



# Maine State Treasurer

## Pooled Cash Account

Reports for the period October 1, 2020 – October 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](http://pfm.com)

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

Amortized Cost Basis Activity Summary		
<b>Beginning Amortized Cost Value</b>		2,915,004,710.35
Additions		
Contributions	21,963,759.93	
Interest Received	3,293,974.12	
Accrued Interest Sold	0.00	
Gain on Sales	0.00	
<b>Total Additions</b>		25,257,734.05
Deductions		
Withdrawals	0.00	
Accrued Interest Purchased	14,785.30	
Loss on Sales	0.00	
<b>Total Deductions</b>		(14,785.30)
Accretion (Amortization) for the Period		(117,750.30)
<b>Ending Amortized Cost Value</b>		2,940,129,908.80
Ending Fair Value		2,957,488,571.52
Unrealized Gain (Loss)		17,358,662.72

Detail of Amortized Cost Basis Return				
	Interest Earned	Accretion (Amortization)	Realized Gain(Loss)	Total Income
<b>Current Holdings</b>				
Cash and Equivalents	56,869.02	0.00	0.00	56,869.02
Repurchase Agreement	0.00	0.00	0.00	0.00
Certificates of Deposit	355,208.33	0.00	0.00	355,208.33
Commercial Paper	0.00	0.00	0.00	0.00
U.S. Treasuries	821,335.38	(115,470.78)	0.00	705,864.60
Federal Agency	452,433.34	(222.72)	0.00	452,210.62
Corporate	51,674.38	(911.11)	0.00	50,763.27
<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	19,876.79	0.00	0.00	19,876.79
U.S. Treasuries	0.00	0.00	0.00	0.00
Federal Agency	90,512.92	(1,145.69)	0.00	89,367.23
Corporate	0.00	0.00	0.00	0.00
<b>Total</b>	1,847,910.16	(117,750.30)	0.00	1,730,159.86

Annualized Comparative Rates of Return			
	Twelve Month Trailing	Six Month Trailing	For the Month
Fed Funds	0.80%	0.25%	0.25%
Overnight Repo	0.68%	0.14%	0.12%
3 Month T-Bill	0.61%	0.11%	0.09%
6 Month T-Bill	0.62%	0.13%	0.11%
1 Year T-Note	0.68%	0.16%	0.14%
2 Year T-Note	0.64%	0.15%	0.15%
5 Year T-Note	0.76%	0.31%	0.33%

Summary of Amortized Cost Basis Return for the Period		
	Total Portfolio	Excluding Cash Equivalents
Interest Earned	1,847,910.16	1,791,041.14
Accretion (Amortization)	(117,750.30)	(117,750.30)
Realized Gain (Loss) on Sales	0.00	0.00
Total Income on Portfolio	1,730,159.86	1,673,290.84
Average Daily Historical Cost	2,944,074,705.71	1,512,913,415.39
Annualized Return	0.69%	1.30%
Annualized Return Fiscal Year to Date	0.74%	1.44%
Investment Advisory Fees	14,583.34	n/a
Annualized Return (net of fees)	0.69%	n/a
Weighted Average Effective Duration in Days	231	441

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

Fair Value Basis Activity Summary		
<b>Beginning Fair Value</b>		2,933,911,771.60
Additions		
Contributions	21,963,759.93	
Interest Received	3,293,974.12	
Accrued Interest Sold	0.00	
<b>Total Additions</b>		25,257,734.05
Deductions		
Withdrawals	0.00	
Accrued Interest Purchased	14,785.30	
<b>Total Deductions</b>		(14,785.30)
Change in Fair Value for the Period		(1,666,148.83)
<b>Ending Fair Value</b>		2,957,488,571.52

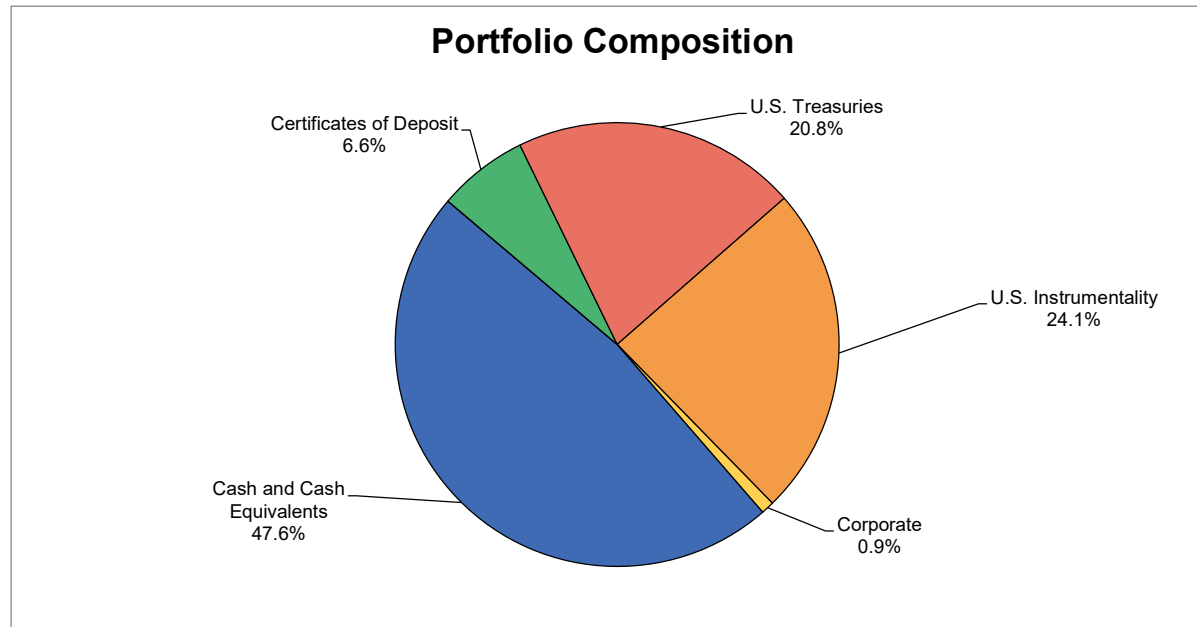
Detail of Fair Value Basis Return			
	Interest Earned	Change in Fair Value	Total Income
<b>Current Holdings</b>			
Cash and Equivalents	56,869.02	0.00	56,869.02
Repurchase Agreement	0.00	0.00	0.00
Certificates of Deposit	355,208.33	0.00	355,208.33
Commercial Paper	0.00	0.00	0.00
U.S. Treasuries	821,335.38	(903,400.50)	(82,065.12)
Federal Agency	452,433.34	(591,961.35)	(139,528.01)
Corporate	51,674.38	(86,672.18)	(34,997.80)
<b>Sales and Maturities</b>			
Repurchase Agreements	0.00	0.00	0.00
Commercial Paper	0.00	0.00	0.00
Certificates of Deposit	19,876.79	0.00	19,876.79
U.S. Treasuries	0.00	0.00	0.00
Federal Agency	90,512.92	(84,114.80)	6,398.12
Corporate	0.00	0.00	0.00
<b>Total</b>	1,847,910.16	(1,666,148.83)	181,761.33

Annualized Comparative Rates of Return			
	Twelve Month Trailing	Six Month Trailing	For the Month
Fed Funds	0.80%	0.25%	0.25%
Overnight Repo	0.68%	0.14%	0.12%
3 Month T-Bill	0.92%	0.13%	0.12%
6 Month T-Bill	1.30%	0.15%	0.16%
1 Year T-Note	2.02%	0.20%	0.04%
2 Year T-Note	3.09%	0.15%	-0.56%
5 Year T-Note	6.42%	0.15%	-5.50%

