. INSTRUMENTALITY	2.625	1/11/2022		AA+	Aaa	25,000,000.00	25,462,250.00	1.52%	25,567,725.00	1.52%	2.11
3135G0T45	U.S. INSTRUMENTALITY	1.875	4/5/2022		AA+	Aaa	15,000,000.00	14,994,450.00	0.90%	15,109,755.00	0.90%	2.36
3135G0V59	U.S. INSTRUMENTALITY	2.250	4/12/2022		AA+	Aaa	40,000,000.00	39,820,800.00	2.38%	40,654,320.00	2.42%	2.37
3135G0V59 .	U.S. INSTRUMENTALITY	2.250	4/12/2022		AA+	Aaa	20,000,000.00	20,021,600.00	1.20%	20,327,160.00	1.21%	2.37
3135G0W33	U.S. INSTRUMENTALITY	1.375	9/6/2022		AA+	Aaa	25,000,000.00	24,816,750.00	1.48%	24,862,425.00	1.48%	2.77
3135G0W33 .	U.S. INSTRUMENTALITY	1.375	9/6/2022		AA+	Aaa	10,000,000.00	9,912,800.00	0.59%	9,944,970.00	0.59%	2.77
<b>ISSUER TOTAL</b>							185,000,000.00	184,839,950.00	11.03%	187,031,765.00	11.11%	2.13

**Maine State Treasurer**  
**GASB 40 - Deposit and Investment Risk Disclosure**  
**As of October 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)
<b>FHLB</b>												
3130ADUJ9	U.S. INSTRUMENTALITY	2.375	3/30/2020		AA+	Aaa	30,000,000.00	29,793,900.00	1.78%	30,100,290.00	1.79%	0.41
3130AGXV2	U.S. INSTRUMENTALITY	2.070	8/26/2021	11/26/2019	AA+	Aaa	35,000,000.00	35,000,000.00	2.09%	35,000,560.00	2.08%	0.42
3130AF5B9	U.S. INSTRUMENTALITY	3.000	10/12/2021		AA+	Aaa	10,000,000.00	10,103,100.00	0.60%	10,272,230.00	0.61%	1.89
313379Q69	U.S. INSTRUMENTALITY	2.125	6/10/2022		AA+	Aaa	30,000,000.00	30,176,400.00	1.80%	30,414,900.00	1.81%	2.51
3130AH7E7	U.S. INSTRUMENTALITY	2.000	10/3/2022		AA+	Aaa	25,000,000.00	25,018,750.00	1.49%	25,029,075.00	1.49%	2.82
<b>ISSUER TOTAL</b>							130,000,000.00	130,092,150.00	7.77%	130,817,055.00	7.77%	1.48
<b>BAR HARBOR</b>												
	CASH AND CASH EQUIVALENTS		11/1/2019		NR	NR	52,000,000.00	52,000,000.00	3.10%	52,000,000.00	3.09%	0.00
	CERTIFICATES OF DEPOSIT	2.330	6/12/2021		NR	NR	50,000,000.00	50,000,000.00	2.99%	50,000,000.00	2.97%	1.60
<b>ISSUER TOTAL</b>							102,000,000.00	102,000,000.00	6.09%	102,000,000.00	6.06%	0.78
<b>CAMDEN NATIONAL</b>												
	CERTIFICATES OF DEPOSIT	2.550	1/17/2020		NR	NR	20,000,000.00	20,000,000.00	1.19%	20,000,000.00	1.19%	0.21
	CERTIFICATES OF DEPOSIT	2.800	4/8/2020		NR	NR	50,000,000.00	50,000,000.00	2.99%	50,000,000.00	2.97%	0.43
<b>ISSUER TOTAL</b>							70,000,000.00	70,000,000.00	4.18%	70,000,000.00	4.16%	0.37
<b>FHLMC</b>												
3137EAE55	U.S. INSTRUMENTALITY	1.500	1/17/2020		AA+	Aaa	15,000,000.00	14,966,100.00	0.89%	14,995,230.00	0.89%	0.21
3137EAE55 .	U.S. INSTRUMENTALITY	1.500	1/17/2020		AA+	Aaa	15,000,000.00	14,979,600.00	0.89%	14,995,230.00	0.89%	0.21
3137EAE55 ..	U.S. INSTRUMENTALITY	1.500	1/17/2020		AA+	Aaa	20,000,000.00	19,982,600.00	1.19%	19,993,640.00	1.19%	0.21
3137EAEJ4	U.S. INSTRUMENTALITY	1.625	9/29/2020		AA+	Aaa	20,000,000.00	19,931,200.00	1.19%	20,002,300.00	1.19%	0.90
<b>ISSUER TOTAL</b>							70,000,000.00	69,859,500.00	4.17%	69,986,400.00	4.16%	0.41
<b>BANGOR SAVINGS</b>												
	CASH AND CASH EQUIVALENTS		11/1/2019		NR	NR	40,000,000.00	40,000,000.00	2.39%	40,000,000.00	2.38%	0.00
	CERTIFICATES OF DEPOSIT	2.650	10/8/2020		NR	NR	5,000,000.00	5,000,000.00	0.30%	5,000,000.00	0.30%	0.93
	CERTIFICATES OF DEPOSIT	2.700	4/8/2021		NR	NR	15,000,000.00	15,000,000.00	0.90%	15,000,000.00	0.89%	1.42
<b>ISSUER TOTAL</b>							60,000,000.00	60,000,000.00	3.58%	60,000,000.00	3.57%	0.43
<b>CITIZENS BANK</b>												
	CASH AND CASH EQUIVALENTS		11/1/2019		NR	NR	50,000,000.00	50,000,000.00	2.99%	50,000,000.00	2.97%	0.00
<b>ISSUER TOTAL</b>							50,000,000.00	50,000,000.00	2.99%	50,000,000.00	2.97%	0.00

