



# Maine State Treasurer

## Pooled Cash Account

Reports for the period September 1, 2019 – September 30, 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](http://pfm.com)

**Maine State Treasurer  
Activity and Performance Summary  
For the Month Ending September 30, 2019**

Amortized Cost Basis Activity Summary		
<b>Beginning Amortized Cost Value</b>		1,594,823,234.77
Additions		
Contributions	144,067,903.87	
Interest Received	2,343,155.40	
Accrued Interest Sold	0.00	
Gain on Sales	0.00	
<b>Total Additions</b>		146,411,059.27
Deductions		
Withdrawals	0.00	
Accrued Interest Purchased	609,551.46	
Loss on Sales	0.00	
<b>Total Deductions</b>		(609,551.46)
Accretion (Amortization) for the Period		602,689.42
<b>Ending Amortized Cost Value</b>		1,741,227,432.00
Ending Fair Value		1,744,679,370.89
Unrealized Gain (Loss)		3,451,938.89

Detail of Amortized Cost Basis Return				
	Interest Earned	Accretion (Amortization)	Realized Gain(Loss)	Total Income
<b>Current Holdings</b>				
Cash and Equivalents	751,602.08	0.00	0.00	751,602.08
Repurchase Agreement	0.00	0.00	0.00	0.00
Certificates of Deposit	377,708.34	0.00	0.00	377,708.34
Commercial Paper	0.00	348,708.41	0.00	348,708.41
U.S. Treasuries	492,012.78	104,328.61	0.00	596,341.39
Federal Agency	774,052.10	15,299.56	0.00	789,351.66
Corporate	47,091.04	4,682.52	0.00	51,773.56
<b>Sales and Maturities</b>				
Repurchase Agreement	0.00	0.00	0.00	0.00
Commercial Paper	0.00	52,285.25	0.00	52,285.25
Certificates of Deposit	0.00	0.00	0.00	0.00
U.S. Treasuries	72,202.86	77,385.07	0.00	149,587.93
Federal Agency	0.00	0.00	0.00	0.00
Corporate	0.00	0.00	0.00	0.00
<b>Total</b>	2,514,669.20	602,689.42	0.00	3,117,358.62

Annualized Comparative Rates of Return			
	Twelve Month Trailing	Six Month Trailing	For the Month
Fed Funds	2.39%	2.40%	2.14%
Overnight Repo	2.47%	2.46%	2.22%
3 Month T-Bill	2.28%	2.17%	1.92%
6 Month T-Bill	2.32%	2.15%	1.88%
1 Year T-Note	2.35%	2.09%	1.86%
2 Year T-Note	2.28%	1.91%	1.65%
5 Year T-Note	2.27%	1.87%	1.56%

Summary of Amortized Cost Basis Return for the Period		
	Total Portfolio	Excluding Cash Equivalents
Interest Earned	2,514,669.20	1,763,067.12
Accretion (Amortization)	602,689.42	602,689.42
Realized Gain (Loss) on Sales	0.00	0.00
Total Income on Portfolio	3,117,358.62	2,365,756.54
Average Daily Historical Cost	1,688,671,370.20	1,256,138,036.87
Annualized Return	2.25%	2.29%
Annualized Return Fiscal Year to Date	2.32%	2.35%
Investment Advisory Fees	20,578.24	n/a
Annualized Return (net of fees)	2.23%	n/a
Weighted Average Effective Duration in Days	322	452

**Maine State Treasurer  
Activity and Performance Summary  
For the Month Ending September 30, 2019**

Fair Value Basis Activity Summary		
<b>Beginning Fair Value</b>		1,599,838,772.30
Additions		
Contributions	144,067,903.87	
Interest Received	2,343,155.40	
Accrued Interest Sold	0.00	
<b>Total Additions</b>		146,411,059.27
Deductions		
Withdrawals	0.00	
Accrued Interest Purchased	609,551.46	
<b>Total Deductions</b>		(609,551.46)
Change in Fair Value for the Period		(960,909.22)
<b>Ending Fair Value</b>		1,744,679,370.89