Summary of Fair Value Basis Return for the Period		
	Total Portfolio	Excluding Cash Equivalents
Interest Earned	1,847,910.16	1,791,041.14
Change in Fair Value	(1,666,148.83)	(1,666,148.83)
Total Income on Portfolio	181,761.33	124,892.31
Average Daily Historical Cost	2,944,074,705.71	1,512,913,415.39
Annualized Return	0.07%	0.10%
Annualized Return Fiscal Year to Date	0.35%	0.66%
Weighted Average Effective Duration in Days	231	441

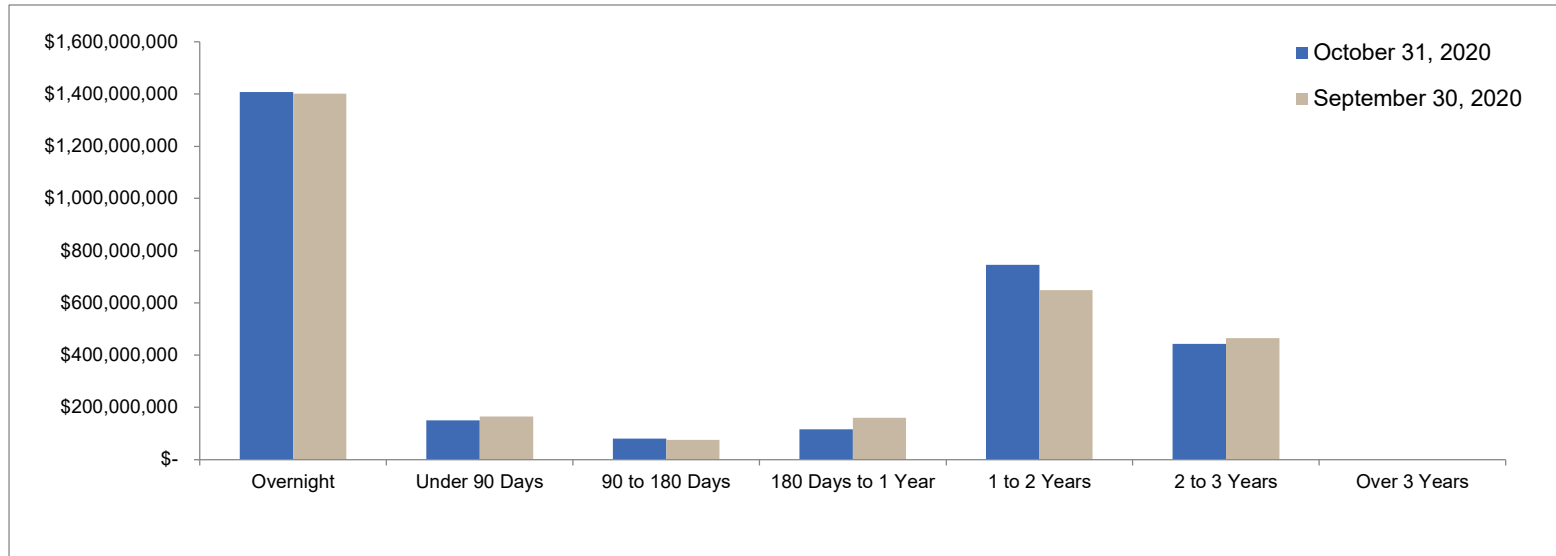
**Maine State Treasurer  
Investments - By Security Type  
As of October 31, 2020**

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	1,407,000,000.00	1,407,000,000.00	1,407,000,000.00	56,865.84	0.00	1	0.00	47.6%	0.05%
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	195,000,000.00	195,000,000.00	195,000,000.00	5,108,916.66	0.00	215	0.60	6.6%	2.12%
U.S. Treasuries	604,298,416.68	602,834,681.99	614,069,778.00	2,099,831.16	11,235,096.01	473	1.28	20.8%	1.39%
U.S. Instrumentality	708,449,536.25	708,400,441.59	713,893,927.15	1,053,468.12	5,493,485.56	840	1.31	24.1%	0.81%
Corporate	26,837,592.85	26,894,785.22	27,524,866.37	117,903.80	630,081.15	479	1.27	0.9%	2.28%
<b>Total</b>	<b>2,941,585,545.78</b>	<b>2,940,129,908.80</b>	<b>2,957,488,571.52</b>	<b>8,436,985.58</b>	<b>17,358,662.72</b>	<b>320</b>	<b>0.63</b>	<b>100.0%</b>	<b>0.67%</b>



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

<b>Maturity Distribution</b>	<b>Original Cost October 31, 2020</b>	<b>Percentage</b>	<b>Original Cost September 30, 2020</b>
Overnight	1,407,000,000.00	47.8%	1,402,000,000.00
Under 90 Days	149,934,666.66	5.1%	164,957,466.66
90 to 180 Days	80,265,625.00	2.7%	75,265,625.00
180 Days to 1 Year	115,300,170.32	3.9%	160,197,070.32
1 to 2 Years	745,720,494.42	25.4%	649,479,422.54
2 to 3 Years	443,364,589.38	15.1%	464,465,812.51
Over 3 Years	-	0.0%	-
<b>Totals</b>	<b>\$ 2,941,585,545.78</b>	<b>100.0%</b>	<b>\$ 2,916,365,397.03</b>



**Maine State Treasurer  
Portfolio Holdings  
As of October 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	10/31/20	0.100 V		49,000,000.00	49,000,000.00 0.00	49,000,000.00 0.00	49,000,000.00 0.00	0.00	0.00	3,825.14	4,150.27	4,150.27	1.66%	0.100
CITIZENS BANK	10/31/20	0.070 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	6,884.97	6,065.40	6,065.40	3.38%	0.070
BANGOR SAVINGS BANK NOW	10/31/20	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	1,639.35	1,748.63	1,748.63	1.35%	0.050
TD BANK	10/31/20	0.070 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	19,262.30	14,890.71	14,890.71	8.45%	0.070
ANDROSCOGGIN BANK	10/31/20	0.030 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	2,027.40	1,301.37	1,301.37	0.85%	0.030
BATH SAVINGS	10/31/20	0.070 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	1,096.99	809.32	809.32	0.47%	0.070
BIDDEFORD SAVINGS BANK	10/31/20	0.100 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	410.97	410.98	410.98	0.17%	0.100
NORTHEAST BANK	10/31/20	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	2,054.79	2,123.29	2,123.29	0.85%	0.100
FIDELITY GOVERNMENT PORTFOLIO	10/31/20	0.040 V		499,000,000.00	499,000,000.00 0.00	499,000,000.00 0.00	499,000,000.00 0.00	0.00	0.00	16,672.08	11,272.61	11,272.61	16.87%	0.040
FIRST NATIONAL	10/31/20	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	1.69%	0.050
PFM FUNDS - GOVT SELECT SERIES INST CL	10/31/20	0.030 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	4,963.45	5,540.47	5,540.47	6.76%	0.030
U.S. BANK MONEY MARKET FUND	10/31/20	0.070 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	8,136.00	6,435.30	6,435.30	5.07%	0.070
MISCELLAENOUS INCOME	10/31/20	0.000 V		0.00	0.00 0.00	0.00 0.00	0.00 0.00	0.00	0.00	3.18	3.18	0.00	0.00%	0.000
<b>TOTAL</b>				<b>1,407,000,000.00</b>	<b>1,407,000,000.00 0.00</b>	<b>1,407,000,000.00 0.00</b>	<b>1,407,000,000.00 0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>69,025.80</b>	<b>56,869.02</b>	<b>56,865.84</b>	<b>47.57%</b>	<b>0.053</b>

**CERTIFICATES OF DEPOSIT**

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	702,430.56	1.69%	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	644,625.00	0.51%	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	598,187.50	0.51%	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	989,895.83	0.85%	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	1,643,944.44	1.69%	2.330