**Maine State Treasurer**  
**GASB 40 - Deposit and Investment Risk Disclosure**  
**As of October 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)
<b><u>TOYOTA MOTOR CREDIT</u></b>												
89233GAH9	COMMERCIAL PAPER		1/17/2020		A-1+	P-1	50,000,000.00	49,079,500.00	2.93%	49,796,350.00	2.96%	0.21
<b>ISSUER TOTAL</b>							50,000,000.00	49,079,500.00	2.93%	49,796,350.00	2.96%	0.21
<b><u>PEOPLE'S UNITED BANK</u></b>												
	CERTIFICATES OF DEPOSIT	2.550	4/18/2021		NR	NR	15,000,000.00	15,000,000.00	0.90%	15,000,000.00	0.89%	1.45
	CERTIFICATES OF DEPOSIT	2.550	4/22/2021		NR	NR	25,000,000.00	25,000,000.00	1.49%	25,000,000.00	1.49%	1.42
<b>ISSUER TOTAL</b>							40,000,000.00	40,000,000.00	2.39%	40,000,000.00	2.38%	1.43
<b><u>JP MORGAN</u></b>												
46640PAH6	COMMERCIAL PAPER		1/17/2020		A-1	P-1	40,000,000.00	39,232,000.00	2.34%	39,850,400.00	2.37%	0.21
<b>ISSUER TOTAL</b>							40,000,000.00	39,232,000.00	2.34%	39,850,400.00	2.37%	0.21
<b><u>MUFG BANK LTD/NY</u></b>												
62479MZL0	COMMERCIAL PAPER		12/20/2019		A-1	P-1	25,000,000.00	24,508,750.00	1.46%	24,933,325.00	1.48%	0.14
62479LAH8	COMMERCIAL PAPER		1/17/2020		A-1	P-1	8,500,000.00	8,335,449.44	0.50%	8,464,529.50	0.50%	0.21
<b>ISSUER TOTAL</b>							33,500,000.00	32,844,199.44	1.96%	33,397,854.50	1.98%	0.15
<b><u>ANDROSCOGGIN</u></b>												
	CASH AND CASH EQUIVALENTS		11/1/2019		NR	NR	25,000,000.00	25,000,000.00	1.49%	25,000,000.00	1.49%	0.00
<b>ISSUER TOTAL</b>							25,000,000.00	25,000,000.00	1.49%	25,000,000.00	1.49%	0.00
<b><u>FIRST NATIONAL</u></b>												
	CASH AND CASH EQUIVALENTS		11/1/2019				25,000,000.00	25,000,000.00	1.49%	25,000,000.00	1.49%	0.00
<b>ISSUER TOTAL</b>							25,000,000.00	25,000,000.00	1.49%	25,000,000.00	1.49%	0.00
<b><u>JOHNSON &amp; JOHNSON</u></b>												
478160CD4	CORPORATE	2.250	3/3/2022		AAA	Aaa	16,893,000.00	16,680,992.85	1.00%	17,129,366.86	1.02%	2.27
<b>ISSUER TOTAL</b>							16,893,000.00	16,680,992.85	1.00%	17,129,366.86	1.02%	2.27
<b><u>BATH SAVINGS</u></b>												
	CASH AND CASH EQUIVALENTS		11/1/2019		NR	NR	14,000,000.00	14,000,000.00	0.84%	14,000,000.00	0.83%	0.00
<b>ISSUER TOTAL</b>							14,000,000.00	14,000,000.00	0.84%	14,000,000.00	0.83%	0.00