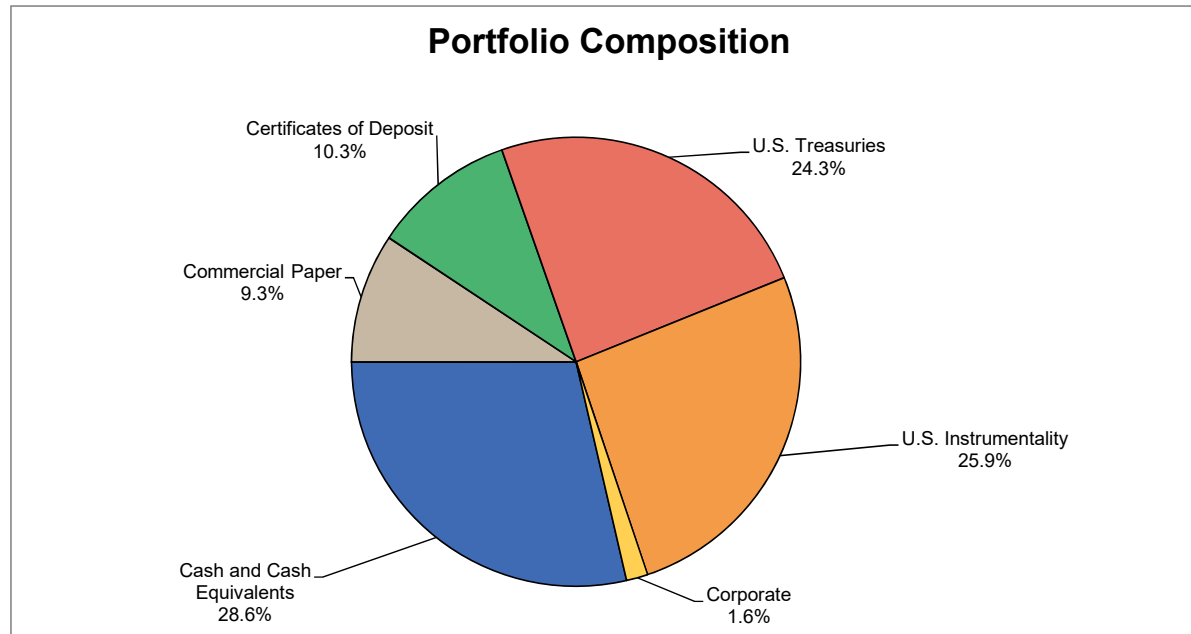
Detail of Fair Value Basis Return			
	Interest Earned	Change in Fair Value	Total Income
<b>Current Holdings</b>			
Cash and Equivalents	751,602.08	0.00	751,602.08
Repurchase Agreement	0.00	0.00	0.00
Certificates of Deposit	377,708.34	0.00	377,708.34
Commercial Paper	0.00	288,475.50	288,475.50
U.S. Treasuries	492,012.78	(725,469.81)	(233,457.03)
Federal Agency	774,052.10	(601,225.00)	172,827.10
Corporate	47,091.04	(16,105.41)	30,985.63
<b>Sales and Maturities</b>			
Repurchase Agreements	0.00	0.00	0.00
Commercial Paper	0.00	48,425.50	48,425.50
Certificates of Deposit	0.00	0.00	0.00
U.S. Treasuries	72,202.86	44,990.00	117,192.86
Federal Agency	0.00	0.00	0.00
Corporate	0.00	0.00	0.00
<b>Total</b>	2,514,669.20	(960,909.22)	1,553,759.98

Annualized Comparative Rates of Return			
	Twelve Month Trailing	Six Month Trailing	For the Month
Fed Funds	2.39%	2.40%	2.14%
Overnight Repo	2.47%	2.46%	2.22%
3 Month T-Bill	2.38%	2.42%	2.15%
6 Month T-Bill	2.64%	2.73%	2.13%
1 Year T-Note	3.13%	3.02%	1.40%
2 Year T-Note	4.37%	4.12%	-1.52%
5 Year T-Note	9.16%	8.59%	-7.32%

Summary of Fair Value Basis Return for the Period		
	Total Portfolio	Excluding Cash Equivalents
Interest Earned	2,514,669.20	1,763,067.12
Change in Fair Value	(960,909.22)	(960,909.22)
Total Income on Portfolio	1,553,759.98	802,157.90
Average Daily Historical Cost	1,688,671,370.20	1,256,138,036.87
Annualized Return	1.12%	0.78%
Annualized Return Fiscal Year to Date	2.47%	2.56%
Weighted Average Effective Duration in Days	322	452

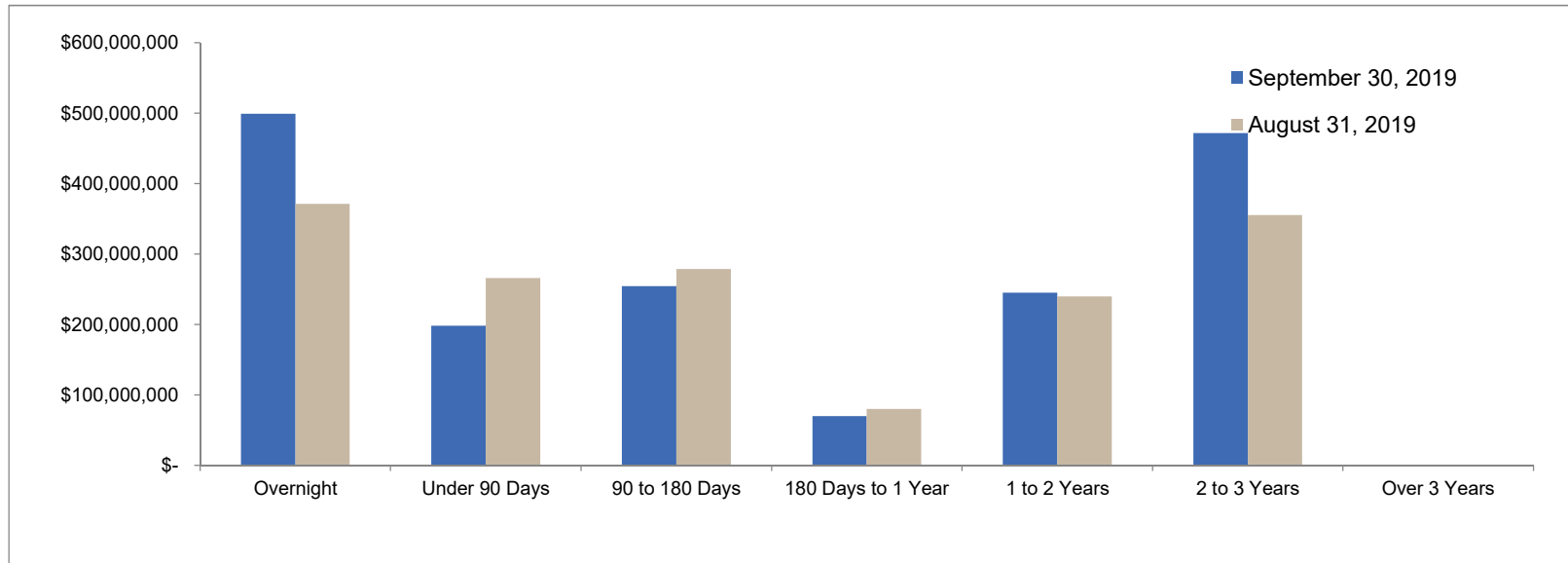
**Maine State Treasurer  
Investments - By Security Type  
As of September 30, 2019**