**Maine State Treasurer  
Portfolio Holdings  
As of October 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
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	56,833.33	529,833.33	1.35%	1.650
<b>TOTAL</b>				195,000,000.00	195,000,000.00 0.00	195,000,000.00 0.00	195,000,000.00 0.00	0.00	0.00	0.00	355,208.33	5,108,916.66	6.6%	2.115
<b>U.S. TREASURIES</b>														
TREASURY BILL BILLS 912796TY5	07/16/20	0.000	12/31/20	50,000,000.00	49,967,333.33 0.00	49,988,333.33 6,027.78	49,992,625.00 4,630.00	4,291.67	0.00	0.00	0.00	0.00	1.69%	0.140
TREASURY BILL BILLS 912796TY5 .	07/16/20	0.000	12/31/20	50,000,000.00	49,967,333.33 0.00	49,988,333.33 6,027.78	49,992,625.00 4,630.00	4,291.67	0.00	0.00	0.00	0.00	1.69%	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	25,085,895.04 (22,376.02)	25,191,405.00 (54,690.00)	105,509.96	0.00	0.00	53,522.10	107,044.20	0.85%	1.435
US TREASURY NOTES 9128284W7	09/16/19	2.750	08/15/21	25,000,000.00	25,432,617.19 0.00	25,177,626.80 (19,186.17)	25,511,720.00 (58,592.50)	334,093.20	0.00	0.00	57,914.40	145,720.11	0.86%	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	29,902,764.71 9,948.16	30,243,750.00 (28,125.00)	340,985.29	0.00	0.00	28,901.94	57,803.87	1.02%	1.523
US TREASURY NOTES 9128286C9	09/30/19	2.500	02/15/22	25,000,000.00	25,493,164.06 0.00	25,267,296.06 (17,592.73)	25,753,905.00 (54,690.00)	486,608.94	0.00	0.00	52,649.46	132,472.83	0.87%	1.649
US TREASURY NOTES 912828W89	09/03/19	1.875	03/31/22	40,000,000.00	40,404,687.50 0.00	40,221,717.09 (13,346.07)	40,968,752.00 (68,748.00)	747,034.91	0.00	0.00	63,873.63	65,934.07	1.39%	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	23,189,621.28 (11,091.06)	23,700,782.40 (46,717.60)	511,161.12	0.00	258,750.00	43,964.04	24,168.96	0.80%	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	30,256,034.12 (14,975.58)	30,914,064.00 (60,936.00)	658,029.88	0.00	337,500.00	57,344.39	31,524.72	1.05%	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	25,174,622.44 (9,666.60)	25,753,905.00 (50,782.50)	579,282.56	0.00	0.00	44,752.03	245,414.40	0.87%	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	25,174,622.44 (9,666.60)	25,753,905.00 (50,782.50)	579,282.56	0.00	0.00	44,752.03	245,414.40	0.87%	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	27,134,525.00 (6,881.65)	27,881,717.40 (54,845.10)	747,192.40	0.00	0.00	48,332.20	193,328.80	0.94%	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	24,968,900.24 1,552.48	25,675,780.00 (42,970.00)	706,879.76	0.00	0.00	36,854.62	129,585.60	0.87%	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	24,981,452.55 925.87	25,675,780.00 (42,970.00)	694,327.45	0.00	0.00	36,854.62	129,585.60	0.87%	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	26,082,138.08 (4,100.29)	26,702,811.20 (44,688.80)	620,673.12	0.00	0.00	38,328.80	134,769.02	0.90%	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	35,124,502.02 (6,215.07)	35,946,092.00 (60,158.00)	821,589.98	0.00	0.00	51,596.47	181,419.84	1.22%	1.535
US TREASURY NOTES 9128282S8	09/30/19	1.625	08/31/22	25,000,000.00	25,008,789.06 0.00	25,005,507.59 (255.59)	25,667,970.00 (42,967.50)	662,462.41	0.00	0.00	34,789.37	69,578.73	0.87%	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	29,898,047.95 4,432.69	30,712,500.00 (42,186.00)	814,452.05	0.00	206,250.00	35,043.80	19,265.11	1.04%	1.554

**Maine State Treasurer  
Portfolio Holdings  
As of October 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
US TREASURY N/B NOTES 9128283C2	11/14/19	2.000	10/31/22	30,000,000.00	30,307,031.25 0.00	30,206,863.01 (8,796.65)	31,101,564.00 (56,250.00)	894,700.99	0.00	300,000.00	50,570.50	1,657.46	1.05%	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	30,005,878.91 (235.46)	30,928,125.00 (51,561.00)	922,246.09	0.00	0.00	41,290.98	185,143.44	1.05%	1.615
<b>TOTAL</b>				601,000,000.00	604,298,416.68 0.00	602,834,681.99 (115,470.78)	614,069,778.00 (903,400.50)	11,235,096.01	0.00	1,102,500.00	821,335.38	2,099,831.16	20.76%	1.388

**FEDERAL AGENCY SECURITIES**

FEDERAL HOME LOAN BANKS NOTES 3130AF5B9	01/16/19	3.000	10/12/21	10,000,000.00	10,103,100.00 0.00	10,035,569.50 (3,196.10)	10,269,220.00 (24,900.00)	233,650.50	0.00	150,000.00	25,000.00	15,833.33	0.35%	2.607
FANNIE MAE NOTES 3135G0538	02/26/19	2.000	01/05/22	15,000,000.00	14,788,500.00 0.00	14,912,887.93 6,280.17	15,324,495.00 (26,370.00)	411,607.07	0.00	0.00	25,000.00	96,666.67	0.52%	2.514
FANNIE MAE NOTES 3135G0U92	09/16/19	2.625	01/11/22	25,000,000.00	25,462,250.00 0.00	25,237,666.27 (16,898.29)	25,734,425.00 (57,450.00)	496,758.73	0.00	0.00	54,687.50	200,520.83	0.87%	1.807
FANNIE MAE NOTES 3135G0T45	07/19/19	1.875	04/05/22	15,000,000.00	14,994,450.00 0.00	14,997,087.79 173.61	15,364,620.00 (27,435.00)	367,532.21	0.00	140,625.00	23,437.50	20,312.50	0.52%	1.889
FANNIE MAE NOTES 3135G0V59	05/15/19	2.250	04/12/22	20,000,000.00	20,021,600.00 0.00	20,010,708.56 (629.92)	20,600,940.00 (43,140.00)	590,231.44	0.00	225,000.00	37,500.00	23,750.00	0.70%	2.211
FANNIE MAE NOTES 3135G0V59	04/16/19	2.250	04/12/22	40,000,000.00	39,820,800.00 0.00	39,913,517.95 5,087.18	41,201,880.00 (86,280.00)	1,288,362.05	0.00	450,000.00	75,000.00	47,500.00	1.39%	2.406
FEDERAL HOME LOAN BANK 313379Q69	07/15/19	2.125	06/10/22	30,000,000.00	30,176,400.00 0.00	30,097,427.33 (5,154.01)	30,936,810.00 (67,530.00)	839,382.67	0.00	0.00	53,125.00	249,687.50	1.05%	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	35,001,329.61 (606.14)	35,008,855.00 (3,430.00)	7,525.39	0.00	0.00	9,333.34	35,155.56	1.18%	0.315
FANNIE MAE NOTES 3135G0W33	10/24/19	1.375	09/06/22	25,000,000.00	24,816,750.00 0.00	24,882,146.47 5,420.56	25,546,875.00 (37,000.00)	664,728.53	0.00	0.00	28,645.83	52,517.36	0.86%	1.638
FANNIE MAE NOTES 3135G0W33	10/29/19	1.375	09/06/22	10,000,000.00	9,912,800.00 0.00	9,943,650.24 2,591.75	10,218,750.00 (14,800.00)	275,099.76	0.00	0.00	11,458.34	21,006.95	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	34,993,878.20 264.31	35,035,560.00 9,275.00	41,681.80	0.00	0.00	9,333.33	31,422.22	1.18%	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	35,035,560.00 9,275.00	35,560.00	0.00	0.00	9,333.33	31,422.22	1.18%	0.320
FREDDIE MAC NOTES 3137EAEQ8	04/29/20	0.375	04/20/23	13,750,000.00	13,720,437.50 0.00	13,725,500.69 843.86	13,799,211.25 (6,132.50)	73,710.56	0.00	25,781.25	4,296.87	1,575.52	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 0.00	10,750,000.00 0.00	10,767,984.75 (1,666.25)	17,984.75	0.00	29,562.50	4,927.08	656.94	0.36%	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	34,998,439.62 49.81	35,042,630.00 (14,805.00)	44,190.38	0.00	0.00	13,125.00	52,937.50	1.18%	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	34,953,773.68 1,460.77	35,000,560.00 (21,875.00)	46,786.32	0.00	0.00	7,291.67	26,979.17	1.18%	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	30,026,910.00 (1,260.00)	26,910.00	0.00	0.00	10,000.00	31,000.00	1.02%	0.400