**Maine State Treasurer**  
**GASB 40 - Deposit and Investment Risk Disclosure**  
**As of October 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)
<b>FIDELITY GOVERNMENT MMF</b>												
	CASH AND CASH EQUIVALENTS		11/1/2019		AAAm	Aaa	13,000,000.00	13,000,000.00	0.78%	13,000,000.00	0.77%	0.00
<b>ISSUER TOTAL</b>							13,000,000.00	13,000,000.00	0.78%	13,000,000.00	0.77%	0.00
<b>MICROSOFT</b>												
594918BV5	CORPORATE	1.850	2/6/2020		AAA	Aaa	10,000,000.00	10,038,800.00	0.60%	10,002,450.00	0.59%	0.27
<b>ISSUER TOTAL</b>							10,000,000.00	10,038,800.00	0.60%	10,002,450.00	0.59%	0.27
<b>GRAND TOTAL</b>							1,676,893,000.00	1,675,037,639.19	100.00%	1,682,768,776.86	100.00%	

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

CUSIP	ISSUER	DATE	COUPON	MATURITY	CALL DATE	PAR VALUE/SHARES	UNIT COST	PRINCIPAL	ACCRUED INTEREST PURCHASED	YIELD
<b>CASH AND EQUIVALENTS</b>										
	BANGOR SAVINGS	10/2/2019	1.800 V			15,000,000.00	100.00	15,000,000.00	0.00	1.800 V
	BANGOR SAVINGS	10/4/2019	1.800 V			15,000,000.00	100.00	15,000,000.00	0.00	1.800 V
	CAMDEN NATIONAL	10/4/2019	1.750 V			7,000,000.00	100.00	7,000,000.00	0.00	1.750 V
	CAMDEN NATIONAL	10/7/2019	1.750 V			5,000,000.00	100.00	5,000,000.00	0.00	1.750 V
	FIDELITY GOVERNMENT MMF	10/8/2019	1.740 V			17,000,000.00	100.00	17,000,000.00	0.00	1.740 V
	CAMDEN NATIONAL	10/8/2019	1.750 V			28,000,000.00	100.00	28,000,000.00	0.00	1.750 V
	FIDELITY GOVERNMENT MMF	10/9/2019	1.740 V			48,000,000.00	100.00	48,000,000.00	0.00	1.740 V
	FIDELITY GOVERNMENT MMF	10/16/2019	1.740 V			85,000,000.00	100.00	85,000,000.00	0.00	1.740 V
	FIDELITY GOVERNMENT MMF	10/18/2019	1.740 V			48,000,000.00	100.00	48,000,000.00	0.00	1.740 V
	CAMDEN NATIONAL	10/21/2019	1.750 V			18,000,000.00	100.00	18,000,000.00	0.00	1.750 V
	TD BANK	10/23/2019	1.800 V			10,000,000.00	100.00	10,000,000.00	0.00	1.800 V
<b>TOTAL:</b>						<b>296,000,000.00</b>		<b>296,000,000.00</b>	<b>0.00</b>	
<b>U.S. TREASURIES</b>										
912828YK0	US TREASURY	10/21/2019	1.375	10/15/2022		30,000,000.00	99.480	29,844,140.63	6,762.30	1.55
9128286M7	US TREASURY	10/29/2019	2.250	4/15/2022		23,000,000.00	101.398	23,321,640.63	19,795.08	1.67
9128286U9	US TREASURY	10/31/2019	2.125	5/15/2022		25,000,000.00	101.156	25,289,062.50	243,970.79	1.66
9128286U9	US TREASURY	10/31/2019	2.125	5/15/2022		25,000,000.00	101.156	25,289,062.50	243,970.79	1.66
<b>TOTAL:</b>						<b>103,000,000.00</b>		<b>103,743,906.26</b>	<b>514,498.96</b>	
<b>FEDERAL AGENCY SECURITIES</b>										
3135G0W33	FNMA	10/24/2019	1.375	9/6/2022		25,000,000.00	99.267	24,816,750.00	45,833.33	1.64
3135G0W33	FNMA	10/29/2019	1.375	9/6/2022		10,000,000.00	99.128	9,912,800.00	20,243.06	1.69
3130AH7E7	FHLB	10/31/2019	2.000	10/3/2022		25,000,000.00	100.075	25,018,750.00	38,888.89	1.97
<b>TOTAL:</b>						<b>60,000,000.00</b>		<b>59,748,300.00</b>	<b>104,965.28</b>	
<b>GRAND TOTAL:</b>						<b>459,000,000.00</b>		<b>459,492,206.26</b>	<b>619,464.24</b>	