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	499,000,000.00	499,000,000.00	499,000,000.00	751,599.90	0.00	1	0.00	28.6%	2.04%
Repurchase Agreements	0.00	0.00	0.00	0.00	0.00			0.0%	
Commercial Paper	160,595,566.11	162,585,387.91	162,771,032.00	0.00	185,644.09	80	0.22	9.3%	2.61%
Certificates of Deposit	180,000,000.00	180,000,000.00	180,000,000.00	1,957,375.00	0.00	420	1.13	10.3%	2.52%
U.S. Treasuries	421,317,070.33	422,640,016.67	423,159,449.50	1,383,089.71	519,432.83	662	1.76	24.3%	1.98%
U.S. Instrumentality	449,879,650.00	450,277,608.01	452,662,268.00	3,134,936.82	2,384,659.99	585	1.14	25.9%	2.16%
Corporate	26,719,792.85	26,724,419.41	27,086,621.39	57,826.64	362,201.98	606	1.61	1.6%	2.33%
<b>Total</b>	<b>1,737,512,079.29</b>	<b>1,741,227,432.00</b>	<b>1,744,679,370.89</b>	<b>7,284,828.07</b>	<b>3,451,938.89</b>	<b>373</b>	<b>0.88</b>	<b>100.0%</b>	<b>2.16%</b>



**Maine State Treasurer  
Investments - By Maturity  
As of September 30, 2019**

<b>Maturity Distribution</b>	<b>Original Cost September 30, 2019</b>	<b>Percentage</b>	<b>Original Cost August 31, 2019</b>
Overnight	499,000,000.00	28.7%	371,000,000.00
Under 90 Days	197,866,699.49	11.4%	265,943,388.35
90 to 180 Days	254,153,808.82	14.6%	278,561,627.57
180 Days to 1 Year	69,931,200.00	4.0%	79,793,900.00
1 to 2 Years	245,117,526.57	14.1%	239,616,109.38
2 to 3 Years	471,442,844.41	27.1%	355,073,953.79
Over 3 Years	-	0.0%	-
<b>Totals</b>	<b>\$ 1,737,512,079.29</b>	<b>100.0%</b>	<b>\$ 1,589,988,979.09</b>



**Maine State Treasurer  
Portfolio Holdings  
As of September 30, 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	09/30/19	2.150 V		55,000,000.00	55,000,000.00 0.00	55,000,000.00 0.00	55,000,000.00 0.00	0.00	0.00	77,451.48	82,059.15	82,059.15	3.15%	2.150
CITIZENS BANK	09/30/19	2.150 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	58,963.00	72,046.66	72,046.66	2.87%	2.150
BANGOR SAVINGS BANK NOW	09/30/19	2.000 V		10,000,000.00	10,000,000.00 0.00	10,000,000.00 0.00	10,000,000.00 0.00	0.00	0.00	16,547.95	547.94	547.94	0.57%	2.000
TD BANK	09/30/19	2.010 V		233,000,000.00	233,000,000.00 0.00	233,000,000.00 0.00	233,000,000.00 0.00	0.00	0.00	363,571.51	366,712.62	366,712.62	13.35%	2.010
ANDROSCOGGIN BANK	09/30/19	2.060 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	44,623.29	45,350.35	45,350.35	1.43%	2.060
BATH SAVINGS	09/30/19	2.070 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	24,854.79	24,022.76	24,022.76	0.80%	2.070
CAMDEN NATIONAL BANK	09/30/19	2.000 V		36,000,000.00	36,000,000.00 0.00	36,000,000.00 0.00	36,000,000.00 0.00	0.00	0.00	120,470.14	32,767.99	32,767.99	2.06%	2.000
FIDELITY GOVERNMENT PORTFOLIO	09/30/19	1.960 V		51,000,000.00	51,000,000.00 0.00	51,000,000.00 0.00	51,000,000.00 0.00	0.00	0.00	51,352.55	93,025.38	93,025.38	2.92%	1.960
FIRST NATIONAL	09/30/19	2.060 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	45,897.26	35,067.05	35,067.05	1.43%	2.060
MISCELLAENOUS INCOME	09/30/19	0.000 V		0.00	0.00 0.00	0.00 0.00	0.00 0.00	0.00	0.00	2.18	2.18	0.00	0.00%	0.000
<b>TOTAL</b>				<b>499,000,000.00</b>	<b>499,000,000.00 0.00</b>	<b>499,000,000.00 0.00</b>	<b>499,000,000.00 0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>803,734.15</b>	<b>751,602.08</b>	<b>751,599.90</b>	<b>28.60%</b>	<b>2.040</b>