**Maine State Treasurer  
Portfolio Holdings  
As of October 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) 3135G05R0	08/12/20	0.300	08/10/23 08/10/22	50,000,000.00	49,906,000.00 833.33	49,912,966.15 2,666.06	49,983,250.00 (43,000.00)	70,283.85	0.00	0.00	12,500.00	33,750.00	1.69%	0.363
FANNIE MAE NOTES (CALLABLE) 3135G05V1	08/21/20	0.360	08/18/23 02/18/22	10,000,000.00	10,000,000.00 300.00	10,000,000.00 0.00	10,007,160.00 (6,640.00)	7,160.00	0.00	0.00	3,000.00	7,300.00	0.34%	0.360
FANNIE MAE NOTES (CALLABLE) 3135G05V1	08/21/20	0.360	08/18/23 02/18/22	50,000,000.00	50,000,000.00 1,500.00	50,000,000.00 0.00	50,035,800.00 (33,200.00)	35,800.00	0.00	0.00	15,000.00	36,500.00	1.69%	0.360
FREDDIE MAC NOTES 3137EAEV7	10/30/20	0.250	08/24/23	17,500,000.00	17,506,300.00 8,385.42	17,506,287.74 (12.26)	17,500,297.50 (6,002.50)	(5,990.24)	(8,385.42)	0.00	121.52	8,506.94	0.59%	0.237
FREDDIE MAC NOTES (CALLABLE) 3134GWT0	09/29/20	0.300	09/28/23 09/28/21	20,000,000.00	19,997,000.00 166.67	19,997,090.49 85.01	19,985,040.00 (15,840.00)	(12,050.49)	0.00	0.00	5,000.00	5,500.00	0.68%	0.305
FREDDIE MAC NOTES (CALLABLE) 3134GWT0	09/29/20	0.300	09/28/23 09/28/21	50,000,000.00	49,992,500.00 416.67	49,992,726.23 212.52	49,962,600.00 (39,600.00)	(30,126.23)	0.00	0.00	12,500.00	13,750.00	1.69%	0.305
FREDDIE MAC NOTES (CALLABLE) 3134GWZB5	10/27/20	0.300	10/13/23 10/13/21	48,800,000.00	48,785,360.00 5,693.33	48,785,427.72 67.72	48,765,303.20 (20,056.80)	(20,124.52)	(5,693.33)	0.00	1,626.67	7,320.00	1.65%	0.310
FREDDIE MAC NOTES 3137EAEY1	10/19/20	0.125	10/16/23	25,000,000.00	24,910,750.00 260.42	24,911,812.50 1,062.50	24,901,150.00 (9,600.00)	(10,662.50)	(260.42)	0.00	1,041.66	1,302.08	0.84%	0.245
FANNIE MAE NOTES (CALLABLE) 3136G46A6	10/30/20	0.300	10/27/23 10/27/21	17,845,000.00	17,840,538.75 446.13	17,840,546.92 8.17	17,838,040.45 (2,498.30)	(2,506.47)	(446.13)	0.00	148.70	594.83	0.60%	0.308
<b>TOTAL</b>				708,645,000.00	708,449,536.25 29,357.53	708,400,441.59 (222.72)	713,893,927.15 (591,961.35)	5,493,485.56	(14,785.30)	1,020,968.75	452,433.34	1,053,468.12	24.14%	0.812
<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	10,096,420.86 (6,935.14)	10,250,490.00 (18,340.00)	154,069.14	0.00	0.00	20,000.00	56,666.67	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	16,798,364.36 6,024.03	17,274,376.37 (68,332.18)	476,012.01	0.00	0.00	31,674.38	61,237.13	0.58%	2.690
<b>TOTAL</b>				26,893,000.00	26,837,592.85 0.00	26,894,785.22 (911.11)	27,524,866.37 (86,672.18)	630,081.15	0.00	0.00	51,674.38	117,903.80	0.93%	2.285
<b>GRAND TOTAL</b>				2,938,538,000.00	2,941,585,545.78 29,357.53	2,940,129,908.80 (116,604.61)	2,957,488,571.52 (1,582,034.03)	17,358,662.72	(14,785.30)	2,192,494.55	1,737,520.45	8,436,985.58	100.00%	0.670