**Maine State Treasurer  
Securities Sold and Matured  
During the Month Ended October 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
<b>CASH AND EQUIVALENTS</b>														
	FIDELITY GOVERNMENT MMF	10/1/2019	1.740	V	16,000,000.00	16,000,000.00	16,000,000.00	100.00	16,000,000.00	0.00	0.00	0.00	0.00	1.740
							0.00		0.00					
	BAR HARBOR	10/2/2019	1.750	V	3,000,000.00	3,000,000.00	3,000,000.00	100.00	3,000,000.00	0.00	0.00	0.00	0.00	1.750
							0.00		0.00					
	FIDELITY GOVERNMENT MMF	10/3/2019	1.740	V	27,000,000.00	27,000,000.00	27,000,000.00	100.00	27,000,000.00	0.00	0.00	0.00	0.00	1.740
							0.00		0.00					
	FIDELITY GOVERNMENT MMF	10/10/2019	1.740	V	60,000,000.00	60,000,000.00	60,000,000.00	100.00	60,000,000.00	0.00	0.00	0.00	0.00	1.740
							0.00		0.00					
	CAMDEN NATIONAL	10/17/2019	1.750	V	38,000,000.00	38,000,000.00	38,000,000.00	100.00	38,000,000.00	0.00	0.00	0.00	0.00	1.750
							0.00		0.00					
	CAMDEN NATIONAL	10/24/2019	1.750	V	34,000,000.00	34,000,000.00	34,000,000.00	100.00	34,000,000.00	0.00	0.00	0.00	0.00	1.750
							0.00		0.00					
	FIDELITY GOVERNMENT MMF	10/25/2019	1.740	V	41,000,000.00	41,000,000.00	41,000,000.00	100.00	41,000,000.00	0.00	0.00	0.00	0.00	1.740
							0.00		0.00					
	CAMDEN NATIONAL	10/28/2019	1.750	V	22,000,000.00	22,000,000.00	22,000,000.00	100.00	22,000,000.00	0.00	0.00	0.00	0.00	1.750
							0.00		0.00					
	FIDELITY GOVERNMENT MMF	10/29/2019	1.740	V	20,000,000.00	20,000,000.00	20,000,000.00	100.00	20,000,000.00	0.00	0.00	0.00	0.00	1.740
							0.00		0.00					
	FIDELITY GOVERNMENT MMF	10/30/2019	1.740	V	9,000,000.00	9,000,000.00	9,000,000.00	100.00	9,000,000.00	0.00	0.00	0.00	0.00	1.740
							0.00		0.00					
	FIDELITY GOVERNMENT MMF	10/31/2019	1.740	V	63,000,000.00	63,000,000.00	63,000,000.00	100.00	63,000,000.00	0.00	0.00	0.00	0.00	1.740
							0.00		0.00					
<b>TOTAL:</b>					<b>333,000,000.00</b>	<b>333,000,000.00</b>	<b>333,000,000.00</b>		<b>333,000,000.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	
<b>TOTAL:</b>							<b>0.00</b>		<b>0.00</b>					
<b>COMMERCIAL PAPER</b>														
09659CX78	BNP PARIBAS	10/7/2019	0.000	10/7/2019	17,000,000.00	16,731,966.67	17,000,000.00	100.00	17,000,000.00	0.00	0.00	0.00	0.00	
							7,310.00		6,477.00					
09659CX78	BNP PARIBAS	10/7/2019	0.000	10/7/2019	23,000,000.00	22,707,900.00	23,000,000.00	100.00	23,000,000.00	0.00	0.00	0.00	0.00	
							9,736.59		8,763.00					
<b>TOTAL:</b>					<b>40,000,000.00</b>	<b>39,439,866.67</b>	<b>40,000,000.00</b>		<b>40,000,000.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	
<b>TOTAL:</b>							<b>17,046.59</b>		<b>15,240.00</b>					
<b>U.S. TREASURIES</b>														
912828F62	US TREASURY	10/31/2019	1.500	10/31/2019	25,000,000.00	24,690,429.69	25,000,000.00	100.00	25,000,000.00	0.00	0.00	187,500.00	30,570.65	
							23,679.00		12,250.00					
<b>TOTAL:</b>					<b>25,000,000.00</b>	<b>24,690,429.69</b>	<b>25,000,000.00</b>		<b>25,000,000.00</b>	<b>0.00</b>	<b>0.00</b>	<b>187,500.00</b>	<b>30,570.65</b>	
<b>TOTAL:</b>							<b>23,679.00</b>		<b>12,250.00</b>					