**Maine State Treasurer  
Portfolio Holdings  
As of September 30, 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>														
BNP PARIBAS NY BRANCH COMM PAPER 09659CX78	03/01/19	0.000	10/07/19	17,000,000.00	16,731,966.67 0.00	16,992,690.00 36,550.00	16,993,523.00 31,382.00	833.00	0.00	0.00	0.00	0.00	0.97%	2.621
BNP PARIBAS NY BRANCH COMM PAPER 09659CX78	04/10/19	0.000	10/07/19	23,000,000.00	22,707,900.00 0.00	22,990,263.41 48,683.41	22,991,237.00 42,458.00	973.59	0.00	0.00	0.00	0.00	1.32%	2.573
MUFG BANK LTD/NY COMM PAPER 62479MZLO	03/25/19	0.000	12/20/19	25,000,000.00	24,508,750.00 0.00	24,854,444.50 54,583.50	24,882,100.00 43,325.00	27,655.50	0.00	0.00	0.00	0.00	1.43%	2.673
JP MORGAN SECURITIES LLC COMM PAPER 46640PAH6	04/22/19	0.000	01/17/20	40,000,000.00	39,232,000.00 0.00	39,692,800.00 85,333.20	39,758,760.00 71,880.00	65,960.00	0.00	0.00	0.00	0.00	2.28%	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	8,433,190.00 18,558.30	8,446,212.00 13,880.50	13,022.00	0.00	0.00	0.00	0.00	0.48%	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	49,622,000.00 105,000.00	49,699,200.00 85,550.00	77,200.00	0.00	0.00	0.00	0.00	2.85%	2.567
<b>TOTAL</b>				163,500,000.00	160,595,566.11 0.00	162,585,387.91 348,708.41	162,771,032.00 288,475.50	185,644.09	0.00	0.00	0.00	0.00	9.33%	2.606
<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	42,500.00	236,583.33	1.15%	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	108,333.34	635,555.56	2.87%	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	11,041.67	64,777.78	0.29%	2.659
BANGOR SAVINGS BANK CERT DEPOS	04/08/19	2.700	04/08/21	15,000,000.00	15,000,000.00 0.00	15,000,000.00 0.00	15,000,000.00 0.00	0.00	0.00	0.00	33,750.00	198,000.00	0.86%	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	31,875.00	176,375.00	0.86%	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	53,125.00	286,875.00	1.43%	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	97,083.33	359,208.33	2.87%	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	377,708.34	1,957,375.00	10.3%	2.519
<b>U.S. TREASURIES</b>														
US TREASURY NOTES 912828F62	10/04/18	1.500	10/31/19	25,000,000.00	24,690,429.69 0.00	24,976,321.00 23,679.00	24,987,750.00 11,500.00	11,429.00	0.00	0.00	30,570.65	156,929.35	1.43%	2.677
US TREASURY NOTES 912828G61	10/31/18	1.500	11/30/19	25,000,000.00	24,677,734.38 0.00	24,950,815.00 24,592.75	24,977,100.00 10,300.00	26,285.00	0.00	0.00	30,737.70	126,024.59	1.43%	2.716
US TREASURY NOTES 912828N8	11/08/18	1.875	12/31/19	30,000,000.00	29,692,968.75 0.00	29,933,129.40 22,045.20	29,996,490.00 5,850.00	63,360.60	0.00	0.00	45,855.98	142,153.53	1.72%	2.789

**Maine State Treasurer  
Portfolio Holdings  
As of September 30, 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 912828H52	10/04/18	1.250	01/31/20	25,000,000.00	24,517,578.13 0.00	24,877,850.50 30,036.75	24,944,325.00 13,650.00	66,474.50	0.00	0.00	25,475.55	52,649.46	1.43%		2.744
US TREASURY NOTES 912828H52 .	03/01/19	1.250	01/31/20	23,500,000.00	23,228,281.25 0.00	23,401,602.92 24,195.84	23,447,665.50 12,831.00	46,062.58	0.00	0.00	23,947.01	49,490.49	1.34%		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	9,926,098.60 5,282.30	9,992,970.00 (10,940.00)	66,871.40	0.00	0.00	14,266.30	66,100.54	0.57%		2.422
US TREASURY NOTES 9128284W7	09/16/19	2.750	08/15/21	25,000,000.00	25,432,617.19 59,782.61	25,423,542.00 (9,075.19)	25,489,250.00 56,632.81	65,708.00	(59,782.61)	0.00	28,023.10	87,805.71	1.46%		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	29,775,281.40 9,557.70	29,696,490.00 (66,780.00)	(78,791.40)	0.00	0.00	27,815.93	28,743.13	1.70%		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	25,492,610.50 (553.56)	25,504,875.00 11,710.94	12,264.50	(78,125.00)	0.00	1,698.37	79,823.37	1.46%		1.649
US TREASURY NOTES 912828W89	09/03/19	1.875	03/31/22	40,000,000.00	40,404,687.50 0.00	40,393,044.40 (11,643.10)	40,271,880.00 (132,807.50)	(121,164.40)	(319,672.13)	375,000.00	57,377.05	2,049.18	2.31%		1.473
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	27,223,234.65 (6,454.89)	27,391,284.00 (129,735.00)	168,049.35	0.00	0.00	46,773.09	144,996.60	1.57%		1.815
UNITED STATES TREASURY NOTES 9128287C8	07/19/19	1.750	07/15/22	25,000,000.00	24,945,312.50 4,755.43	24,948,915.75 1,460.75	25,098,625.00 (117,200.00)	149,709.25	0.00	0.00	35,665.76	92,730.98	1.44%		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	24,969,567.25 882.25	25,098,625.00 (117,200.00)	129,057.75	0.00	0.00	35,665.76	92,730.98	1.44%		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	26,134,875.00 (3,848.78)	26,102,570.00 (121,888.00)	(32,305.00)	0.00	0.00	37,092.39	96,440.22	1.50%		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	35,204,346.80 (5,820.85)	35,138,075.00 (164,080.00)	(66,271.80)	0.00	0.00	49,932.07	129,823.37	2.01%		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	25,008,781.50 (7.56)	25,021,475.00 12,685.94	12,693.50	(33,482.14)	0.00	1,116.07	34,598.21	1.43%		1.612
<b>TOTAL</b>				421,500,000.00	421,317,070.33 299,704.96	422,640,016.67 104,328.61	423,159,449.50 (725,469.81)	519,432.83	(491,061.88)	375,000.00	492,012.78	1,383,089.71	24.25%		1.983
<b>FEDERAL AGENCY SECURITIES</b>															
FEDERAL HOME LOAN BANK NOTES 3130ACM92	10/18/17	1.500	10/21/19	30,000,000.00	29,929,200.00 0.00	29,998,017.30 2,974.20	29,994,330.00 17,820.00	(3,687.30)	0.00	0.00	37,500.00	200,000.00	1.72%		1.620
FANNIE MAE GLOBAL NOTES 3135G0R39	10/27/16	1.000	10/24/19	25,000,000.00	24,927,750.00 0.00	24,998,436.00 2,040.00	24,984,950.00 21,700.00	(13,486.00)	0.00	0.00	20,833.34	109,027.78	1.43%		1.098
FREDDIE MAC NOTES 3137EAAE5	03/31/17	1.500	01/17/20	15,000,000.00	14,966,100.00 0.00	14,996,374.65 1,026.00	14,981,670.00 6,585.00	(14,704.65)	0.00	0.00	18,750.00	46,250.00	0.86%		1.583
FREDDIE MAC NOTES 3137EAAE5 .	05/05/17	1.500	01/17/20	15,000,000.00	14,979,600.00 0.00	14,997,748.95 637.20	14,981,670.00 6,585.00	(16,078.95)	0.00	0.00	18,750.00	46,250.00	0.86%		1.551
FREDDIE MAC NOTES 3137EAAE5 ..	06/20/17	1.500	01/17/20	20,000,000.00	19,982,600.00 0.00	19,997,987.20 569.60	19,975,560.00 8,780.00	(22,427.20)	0.00	0.00	25,000.00	61,666.67	1.14%		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	29,925,721.50 12,278.10	30,075,540.00 (12,000.00)	149,818.50	0.00	356,250.00	59,375.00	1,979.17	1.72%		2.880