**Maine State Treasurer**  
**GASB 40 - Deposit and Investment Risk Disclosure**  
**As of October 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>US TREASURY</b>												
912796TY5	UNITED STATES TREASURY BILL		12/31/2020		A-1+	P-1	50,000,000.00	49,967,333.33	1.70%	49,992,625.00	1.69%	0.17
912796TY5 .	UNITED STATES TREASURY BILL		12/31/2020		A-1+	P-1	50,000,000.00	49,967,333.33	1.70%	49,992,625.00	1.69%	0.17
9128286D7	U.S. TREASURY	2.500	2/28/2021		AA+	Aaa	25,000,000.00	25,265,625.00	0.86%	25,191,405.00	0.85%	0.33
9128284W7	U.S. TREASURY	2.750	8/15/2021		AA+	Aaa	25,000,000.00	25,432,617.19	0.86%	25,511,720.00	0.86%	0.79
9128282F6	U.S. TREASURY	1.125	8/31/2021		AA+	Aaa	30,000,000.00	29,764,453.13	1.01%	30,243,750.00	1.02%	0.83
9128286C9	U.S. TREASURY	2.500	2/15/2022		AA+	Aaa	25,000,000.00	25,493,164.06	0.87%	25,753,905.00	0.87%	1.28
912828W89	U.S. TREASURY	1.875	3/31/2022		AA+	Aaa	40,000,000.00	40,404,687.50	1.37%	40,968,752.00	1.39%	1.40
9128286M7	U.S. TREASURY	2.250	4/15/2022		AA+	Aaa	23,000,000.00	23,321,640.63	0.79%	23,700,782.40	0.80%	1.44
9128286M7 .	U.S. TREASURY	2.250	4/15/2022		AA+	Aaa	30,000,000.00	30,426,562.50	1.03%	30,914,064.00	1.05%	1.44
9128286U9	U.S. TREASURY	2.125	5/15/2022		AA+	Aaa	25,000,000.00	25,289,062.50	0.86%	25,753,905.00	0.87%	1.51
9128286U9 .	U.S. TREASURY	2.125	5/15/2022		AA+	Aaa	25,000,000.00	25,289,062.50	0.86%	25,753,905.00	0.87%	1.51
912828XG0	U.S. TREASURY	2.125	6/30/2022		AA+	Aaa	27,000,000.00	27,241,523.44	0.93%	27,881,717.40	0.94%	1.64
9128287C8	U.S. TREASURY	1.750	7/15/2022		AA+	Aaa	25,000,000.00	24,945,312.50	0.85%	25,675,780.00	0.87%	1.68
9128287C8 .	U.S. TREASURY	1.750	7/15/2022		AA+	Aaa	25,000,000.00	24,967,773.44	0.85%	25,675,780.00	0.87%	1.68
9128287C8 ...	U.S. TREASURY	1.750	7/15/2022		AA+	Aaa	26,000,000.00	26,142,187.50	0.89%	26,702,811.20	0.90%	1.68
9128287C8 ...	U.S. TREASURY	1.750	7/15/2022		AA+	Aaa	35,000,000.00	35,211,914.06	1.20%	35,946,092.00	1.22%	1.68
9128282S8	U.S. TREASURY	1.625	8/31/2022		AA+	Aaa	25,000,000.00	25,008,789.06	0.85%	25,667,970.00	0.87%	1.81
912828YK0	U.S. TREASURY	1.375	10/15/2022		AA+	Aaa	30,000,000.00	29,844,140.63	1.01%	30,712,500.00	1.04%	1.94
9128283C2	U.S. TREASURY	2.000	10/31/2022		AA+	Aaa	30,000,000.00	30,307,031.25	1.03%	31,101,564.00	1.05%	1.95
912828YW4	U.S. TREASURY	1.625	12/15/2022		AA+	Aaa	30,000,000.00	30,008,203.13	1.02%	30,928,125.00	1.05%	2.09
<b>ISSUER TOTAL</b>							601,000,000.00	604,298,416.68	20.54%	614,069,778.00	20.76%	1.28
<b>FIDELITY GOVERNMENT MMF</b>												
CASH AND CASH EQUIVALENTS			11/1/2020		AAA	AAA	499,000,000.00	499,000,000.00	16.96%	499,000,000.00	16.87%	0.00
<b>ISSUER TOTAL</b>							499,000,000.00	499,000,000.00	16.96%	499,000,000.00	16.87%	0.00
<b>FNMA</b>												
3135G0S38	U.S. INSTRUMENTALITY	2.000	1/5/2022		AA+	Aaa	15,000,000.00	14,788,500.00	0.50%	15,324,495.00	0.52%	1.17
3135G0U92	U.S. INSTRUMENTALITY	2.625	1/11/2022		AA+	Aaa	25,000,000.00	25,462,250.00	0.87%	25,734,425.00	0.87%	1.18
3135G0T45	U.S. INSTRUMENTALITY	1.875	4/5/2022		AA+	Aaa	15,000,000.00	14,994,450.00	0.51%	15,364,620.00	0.52%	1.42
3135G0V59 .	U.S. INSTRUMENTALITY	2.250	4/12/2022		AA+	Aaa	20,000,000.00	20,021,600.00	0.68%	20,600,940.00	0.70%	1.43
3135G0V59	U.S. INSTRUMENTALITY	2.250	4/12/2022		AA+	Aaa	40,000,000.00	39,820,800.00	1.35%	41,201,880.00	1.39%	1.43
3135G0W33	U.S. INSTRUMENTALITY	1.375	9/6/2022		AA+	Aaa	25,000,000.00	24,816,750.00	0.84%	25,546,875.00	0.86%	1.83
3135G0W33 .	U.S. INSTRUMENTALITY	1.375	9/6/2022		AA+	Aaa	10,000,000.00	9,912,800.00	0.34%	10,218,750.00	0.35%	1.83
3136G4VE0	U.S. INSTRUMENTALITY	0.550	4/27/2023	4/27/2021	AA+	Aaa	10,750,000.00	10,750,000.00	0.37%	10,767,984.75	0.36%	0.49
3135G05B5	U.S. INSTRUMENTALITY	0.450	6/30/2023	6/30/2021	AA+	Aaa	35,000,000.00	34,998,250.00	1.19%	35,042,630.00	1.18%	0.67
3135G05G4	U.S. INSTRUMENTALITY	0.250	7/10/2023		AA+	Aaa	35,000,000.00	34,949,250.00	1.19%	35,000,560.00	1.18%	2.69
3136G4D26	U.S. INSTRUMENTALITY	0.400	7/28/2023	7/28/2021	AA+	Aaa	30,000,000.00	30,000,000.00	1.02%	30,026,910.00	1.02%	2.73
3135G05R0	U.S. INSTRUMENTALITY	0.300	8/10/2023	8/10/2022	AA+	Aaa	50,000,000.00	49,906,000.00	1.70%	49,983,250.00	1.69%	1.77
3135G05V1	U.S. INSTRUMENTALITY	0.360	8/18/2023	2/18/2022	AA+	Aaa	10,000,000.00	10,000,000.00	0.34%	10,007,160.00	0.34%	0.30
3135G05V1 .	U.S. INSTRUMENTALITY	0.360	8/18/2023	2/18/2022	AA+	Aaa	50,000,000.00	50,000,000.00	1.70%	50,035,800.00	1.69%	0.30
3136G46A6	U.S. INSTRUMENTALITY	0.300	10/27/2023	10/27/2021	AA+	Aaa	17,845,000.00	17,840,538.75	0.61%	17,838,040.45	0.60%	0.99
<b>ISSUER TOTAL</b>							388,595,000.00	388,261,188.75	13.20%	392,694,320.20	13.28%	1.41

**Maine State Treasurer**  
**GASB 40 - Deposit and Investment Risk Disclosure**  
**As of October 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>FHLMC</b>												
3134GV5J3	U.S. INSTRUMENTALITY	0.320	7/8/2022	1/8/2021	AA+	Aaa	35,000,000.00	35,003,500.00	1.19%	35,008,855.00	1.18%	0.19
3134GV6H6	U.S. INSTRUMENTALITY	0.320	10/20/2022	7/20/2021	AA+	Aaa	35,000,000.00	34,993,000.00	1.19%	35,035,560.00	1.18%	0.72
3134GV6H6	U.S. INSTRUMENTALITY	0.320	10/20/2022	7/20/2021	AA+	Aaa	35,000,000.00	35,000,000.00	1.19%	35,035,560.00	1.18%	0.72
3137EAEQ8	U.S. INSTRUMENTALITY	0.375	4/20/2023		AA+	Aaa	13,750,000.00	13,720,437.50	0.47%	13,799,211.25	0.47%	2.46
3137EAEV7	U.S. INSTRUMENTALITY	0.250	8/24/2023		AA+	Aaa	17,500,000.00	17,506,300.00	0.60%	17,500,297.50	0.59%	2.81
3134GWTL0	U.S. INSTRUMENTALITY	0.300	9/28/2023	9/28/2021	AA+	Aaa	20,000,000.00	19,997,000.00	0.68%	19,985,040.00	0.68%	0.91
3134GWTL0	U.S. INSTRUMENTALITY	0.300	9/28/2023	9/28/2021	AA+	Aaa	50,000,000.00	49,992,500.00	1.70%	49,962,600.00	1.69%	0.91
3134GWZB5	U.S. INSTRUMENTALITY	0.300	10/13/2023	10/13/2021	AA+	Aaa	48,800,000.00	48,785,360.00	1.66%	48,765,303.20	1.65%	0.95
3137EAEY1	U.S. INSTRUMENTALITY	0.125	10/16/2023		AA+	Aaa	25,000,000.00	24,910,750.00	0.85%	24,901,150.00	0.84%	2.96
<b>ISSUER TOTAL</b>							280,050,000.00	279,908,847.50	9.52%	279,993,576.95	9.47%	1.16
<b>TD BANK</b>												
	CASH AND CASH EQUIVALENTS		11/1/2020				250,000,000.00	250,000,000.00	8.50%	250,000,000.00	8.45%	0.00
<b>ISSUER TOTAL</b>							250,000,000.00	250,000,000.00	8.50%	250,000,000.00	8.45%	0.00
<b>PFM FUNDS</b>												
	CASH AND CASH EQUIVALENTS		11/1/2020				200,000,000.00	200,000,000.00	6.80%	200,000,000.00	6.76%	0.00
<b>ISSUER TOTAL</b>							200,000,000.00	200,000,000.00	6.80%	200,000,000.00	6.76%	0.00
<b>U.S. BANK MMF</b>												
	CASH AND CASH EQUIVALENTS		11/1/2020				150,000,000.00	150,000,000.00	5.10%	150,000,000.00	5.07%	0.00
<b>ISSUER TOTAL</b>							150,000,000.00	150,000,000.00	5.10%	150,000,000.00	5.07%	0.00
<b>CITIZENS BANK</b>												
	CASH AND CASH EQUIVALENTS		11/1/2020				100,000,000.00	100,000,000.00	3.40%	100,000,000.00	3.38%	0.00
<b>ISSUER TOTAL</b>							100,000,000.00	100,000,000.00	3.40%	100,000,000.00	3.38%	0.00
<b>BAR HARBOR</b>												
	CASH AND CASH EQUIVALENTS		11/1/2020				49,000,000.00	49,000,000.00	1.67%	49,000,000.00	1.66%	0.00
	CERTIFICATES OF DEPOSIT	2.330	6/12/2021		NR	NR	50,000,000.00	50,000,000.00	1.70%	50,000,000.00	1.69%	0.63
<b>ISSUER TOTAL</b>							99,000,000.00	99,000,000.00	3.37%	99,000,000.00	3.35%	0.32
<b>PEOPLE'S UNITED BANK</b>												
	CERTIFICATES OF DEPOSIT	2.550	4/18/2021		NR	NR	15,000,000.00	15,000,000.00	0.51%	15,000,000.00	0.51%	0.48
	CERTIFICATES OF DEPOSIT	2.550	4/22/2021		NR	NR	25,000,000.00	25,000,000.00	0.85%	25,000,000.00	0.85%	0.49
	CERTIFICATES OF DEPOSIT	1.650	1/17/2022		NR	NR	40,000,000.00	40,000,000.00	1.36%	40,000,000.00	1.35%	1.23
<b>ISSUER TOTAL</b>							80,000,000.00	80,000,000.00	2.72%	80,000,000.00	2.70%	0.86