**Maine State Treasurer  
Securities Sold and Matured  
During the Month Ended October 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
<b>FEDERAL AGENCY SECURITIES</b>														
3134GTGA5	FHLMC	10/8/2019	2.700	10/8/2019	37,000,000.00	36,992,600.00	37,000,000.00	100.00	37,000,000.00	0.00	0.00	499,500.00	19,425.00	
							6,183.44		(4,773.00)					
3130ACM92	FHLB	10/21/2019	1.500	10/21/2019	30,000,000.00	29,929,200.00	30,000,000.00	100.00	30,000,000.00	0.00	0.00	225,000.00	25,000.00	
							1,982.70		5,670.00					
3135G0R39	FNMA	10/24/2019	1.000	10/24/2019	25,000,000.00	24,927,750.00	25,000,000.00	100.00	25,000,000.00	0.00	0.00	125,000.00	15,972.22	
							1,564.00		15,050.00					
3135G0V42	FNMA	10/29/2019	2.650	10/29/2019	33,000,000.00	32,986,800.00	33,000,000.00	100.00	33,000,000.00	0.00	0.00	437,250.00	68,016.67	
							11,403.15		(15,510.00)					
<b>TOTAL:</b>					<b>125,000,000.00</b>	<b>124,836,350.00</b>	<b>125,000,000.00</b>		<b>125,000,000.00</b>	<b>0.00</b>	<b>0.00</b>	<b>1,286,750.00</b>	<b>128,413.89</b>	
							<b>21,133.29</b>		<b>437.00</b>					
<b>GRAND TOTAL:</b>					<b>\$ 523,000,000.00</b>	<b>521,966,646.36</b>	<b>523,000,000.00</b>		<b>523,000,000.00</b>	<b>0.00</b>	<b>0.00</b>	<b>1,474,250.00</b>	<b>158,984.54</b>	
							<b>61,858.88</b>		<b>27,927.00</b>					