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Portfolio Holdings  
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DESCRIPTION	PURCHASE DATE	COUPON RATE	MATURITY DATE / CALL DATE	PAR VALUE	ORIGINAL COST/ACCRUED INTEREST PURCHASE	AMORTIZED COST/ ACCRETION (AMORTIZATION)	FAIR VALUE/CHANGE IN FAIR VALUE	UNREALIZED GAIN (LOSS)	AI PURCHASED	INTEREST RECEIVED	INTEREST EARNED	TOTAL ACCRUED INTEREST	ALLOCATION	%	YIELD
FHLMC NOTES 3137EAEJ4	10/18/17	1.625	09/29/20	20,000,000.00	19,931,200.00 0.00	19,976,414.20 1,952.00	19,954,560.00 (39,480.00)	(21,854.20)	0.00	162,500.00	27,083.34	1,805.56	1.14%	1.745	
FANNIE MAE NOTES 3135G0U84	11/07/18	2.875	10/30/20	20,000,000.00	19,951,400.00 0.00	19,973,173.40 2,026.40	20,216,300.00 (56,400.00)	243,126.60	0.00	0.00	47,916.67	241,180.56	1.16%	3.002	
FANNIE MAE NOTES 3135G0U84 .	12/31/18	2.875	10/30/20	15,000,000.00	15,071,400.00 0.00	15,042,718.35 (3,235.65)	15,162,225.00 (42,300.00)	119,506.65	0.00	0.00	35,937.50	180,885.42	0.87%	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	34,967,765.00 (37,625.00)	(32,235.00)	0.00	0.00	60,375.00	70,437.50	2.00%	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	10,077,307.70 (3,072.80)	10,265,080.00 (36,010.00)	187,772.30	0.00	0.00	25,000.00	140,833.33	0.59%	2.607	
FANNIE MAE NOTES 3135G0S38	02/26/19	2.000	01/05/22	15,000,000.00	14,788,500.00 0.00	14,831,659.50 6,034.35	15,107,325.00 (43,455.00)	275,665.50	0.00	0.00	25,000.00	71,666.67	0.87%	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	25,454,133.00 (8,117.00)	25,534,050.00 71,800.00	79,917.00	(118,489.58)	0.00	27,343.75	145,833.33	1.46%	1.807	
FANNIE MAE NOTES 3135G0T45	07/19/19	1.875	04/05/22	15,000,000.00	14,994,450.00 81,250.00	14,994,991.05 225.45	15,102,150.00 (49,770.00)	107,158.95	0.00	0.00	23,437.50	137,500.00	0.87%	1.889	
FREDDIE MAC NOTES 3134GTGA5	04/16/19	2.700	04/08/22 10/08/19	37,000,000.00	36,992,600.00 22,200.00	36,993,816.56 221.26	37,004,773.00 (17,723.00)	10,956.44	0.00	0.00	83,250.00	480,075.00	2.12%	2.707	
FANNIE MAE NOTES 3135G0V59	04/16/19	2.250	04/12/22	40,000,000.00	39,820,800.00 10,000.00	39,847,510.80 4,856.80	40,639,200.00 (169,760.00)	791,689.20	0.00	0.00	75,000.00	422,500.00	2.33%	2.406	
FANNIE MAE NOTES 3135G0V59 .	05/15/19	2.250	04/12/22	20,000,000.00	20,021,600.00 41,250.00	20,019,018.60 (569.40)	20,319,600.00 (84,880.00)	300,581.40	0.00	0.00	37,500.00	211,250.00	1.16%	2.211	
FANNIE MAE CALLABLE NOTES 3135G0V42	04/29/19	2.650	04/29/22 10/29/19	33,000,000.00	32,986,800.00 0.00	32,988,596.85 354.75	33,015,510.00 (23,562.00)	26,913.15	0.00	0.00	72,875.00	369,233.33	1.89%	2.664	
FEDERAL HOME LOAN BANK 313379Q69	07/15/19	2.125	06/10/22	30,000,000.00	30,176,400.00 61,979.17	30,163,982.40 (4,901.70)	30,380,010.00 (121,530.00)	216,027.60	0.00	0.00	53,125.00	196,562.50	1.74%	1.916	
<b>TOTAL</b>				450,000,000.00	449,879,650.00 335,168.75	450,277,608.01 15,299.56	452,662,268.00 (601,225.00)	2,384,659.99	(118,489.58)	518,750.00	774,052.10	3,134,936.82	25.95%	2.156	
<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	10,004,618.10 (1,108.40)	9,995,230.00 2,460.00	(9,388.10)	0.00	0.00	15,416.67	28,263.89	0.57%	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	16,719,801.31 5,790.92	17,091,391.39 (18,565.41)	371,590.08	0.00	190,046.25	31,674.37	29,562.75	0.98%	2.690	
<b>TOTAL</b>				26,893,000.00	26,719,792.85 0.00	26,724,419.41 4,682.52	27,086,621.39 (16,105.41)	362,201.98	0.00	190,046.25	47,091.04	57,826.64	1.55%	2.331	
<b>GRAND TOTAL</b>				1,740,893,000.00	1,737,512,079.29 634,873.71	1,741,227,432.00 473,019.10	1,744,679,370.89 (1,054,324.72)	3,451,938.89	(609,551.46)	1,887,530.40	2,442,466.34	7,284,828.07	100.00%	2.163	