**Maine State Treasurer**  
**GASB 40 - Deposit and Investment Risk Disclosure**  
**As of October 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>BANGOR SAVINGS</u></b>												
	CASH AND CASH EQUIVALENTS		11/1/2020				40,000,000.00	40,000,000.00	1.36%	40,000,000.00	1.35%	0.00
	CERTIFICATES OF DEPOSIT	2.700	4/8/2021		NR	NR	15,000,000.00	15,000,000.00	0.51%	15,000,000.00	0.51%	0.45
<b>ISSUER TOTAL</b>							55,000,000.00	55,000,000.00	1.87%	55,000,000.00	1.86%	0.12
<b><u>CAMDEN NATIONAL</u></b>												
	CERTIFICATES OF DEPOSIT	1.750	1/17/2021		NR	NR	50,000,000.00	50,000,000.00	1.70%	50,000,000.00	1.69%	0.22
<b>ISSUER TOTAL</b>							50,000,000.00	50,000,000.00	1.70%	50,000,000.00	1.69%	0.22
<b><u>FIRST NATIONAL</u></b>												
	CASH AND CASH EQUIVALENTS		11/1/2020				50,000,000.00	50,000,000.00	1.70%	50,000,000.00	1.69%	0.00
<b>ISSUER TOTAL</b>							50,000,000.00	50,000,000.00	1.70%	50,000,000.00	1.69%	0.00
<b><u>FHLB</u></b>												
3130AF5B9	U.S. INSTRUMENTALITY	3.000	10/12/2021		AA+	Aaa	10,000,000.00	10,103,100.00	0.34%	10,269,220.00	0.35%	0.94
313379Q69	U.S. INSTRUMENTALITY	2.125	6/10/2022		AA+	Aaa	30,000,000.00	30,176,400.00	1.03%	30,936,810.00	1.05%	1.58
<b>ISSUER TOTAL</b>							40,000,000.00	40,279,500.00	1.37%	41,206,030.00	1.39%	1.42
<b><u>ANDROSCOGGIN</u></b>												
	CASH AND CASH EQUIVALENTS		11/1/2020				25,000,000.00	25,000,000.00	0.85%	25,000,000.00	0.85%	0.00
<b>ISSUER TOTAL</b>							25,000,000.00	25,000,000.00	0.85%	25,000,000.00	0.85%	0.00
<b><u>NORTHEAST BANK</u></b>												
	CASH AND CASH EQUIVALENTS		11/1/2020				25,000,000.00	25,000,000.00	0.85%	25,000,000.00	0.85%	0.00
<b>ISSUER TOTAL</b>							25,000,000.00	25,000,000.00	0.85%	25,000,000.00	0.85%	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	0.57%	17,274,376.37	0.58%	1.33
<b>ISSUER TOTAL</b>							16,893,000.00	16,680,992.85	0.57%	17,274,376.37	0.58%	1.33
<b><u>BATH SAVINGS</u></b>												
	CASH AND CASH EQUIVALENTS		11/1/2020				14,000,000.00	14,000,000.00	0.48%	14,000,000.00	0.47%	0.00
<b>ISSUER TOTAL</b>							14,000,000.00	14,000,000.00	0.48%	14,000,000.00	0.47%	0.00
<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	0.35%	10,250,490.00	0.35%	1.17
<b>ISSUER TOTAL</b>							10,000,000.00	10,156,600.00	0.35%	10,250,490.00	0.35%	1.17

**Maine State Treasurer**  
**GASB 40 - Deposit and Investment Risk Disclosure**  
**As of October 31, 2020**

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>BIDDEFORD SAVINGS BANK</b>												
	CASH AND CASH EQUIVALENTS		11/1/2020				5,000,000.00	5,000,000.00	0.17%	5,000,000.00	0.17%	0.00
<b>ISSUER TOTAL</b>							5,000,000.00	5,000,000.00	0.17%	5,000,000.00	0.17%	0.00
<b>GRAND TOTAL</b>							2,938,538,000.00	2,941,585,545.78	100.00%	2,957,488,571.52	100.00%	

**Maine State Treasurer  
Securities Purchased  
During the Month Ended October 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	10/2/2020	0.040 V			41,000,000.00	100.00	41,000,000.00	0.00	0.040 V
	FIDELITY GOVERNMENT MMF	10/7/2020	0.040 V			5,000,000.00	100.00	5,000,000.00	0.00	0.040 V
	FIDELITY GOVERNMENT MMF	10/8/2020	0.040 V			74,000,000.00	100.00	74,000,000.00	0.00	0.040 V
	FIDELITY GOVERNMENT MMF	10/14/2020	0.040 V			40,000,000.00	100.00	40,000,000.00	0.00	0.040 V
	FIDELITY GOVERNMENT MMF	10/15/2020	0.040 V			7,000,000.00	100.00	7,000,000.00	0.00	0.040 V
	FIDELITY GOVERNMENT MMF	10/16/2020	0.040 V			99,000,000.00	100.00	99,000,000.00	0.00	0.040 V
	FIDELITY GOVERNMENT MMF	10/19/2020	0.040 V			3,000,000.00	100.00	3,000,000.00	0.00	0.040 V
	FIDELITY GOVERNMENT MMF	10/21/2020	0.040 V			22,000,000.00	100.00	22,000,000.00	0.00	0.040 V
	FIDELITY GOVERNMENT MMF	10/23/2020	0.040 V			56,000,000.00	100.00	56,000,000.00	0.00	0.040 V
	FIDELITY GOVERNMENT MMF	10/30/2020	0.040 V			66,000,000.00	100.00	66,000,000.00	0.00	0.040 V
<b>TOTAL:</b>						<b>413,000,000.00</b>		<b>413,000,000.00</b>	<b>0.00</b>	
<b>FEDERAL AGENCY SECURITIES</b>										
3137EAEY1	FHLMC	10/19/2020	0.125	10/16/2023		25,000,000.00	99.643	24,910,750.00	260.42	0.24
3134GWZB5	FHLMC	10/27/2020	0.300	10/13/2023	10/13/2021	48,800,000.00	99.970	48,785,360.00	5,693.33	0.31
3136G46A6	FNMA	10/30/2020	0.300	10/27/2023	10/27/2021	17,845,000.00	99.975	17,840,538.75	446.13	0.31
3137EAEV7	FHLMC	10/30/2020	0.250	8/24/2023		17,500,000.00	100.036	17,506,300.00	8,385.42	0.24
<b>TOTAL:</b>						<b>109,145,000.00</b>		<b>109,042,948.75</b>	<b>14,785.30</b>	
<b>GRAND TOTAL:</b>						<b>522,145,000.00</b>		<b>522,042,948.75</b>	<b>14,785.30</b>	