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

DATE	CUSIP	TRANSACTION	SECURITY TYPE	DESCRIPTION	MATURITY	PAR VALUE/SHARES	PRINCIPAL	INTEREST	TRANSACTION TOTAL	BALANCE
10/1/2019		INTEREST	CASH EQUIV	FIDELITY GOVERNMENT MMF		0.00	0.00	93,025.38	93,025.38	93,025.38
		SELL	CASH EQUIV	FIDELITY GOVERNMENT MMF		16,000,000.00	16,000,000.00	0.00	16,000,000.00	16,093,025.38
		INTEREST	CASH EQUIV	ANDROSCOGGIN		0.00	0.00	45,350.35	45,350.35	16,138,375.73
		INTEREST	CASH EQUIV	BANGOR SAVINGS		0.00	0.00	547.94	547.94	16,138,923.67
		INTEREST	CASH EQUIV	BATH SAVINGS		0.00	0.00	24,022.76	24,022.76	16,162,946.43
		INTEREST	CASH EQUIV	BAR HARBOR		0.00	0.00	82,059.15	82,059.15	16,245,005.58
		INTEREST	CASH EQUIV	CAMDEN NATIONAL		0.00	0.00	32,767.99	32,767.99	16,277,773.57
		INTEREST	CASH EQUIV	CITIZENS BANK		0.00	0.00	72,046.66	72,046.66	16,349,820.23
		INTEREST	CASH EQUIV	FIRST NATIONAL		0.00	0.00	35,067.05	35,067.05	16,384,887.28
		INTEREST	CASH EQUIV	TD BANK		0.00	0.00	366,712.62	366,712.62	16,751,599.90
10/2/2019		BUY	CASH EQUIV	BANGOR SAVINGS		15,000,000.00	15,000,000.00	0.00	(15,000,000.00)	1,751,599.90
		SELL	CASH EQUIV	BAR HARBOR FIDELITY GOVERNMENT MMF		3,000,000.00	3,000,000.00	0.00	3,000,000.00	4,751,599.90
10/3/2019		SELL	CASH EQUIV	MMF		27,000,000.00	27,000,000.00	0.00	27,000,000.00	31,751,599.90
10/4/2019		BUY	CASH EQUIV	BANGOR SAVINGS		15,000,000.00	15,000,000.00	0.00	(15,000,000.00)	16,751,599.90
		BUY	CASH EQUIV	CAMDEN NATIONAL		7,000,000.00	7,000,000.00	0.00	(7,000,000.00)	9,751,599.90
10/5/2019	3135G0T45	INTEREST	INSTR	FNMA	4/5/2022	0.00	0.00	140,625.00	140,625.00	9,892,224.90
10/7/2019	09659CX78	MATURITY	CP	BNP PARIBAS	10/7/2019	17,000,000.00	17,000,000.00	0.00	17,000,000.00	26,892,224.90
	09659CX78	MATURITY	CP	BNP PARIBAS	10/7/2019	23,000,000.00	23,000,000.00	0.00	23,000,000.00	49,892,224.90
		BUY	CASH EQUIV	CAMDEN NATIONAL		5,000,000.00	5,000,000.00	0.00	(5,000,000.00)	44,892,224.90
10/8/2019	3134GTGA5	MATURITY	INSTR	FHLMC FIDELITY GOVERNMENT MMF	10/8/2019	37,000,000.00	37,000,000.00	499,500.00	37,499,500.00	82,391,724.90
		BUY	CASH EQUIV	MMF		17,000,000.00	17,000,000.00	0.00	(17,000,000.00)	65,391,724.90
		BUY	CASH EQUIV	CAMDEN NATIONAL FIDELITY GOVERNMENT MMF		28,000,000.00	28,000,000.00	0.00	(28,000,000.00)	37,391,724.90
10/9/2019		BUY	CASH EQUIV	FIDELITY GOVERNMENT MMF		48,000,000.00	48,000,000.00	0.00	(48,000,000.00)	(10,608,275.10)
10/10/2019		SELL	CASH EQUIV	MMF		60,000,000.00	60,000,000.00	0.00	60,000,000.00	49,391,724.90
10/12/2019	3130AF5B9	INTEREST	INSTR	FHLB	10/12/2021	0.00	0.00	150,000.00	150,000.00	49,541,724.90
	3135G0V59	INTEREST	INSTR	FNMA	4/12/2022	0.00	0.00	450,000.00	450,000.00	49,991,724.90
	3135G0V59	INTEREST	INSTR	FNMA FIDELITY GOVERNMENT MMF	4/12/2022	0.00	0.00	225,000.00	225,000.00	50,216,724.90
10/16/2019		BUY	CASH EQUIV	MMF		85,000,000.00	85,000,000.00	0.00	(85,000,000.00)	(34,783,275.10)
10/17/2019		SELL	CASH EQUIV	CAMDEN NATIONAL FIDELITY GOVERNMENT MMF		38,000,000.00	38,000,000.00	0.00	38,000,000.00	3,216,724.90
10/18/2019		BUY	CASH EQUIV	MMF		48,000,000.00	48,000,000.00	0.00	(48,000,000.00)	(44,783,275.10)
10/21/2019	3130ACM92	MATURITY	INSTR	FHLB	10/21/2019	30,000,000.00	30,000,000.00	225,000.00	30,225,000.00	(14,558,275.10)
	912828YK0	BUY	UST	US TREASURY	10/15/2022	29,844,140.63	29,844,140.63	6,762.30	(29,850,902.93)	(44,409,178.03)
		BUY	CASH EQUIV	CAMDEN NATIONAL		18,000,000.00	18,000,000.00	0.00	(18,000,000.00)	(62,409,178.03)
10/23/2019		BUY	CASH EQUIV	TD BANK		10,000,000.00	10,000,000.00	0.00	(10,000,000.00)	(72,409,178.03)
10/24/2019	3135G0R39	MATURITY	INSTR	FNMA	10/24/2019	25,000,000.00	25,000,000.00	125,000.00	25,125,000.00	(47,284,178.03)
	3135G0W33	BUY	INSTR	FNMA	9/6/2022	24,816,750.00	24,816,750.00	45,833.33	(24,862,583.33)	(72,146,761.36)
		SELL	CASH EQUIV	CAMDEN NATIONAL FIDELITY GOVERNMENT MMF		34,000,000.00	34,000,000.00	0.00	34,000,000.00	(38,146,761.36)
10/25/2019		SELL	CASH EQUIV	MMF		41,000,000.00	41,000,000.00	0.00	41,000,000.00	2,853,238.64
10/28/2019		SELL	CASH EQUIV	CAMDEN NATIONAL		22,000,000.00	22,000,000.00	0.00	22,000,000.00	24,853,238.64
10/29/2019	3135G0V42	MATURITY	INSTR	FNMA	10/29/2019	33,000,000.00	33,000,000.00	437,250.00	33,437,250.00	58,290,488.64
	3135G0W33	BUY	INSTR	FNMA	9/6/2022	9,912,800.00	9,912,800.00	20,243.06	(9,933,043.06)	48,357,445.58