**Maine State Treasurer**  
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CUSIP	TYPE	COUPON RATE	MATURITY DATE	NEXT CALL DATE	S&P RATING	MOODY'S RATING	PAR VALUE/ SHARES	ORIGINAL COST	% PORTFOLIO ORIGINAL COST	MARKET VALUE	% PORTFOLIO MARKET VALUE	WEIGHTED AVERAGE EFFECTIVE DURATION (YEARS)
<b>US TREASURY</b>												
912828F62	U.S. TREASURY	1.500	10/31/2019		AA+	Aaa	25,000,000.00	24,690,429.69	1.42%	24,987,750.00	1.43%	0.08
912828G61	U.S. TREASURY	1.500	11/30/2019		AA+	Aaa	25,000,000.00	24,677,734.38	1.42%	24,977,100.00	1.43%	0.17
9128283N8	U.S. TREASURY	1.875	12/31/2019		AA+	Aaa	30,000,000.00	29,692,968.75	1.71%	29,996,490.00	1.72%	0.25
912828H52	U.S. TREASURY	1.250	1/31/2020		AA+	Aaa	25,000,000.00	24,517,578.13	1.41%	24,944,325.00	1.43%	0.33
912828H52 .	U.S. TREASURY	1.250	1/31/2020		AA+	Aaa	23,500,000.00	23,228,281.25	1.34%	23,447,665.50	1.34%	0.33
9128283G3	U.S. TREASURY	1.750	11/15/2020		AA+	Aaa	10,000,000.00	9,897,656.25	0.57%	9,992,970.00	0.57%	1.10
9128284W7	U.S. TREASURY	2.750	8/15/2021		AA+	Aaa	25,000,000.00	25,432,617.19	1.46%	25,489,250.00	1.46%	1.82
9128282F6	U.S. TREASURY	1.125	8/31/2021		AA+	Aaa	30,000,000.00	29,764,453.13	1.71%	29,696,490.00	1.70%	1.89
9128286C9	U.S. TREASURY	2.500	2/15/2022		AA+	Aaa	25,000,000.00	25,493,164.06	1.47%	25,504,875.00	1.46%	2.30
912828W89	U.S. TREASURY	1.875	3/31/2022		AA+	Aaa	40,000,000.00	40,404,687.50	2.33%	40,271,880.00	2.31%	2.43
912828XG0	U.S. TREASURY	2.125	6/30/2022		AA+	Aaa	27,000,000.00	27,241,523.44	1.57%	27,391,284.00	1.57%	2.65
9128287C8	U.S. TREASURY	1.750	7/15/2022		AA+	Aaa	25,000,000.00	24,945,312.50	1.44%	25,098,625.00	1.44%	2.70
9128287C8 .	U.S. TREASURY	1.750	7/15/2022		AA+	Aaa	25,000,000.00	24,967,773.44	1.44%	25,098,625.00	1.44%	2.70
9128287C8 ..	U.S. TREASURY	1.750	7/15/2022		AA+	Aaa	26,000,000.00	26,142,187.50	1.50%	26,102,570.00	1.50%	2.70
9128287C8 ...	U.S. TREASURY	1.750	7/15/2022		AA+	Aaa	35,000,000.00	35,211,914.06	2.03%	35,138,075.00	2.01%	2.70
9128282S8	U.S. TREASURY	1.625	8/31/2022		AA+	Aaa	25,000,000.00	25,008,789.06	1.44%	25,021,475.00	1.43%	2.84
<b>ISSUER TOTAL</b>							421,500,000.00	421,317,070.33	24.25%	423,159,449.50	24.25%	1.76
<b>TD BANK</b>												
CASH AND CASH EQUIVALENTS			10/1/2019		NR	NR	233,000,000.00	233,000,000.00	13.41%	233,000,000.00	13.35%	0.00
<b>ISSUER TOTAL</b>							233,000,000.00	233,000,000.00	13.41%	233,000,000.00	13.35%	0.00
<b>FNMA</b>												
3135G0R39	U.S. INSTRUMENTALITY	1.000	10/24/2019		AA+	Aaa	25,000,000.00	24,927,750.00	1.43%	24,984,950.00	1.43%	0.07
3135G0U84	U.S. INSTRUMENTALITY	2.875	10/30/2020		AA+	Aaa	20,000,000.00	19,951,400.00	1.15%	20,216,300.00	1.16%	1.05
3135G0U84 .	U.S. INSTRUMENTALITY	2.875	10/30/2020		AA+	Aaa	15,000,000.00	15,071,400.00	0.87%	15,162,225.00	0.87%	1.05
3135G0S38	U.S. INSTRUMENTALITY	2.000	1/5/2022		AA+	Aaa	15,000,000.00	14,788,500.00	0.85%	15,107,325.00	0.87%	2.20
3135G0U92	U.S. INSTRUMENTALITY	2.625	1/11/2022		AA+	Aaa	25,000,000.00	25,462,250.00	1.47%	25,534,050.00	1.46%	2.20
3135G0T45	U.S. INSTRUMENTALITY	1.875	4/5/2022		AA+	Aaa	15,000,000.00	14,994,450.00	0.86%	15,102,150.00	0.87%	2.43
3135G0V59	U.S. INSTRUMENTALITY	2.250	4/12/2022		AA+	Aaa	40,000,000.00	39,820,800.00	2.29%	40,639,200.00	2.33%	2.43
3135G0V59 .	U.S. INSTRUMENTALITY	2.250	4/12/2022		AA+	Aaa	20,000,000.00	20,021,600.00	1.15%	20,319,600.00	1.16%	2.43
3135G0V42	U.S. INSTRUMENTALITY	2.650	4/29/2022	10/29/2019	AA+	Aaa	33,000,000.00	32,986,800.00	1.90%	33,015,510.00	1.89%	0.50
<b>ISSUER TOTAL</b>							208,000,000.00	208,024,950.00	11.97%	210,081,310.00	12.04%	1.57