**Maine State Treasurer  
Securities Sold and Mated  
During the Month Ended October 31, 2020**

CUSIP	ISSUER	DATE	COUPON	MATURITY/ CALL DATE	PAR VALUE/SHARES	ORIGINAL COST	AMORTIZED COST AT SALE OR MATURITY ACCRETION / (AMORT)	SALE / MATURITY PRICE	MARKET VALUE AT SALE OR MATURITY / CHANGE IN MARKET VALUE	REALIZED GAIN (LOSS)	ACCRUED INTEREST SOLD	INTEREST RECEIVED	INTEREST EARNED	YIELD
<b>CASH AND EQUIVALENTS</b>														
	FIDELITY GOVERNMENT MMF	10/1/2020	0.040	V	86,000,000.00	86,000,000.00	86,000,000.00	100.00	86,000,000.00	0.00	0.00	0.00	0.00	0.040
							0.00		0.00					
	FIDELITY GOVERNMENT MMF	10/6/2020	0.040	V	2,000,000.00	2,000,000.00	2,000,000.00	100.00	2,000,000.00	0.00	0.00	0.00	0.00	0.040
							0.00		0.00					
	FIDELITY GOVERNMENT MMF	10/9/2020	0.040	V	14,000,000.00	14,000,000.00	14,000,000.00	100.00	14,000,000.00	0.00	0.00	0.00	0.00	0.040
							0.00		0.00					
	FIDELITY GOVERNMENT MMF	10/13/2020	0.040	V	54,000,000.00	54,000,000.00	54,000,000.00	100.00	54,000,000.00	0.00	0.00	0.00	0.00	0.040
							0.00		0.00					
	FIDELITY GOVERNMENT MMF	10/20/2020	0.040	V	2,000,000.00	2,000,000.00	2,000,000.00	100.00	2,000,000.00	0.00	0.00	0.00	0.00	0.040
							0.00		0.00					
	FIDELITY GOVERNMENT MMF	10/22/2020	0.040	V	48,000,000.00	48,000,000.00	48,000,000.00	100.00	48,000,000.00	0.00	0.00	0.00	0.00	0.040
							0.00		0.00					
	FIDELITY GOVERNMENT MMF	10/26/2020	0.040	V	114,000,000.00	114,000,000.00	114,000,000.00	100.00	114,000,000.00	0.00	0.00	0.00	0.00	0.040
							0.00		0.00					
	FIDELITY GOVERNMENT MMF	10/27/2020	0.040	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	0.040
							0.00		0.00					
	FIDELITY GOVERNMENT MMF	10/28/2020	0.040	V	17,000,000.00	17,000,000.00	17,000,000.00	100.00	17,000,000.00	0.00	0.00	0.00	0.00	0.040
							0.00		0.00					
	FIDELITY GOVERNMENT MMF	10/29/2020	0.040	V	55,000,000.00	55,000,000.00	55,000,000.00	100.00	55,000,000.00	0.00	0.00	0.00	0.00	0.040
							0.00		0.00					
<b>TOTAL:</b>					<b>408,000,000.00</b>	<b>408,000,000.00</b>	<b>408,000,000.00</b>		<b>408,000,000.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	
							<b>0.00</b>		<b>0.00</b>					
<b>CERTIFICATES OF DEPOSIT</b>														
	BANGOR SAVINGS	10/8/2020	2.650	10/8/2020	5,000,000.00	5,000,000.00	5,000,000.00	0.00	5,000,000.00	0.00	0.00	203,022.11	3,536.00	2.65
							0.00		0.00					
	CAMDEN NATIONAL	10/17/2020	1.750	10/17/2020	25,000,000.00	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00	0.00	329,882.46	16,340.79	1.75
							0.00		0.00					
<b>TOTAL:</b>					<b>30,000,000.00</b>	<b>30,000,000.00</b>	<b>30,000,000.00</b>		<b>30,000,000.00</b>	<b>0.00</b>	<b>0.00</b>	<b>532,904.57</b>	<b>19,876.79</b>	
							<b>0.00</b>		<b>0.00</b>					
<b>FEDERAL AGENCY SECURITIES</b>														
	3134GVNS3 FHLMC	10/27/2020	0.550	10/27/2020	23,800,000.00	23,800,000.00	23,800,000.00	100.00	23,800,000.00	0.00	0.00	65,450.00	9,453.89	
							0.00		(6,449.80)					
	3135G0U84 FNMA	10/30/2020	2.875	10/30/2020	20,000,000.00	19,951,400.00	20,000,000.00	100.00	20,000,000.00	0.00	0.00	287,500.00	46,319.45	
							1,949.38		(44,380.00)					
	3135G0U84 FNMA	10/30/2020	2.875	10/30/2020	15,000,000.00	15,071,400.00	15,000,000.00	100.00	15,000,000.00	0.00	0.00	215,625.00	34,739.58	
							(3,095.07)		(33,285.00)					
<b>TOTAL:</b>					<b>58,800,000.00</b>	<b>58,822,800.00</b>	<b>58,800,000.00</b>		<b>58,800,000.00</b>	<b>0.00</b>	<b>0.00</b>	<b>568,575.00</b>	<b>90,512.92</b>	
							<b>(1,145.69)</b>		<b>(84,114.80)</b>					
<b>GRAND TOTAL:</b>					<b>\$ 496,800,000.00</b>	<b>496,822,800.00</b>	<b>496,800,000.00</b>		<b>496,800,000.00</b>	<b>0.00</b>	<b>0.00</b>	<b>1,101,479.57</b>	<b>110,389.71</b>	
							<b>(1,145.69)</b>		<b>(84,114.80)</b>					