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

DATE	CUSIP	TRANSACTION	SECURITY TYPE	DESCRIPTION	MATURITY	PAR VALUE/SHARES	PRINCIPAL	INTEREST	TRANSACTION TOTAL	BALANCE
		SELL	CASH EQUIV	FIDELITY GOVERNMENT MMF		20,000,000.00	20,000,000.00	0.00	20,000,000.00	68,357,445.58
	9128286M7	BUY	UST	US TREASURY	4/15/2022	23,321,640.63	23,321,640.63	19,795.08	(23,341,435.71)	45,016,009.87
10/30/2019	3135G0U84	INTEREST	INSTR	FNMA	10/30/2020	0.00	0.00	287,500.00	287,500.00	45,303,509.87
	3135G0U84	INTEREST	INSTR	FNMA	10/30/2020	0.00	0.00	215,625.00	215,625.00	45,519,134.87
		SELL	CASH EQUIV	FIDELITY GOVERNMENT MMF		9,000,000.00	9,000,000.00	0.00	9,000,000.00	54,519,134.87
10/31/2019	3130AH7E7	BUY	INSTR	FHLB	10/3/2022	25,018,750.00	25,018,750.00	38,888.89	(25,057,638.89)	29,461,495.98
		SELL	CASH EQUIV	FIDELITY GOVERNMENT MMF		63,000,000.00	63,000,000.00	0.00	63,000,000.00	92,461,495.98
	9128286U9	BUY	UST	US TREASURY	5/15/2022	25,289,062.50	25,289,062.50	243,970.79	(25,533,033.29)	66,928,462.69
	9128286U9	BUY	UST	US TREASURY	5/15/2022	25,289,062.50	25,289,062.50	243,970.79	(25,533,033.29)	41,395,429.40
	912828F62	MATURITY	UST	US TREASURY	10/31/2019	25,000,000.00	25,000,000.00	187,500.00	25,187,500.00	66,582,929.40
		INTEREST	CASH EQUIV	MISC INCOME		0.00	0.00	4.15	4.15	66,582,933.55
<b>Net Contributions</b>									-	
<b>Net Withdrawals</b>									66,582,933.55	

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

DATE	TRANSACTION	CUSIP	DESCRIPTION	COUPON	MATURITY DATE	PAR VALUE/SHARES	PRINCIPAL	INTEREST	TOTAL
11/15/2019	INTEREST	9128283G3	US TREASURY N/B NOTES	1.750	11/15/2020	10,000,000.00	0.00	87,500.00	87,500.00
11/15/2019	INTEREST	9128286U9	UNITED STATES TREASURY NOTES	2.125	5/15/2022	25,000,000.00	0.00	265,625.00	265,625.00
11/15/2019	INTEREST	9128286U9	UNITED STATES TREASURY NOTES	2.125	5/15/2022	25,000,000.00	0.00	265,625.00	265,625.00
11/30/2019	MATURITY	912828G61	US TREASURY NOTES	1.500	11/30/2019	25,000,000.00	25,000,000.00	187,500.00	25,187,500.00