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<b>FHLB</b>												
3130ACM92	U.S. INSTRUMENTALITY	1.500	10/21/2019		AA+	Aaa	30,000,000.00	29,929,200.00	1.72%	29,994,330.00	1.72%	0.06
3130ADUJ9	U.S. INSTRUMENTALITY	2.375	3/30/2020		AA+	Aaa	30,000,000.00	29,793,900.00	1.71%	30,075,540.00	1.72%	0.50
3130AGXV2	U.S. INSTRUMENTALITY	2.070	8/26/2021	11/26/2019	AA+	Aaa	35,000,000.00	35,000,000.00	2.01%	34,967,765.00	2.00%	0.63
3130AF5B9	U.S. INSTRUMENTALITY	3.000	10/12/2021		AA+	Aaa	10,000,000.00	10,103,100.00	0.58%	10,265,080.00	0.59%	1.95
313379Q69	U.S. INSTRUMENTALITY	2.125	6/10/2022		AA+	Aaa	30,000,000.00	30,176,400.00	1.74%	30,380,010.00	1.74%	2.60
<b>ISSUER TOTAL</b>							135,000,000.00	135,002,600.00	7.77%	135,682,725.00	7.78%	1.01
<b>FHLMC</b>												
3137EAE5	U.S. INSTRUMENTALITY	1.500	1/17/2020		AA+	Aaa	15,000,000.00	14,966,100.00	0.86%	14,981,670.00	0.86%	0.30
3137EAE5	U.S. INSTRUMENTALITY	1.500	1/17/2020		AA+	Aaa	15,000,000.00	14,979,600.00	0.86%	14,981,670.00	0.86%	0.30
3137EAE5	U.S. INSTRUMENTALITY	1.500	1/17/2020		AA+	Aaa	20,000,000.00	19,982,600.00	1.15%	19,975,560.00	1.14%	0.30
3137EAEJ4	U.S. INSTRUMENTALITY	1.625	9/29/2020		AA+	Aaa	20,000,000.00	19,931,200.00	1.15%	19,954,560.00	1.14%	0.98
3134GTGA5	U.S. INSTRUMENTALITY	2.700	4/8/2022	10/8/2019	AA+	Aaa	37,000,000.00	36,992,600.00	2.13%	37,004,773.00	2.12%	0.32
<b>ISSUER TOTAL</b>							107,000,000.00	106,852,100.00	6.15%	106,898,233.00	6.13%	0.43
<b>CAMDEN NATIONAL</b>												
	CASH AND CASH EQUIVALENTS		10/1/2019		NR	NR	36,000,000.00	36,000,000.00	2.07%	36,000,000.00	2.06%	0.00
	CERTIFICATES OF DEPOSIT	2.550	1/17/2020		NR	NR	20,000,000.00	20,000,000.00	1.15%	20,000,000.00	1.15%	0.29
	CERTIFICATES OF DEPOSIT	2.600	4/8/2020		NR	NR	50,000,000.00	50,000,000.00	2.88%	50,000,000.00	2.87%	0.52
<b>ISSUER TOTAL</b>							106,000,000.00	106,000,000.00	6.10%	106,000,000.00	6.08%	0.30
<b>BAR HARBOR</b>												
	CASH AND CASH EQUIVALENTS		10/1/2019		NR	NR	55,000,000.00	55,000,000.00	3.17%	55,000,000.00	3.15%	0.00
	CERTIFICATES OF DEPOSIT	2.330	6/12/2021		NR	NR	50,000,000.00	50,000,000.00	2.88%	50,000,000.00	2.87%	1.68
<b>ISSUER TOTAL</b>							105,000,000.00	105,000,000.00	6.04%	105,000,000.00	6.02%	0.80
<b>FIDELITY GOVERNMENT MMF</b>												
	CASH AND CASH EQUIVALENTS		10/1/2019		AAA	Aaa	51,000,000.00	51,000,000.00	2.94%	51,000,000.00	2.92%	0.00
<b>ISSUER TOTAL</b>							51,000,000.00	51,000,000.00	2.94%	51,000,000.00	2.92%	0.00
<b>CITIZENS BANK</b>												
	CASH AND CASH EQUIVALENTS		10/1/2019		NR	NR	50,000,000.00	50,000,000.00	2.88%	50,000,000.00	2.87%	0.00
<b>ISSUER TOTAL</b>							50,000,000.00	50,000,000.00	2.88%	50,000,000.00	2.87%	0.00