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

DATE	CUSIP	TRANSACTION	SECURITY TYPE	DESCRIPTION	MATURITY	PAR VALUE/SHARES	PRINCIPAL	INTEREST	TRANSACTION TOTAL	BALANCE
10/1/2020		SELL	CASH EQUIV	FIDELITY GOVERNMENT MMF		86,000,000.00	86,000,000.00	0.00	86,000,000.00	86,000,000.00
		INTEREST	CASH EQUIV	FIDELITY GOVERNMENT MMF		0.00	0.00	16,672.08	16,672.08	86,016,672.08
		INTEREST	CASH EQUIV	PFM FUNDS		0.00	0.00	4,963.45	4,963.45	86,021,635.53
		INTEREST	CASH EQUIV	ANDROSCOGGIN		0.00	0.00	2,027.40	2,027.40	86,023,662.93
		INTEREST	CASH EQUIV	BANGOR SAVINGS		0.00	0.00	1,639.35	1,639.35	86,025,302.28
		INTEREST	CASH EQUIV	BATH SAVINGS		0.00	0.00	1,096.99	1,096.99	86,026,399.27
		INTEREST	CASH EQUIV	BAR HARBOR		0.00	0.00	3,825.14	3,825.14	86,030,224.41
		INTEREST	CASH EQUIV	BIDDEFORD SAVINGS BANK		0.00	0.00	410.97	410.97	86,030,635.38
		INTEREST	CASH EQUIV	CITIZENS BANK		0.00	0.00	6,884.97	6,884.97	86,037,520.35
		INTEREST	CASH EQUIV	FIRST NATIONAL		0.00	0.00	2,049.18	2,049.18	86,039,569.53
		INTEREST	CASH EQUIV	NORTHEAST BANK		0.00	0.00	2,054.79	2,054.79	86,041,624.32
		INTEREST	CASH EQUIV	TD BANK		0.00	0.00	19,262.30	19,262.30	86,060,886.62
		INTEREST	CASH EQUIV	U.S. BANK MMF		0.00	0.00	8,136.00	8,136.00	86,069,022.62
10/2/2020		BUY	CASH EQUIV	FIDELITY GOVERNMENT MMF		41,000,000.00	41,000,000.00	0.00	(41,000,000.00)	45,069,022.62
10/5/2020	3135G0T45	INTEREST	INSTR	FNMA	4/5/2022	0.00	0.00	140,625.00	140,625.00	45,209,647.62
10/6/2020		SELL	CASH EQUIV	FIDELITY GOVERNMENT MMF		2,000,000.00	2,000,000.00	0.00	2,000,000.00	47,209,647.62
10/7/2020		BUY	CASH EQUIV	FIDELITY GOVERNMENT MMF		5,000,000.00	5,000,000.00	0.00	(5,000,000.00)	42,209,647.62
10/8/2020		BUY	CASH EQUIV	FIDELITY GOVERNMENT MMF		74,000,000.00	74,000,000.00	0.00	(74,000,000.00)	(31,790,352.38)
		MATURITY	CD	BANGOR SAVINGS	10/8/2020	5,000,000.00	5,000,000.00	203,022.11	5,203,022.11	(26,587,330.27)
10/9/2020		SELL	CASH EQUIV	FIDELITY GOVERNMENT MMF		14,000,000.00	14,000,000.00	0.00	14,000,000.00	(12,587,330.27)
10/12/2020	3130AF5B9	INTEREST	INSTR	FHLB	10/12/2021	0.00	0.00	150,000.00	150,000.00	(12,437,330.27)
	3135G0V59	INTEREST	INSTR	FNMA	4/12/2022	0.00	0.00	450,000.00	450,000.00	(11,987,330.27)
	3135G0V59	INTEREST	INSTR	FNMA	4/12/2022	0.00	0.00	225,000.00	225,000.00	(11,762,330.27)
10/13/2020		SELL	CASH EQUIV	FIDELITY GOVERNMENT MMF		54,000,000.00	54,000,000.00	0.00	54,000,000.00	42,237,669.73
10/14/2020		BUY	CASH EQUIV	FIDELITY GOVERNMENT MMF		40,000,000.00	40,000,000.00	0.00	(40,000,000.00)	2,237,669.73
10/15/2020		BUY	CASH EQUIV	FIDELITY GOVERNMENT MMF		7,000,000.00	7,000,000.00	0.00	(7,000,000.00)	(4,762,330.27)
	9128286M7	INTEREST	UST	US TREASURY	4/15/2022	0.00	0.00	258,750.00	258,750.00	(4,503,580.27)
	9128286M7	INTEREST	UST	US TREASURY	4/15/2022	0.00	0.00	337,500.00	337,500.00	(4,166,080.27)
	912828YK0	INTEREST	UST	US TREASURY	10/15/2022	0.00	0.00	206,250.00	206,250.00	(3,959,830.27)
10/16/2020		BUY	CASH EQUIV	FIDELITY GOVERNMENT MMF		99,000,000.00	99,000,000.00	0.00	(99,000,000.00)	(102,959,830.27)
10/17/2020		MATURITY	CD	CAMDEN NATIONAL	10/17/2020	25,000,000.00	25,000,000.00	329,882.46	25,329,882.46	(77,629,947.81)
10/19/2020	3137EAEY1	BUY	INSTR	FHLMC	10/16/2023	24,910,750.00	24,910,750.00	260.42	(24,911,010.42)	(102,540,958.23)
		BUY	CASH EQUIV	FIDELITY GOVERNMENT MMF		3,000,000.00	3,000,000.00	0.00	(3,000,000.00)	(105,540,958.23)
10/20/2020	3137EAEQ8	INTEREST	INSTR	FHLMC	4/20/2023	0.00	0.00	25,781.25	25,781.25	(105,515,176.98)
		SELL	CASH EQUIV	FIDELITY GOVERNMENT MMF		2,000,000.00	2,000,000.00	0.00	2,000,000.00	(103,515,176.98)
10/21/2020		BUY	CASH EQUIV	FIDELITY GOVERNMENT MMF		22,000,000.00	22,000,000.00	0.00	(22,000,000.00)	(125,515,176.98)
10/22/2020		SELL	CASH EQUIV	FIDELITY GOVERNMENT MMF		48,000,000.00	48,000,000.00	0.00	48,000,000.00	(77,515,176.98)
10/23/2020		BUY	CASH EQUIV	FIDELITY GOVERNMENT MMF		56,000,000.00	56,000,000.00	0.00	(56,000,000.00)	(133,515,176.98)
10/26/2020		SELL	CASH EQUIV	FIDELITY GOVERNMENT MMF		114,000,000.00	114,000,000.00	0.00	114,000,000.00	(19,515,176.98)
10/27/2020	3134GVNS3	MATURITY	INSTR	FHLMC	10/27/2020	23,800,000.00	23,800,000.00	65,450.00	23,865,450.00	4,350,273.02
	3134GWZB5	BUY	INSTR	FHLMC	10/13/2023	48,785,360.00	48,785,360.00	5,693.33	(48,791,053.33)	(44,440,780.31)
	3136G4VE0	INTEREST	INSTR	FNMA	4/27/2023	0.00	0.00	29,562.50	29,562.50	(44,411,217.81)
		SELL	CASH EQUIV	FIDELITY GOVERNMENT MMF		16,000,000.00	16,000,000.00	0.00	16,000,000.00	(28,411,217.81)



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

DATE	CUSIP	TRANSACTION	SECURITY TYPE	DESCRIPTION	MATURITY	PAR VALUE/SHARES	PRINCIPAL	INTEREST	TRANSACTION TOTAL	BALANCE
10/28/2020		SELL	CASH EQUIV	FIDELITY GOVERNMENT MMF		17,000,000.00	17,000,000.00	0.00	17,000,000.00	(11,411,217.81)
10/29/2020		SELL	CASH EQUIV	FIDELITY GOVERNMENT MMF		55,000,000.00	55,000,000.00	0.00	55,000,000.00	43,588,782.19
10/30/2020	3135G0U84	MATURITY	INSTR	FNMA	10/30/2020	20,000,000.00	20,000,000.00	287,500.00	20,287,500.00	63,876,282.19
	3135G0U84	MATURITY	INSTR	FNMA	10/30/2020	15,000,000.00	15,000,000.00	215,625.00	15,215,625.00	79,091,907.19
	3136G46A6	BUY	INSTR	FNMA	10/27/2023	17,840,538.75	17,840,538.75	446.13	(17,840,984.88)	61,250,922.31
	3137EAEV7	BUY	INSTR	FHLMC	8/24/2023	17,506,300.00	17,506,300.00	8,385.42	(17,514,685.42)	43,736,236.89
		BUY	CASH EQUIV	FIDELITY GOVERNMENT MMF		66,000,000.00	66,000,000.00	0.00	(66,000,000.00)	(22,263,763.11)
10/31/2020	9128283C2	INTEREST	UST	US TREASURY	10/31/2022	0.00	0.00	300,000.00	300,000.00	(21,963,763.11)
		INTEREST	CASH EQUIV	MISC INCOME		0.00	0.00	3.18	3.18	(21,963,759.93)
<b>Net Contributions</b>									21,963,759.93	
<b>Net Withdrawals</b>									-	

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

DATE	TRANSACTION	CUSIP	DESCRIPTION	COUPON	MATURITY DATE	PAR VALUE/SHARES	PRINCIPAL	INTEREST	TOTAL
11/15/2020	INTEREST	9128286U9	UNITED STATES TREASURY NOTES	2.125	5/15/2022	50,000,000.00	0.00	531,250.00	531,250.00