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CUSIP	TYPE	COUPON RATE	MATURITY DATE	NEXT CALL DATE	S&P RATING	MOODY'S RATING	PAR VALUE/ SHARES	ORIGINAL COST	% PORTFOLIO ORIGINAL COST	MARKET VALUE	% PORTFOLIO MARKET VALUE	WEIGHTED AVERAGE EFFECTIVE DURATION (YEARS)
<b>TOYOTA MOTOR CREDIT</b>												
89233GAH9	COMMERCIAL PAPER		1/17/2020		A-1+	P-1	50,000,000.00	49,079,500.00	2.82%	49,699,200.00	2.85%	0.30
<b>ISSUER TOTAL</b>							50,000,000.00	49,079,500.00	2.82%	49,699,200.00	2.85%	0.30
<b>PEOPLE'S UNITED BANK</b>												
	CERTIFICATES OF DEPOSIT	2.550	4/18/2021		NR	NR	15,000,000.00	15,000,000.00	0.86%	15,000,000.00	0.86%	1.53
	CERTIFICATES OF DEPOSIT	2.550	4/22/2021		NR	NR	25,000,000.00	25,000,000.00	1.44%	25,000,000.00	1.43%	1.51
<b>ISSUER TOTAL</b>							40,000,000.00	40,000,000.00	2.30%	40,000,000.00	2.29%	1.52
<b>BNP PARIBAS</b>												
09659CX78	COMMERCIAL PAPER		10/7/2019		A-1	P-1	17,000,000.00	16,731,966.67	0.96%	16,993,523.00	0.97%	0.02
09659CX78	COMMERCIAL PAPER		10/7/2019		A-1	P-1	23,000,000.00	22,707,900.00	1.31%	22,991,237.00	1.32%	0.02
<b>ISSUER TOTAL</b>							40,000,000.00	39,439,866.67	2.27%	39,984,760.00	2.29%	0.02
<b>JP MORGAN</b>												
46640PAH6	COMMERCIAL PAPER		1/17/2020		A-1	P-1	40,000,000.00	39,232,000.00	2.26%	39,758,760.00	2.28%	0.30
<b>ISSUER TOTAL</b>							40,000,000.00	39,232,000.00	2.26%	39,758,760.00	2.28%	0.30
<b>MUFG BANK LTD/NY</b>												
62479MZL0	COMMERCIAL PAPER		12/20/2019		A-1	P-1	25,000,000.00	24,508,750.00	1.41%	24,882,100.00	1.43%	0.22
62479LAH8	COMMERCIAL PAPER		1/17/2020		A-1	P-1	8,500,000.00	8,335,449.44	0.48%	8,446,212.00	0.48%	0.30
<b>ISSUER TOTAL</b>							33,500,000.00	32,844,199.44	1.89%	33,328,312.00	1.91%	0.24
<b>BANGOR SAVINGS</b>												
	CASH AND CASH EQUIVALENTS		10/1/2019		NR	NR	10,000,000.00	10,000,000.00	0.58%	10,000,000.00	0.57%	0.00
	CERTIFICATES OF DEPOSIT	2.650	10/8/2020		NR	NR	5,000,000.00	5,000,000.00	0.29%	5,000,000.00	0.29%	1.01
	CERTIFICATES OF DEPOSIT	2.700	4/8/2021		NR	NR	15,000,000.00	15,000,000.00	0.86%	15,000,000.00	0.86%	1.50
<b>ISSUER TOTAL</b>							30,000,000.00	30,000,000.00	1.73%	30,000,000.00	1.72%	0.92
<b>ANDROSCOGGIN</b>												
	CASH AND CASH EQUIVALENTS		10/1/2019		NR	NR	25,000,000.00	25,000,000.00	1.44%	25,000,000.00	1.43%	0.00
<b>ISSUER TOTAL</b>							25,000,000.00	25,000,000.00	1.44%	25,000,000.00	1.43%	0.00
<b>FIRST NATIONAL</b>												
	CASH AND CASH EQUIVALENTS		10/1/2019				25,000,000.00	25,000,000.00	1.44%	25,000,000.00	1.43%	0.00
<b>ISSUER TOTAL</b>							25,000,000.00	25,000,000.00	1.44%	25,000,000.00	1.43%	0.00

**Maine State Treasurer**  
**GASB 40 - Deposit and Investment Risk Disclosure**  
**As of September 30, 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>JOHNSON &amp; JOHNSON</b>												
478160CD4	CORPORATE	2.250	3/3/2022		AAA	Aaa	16,893,000.00	16,680,992.85	0.96%	17,091,391.39	0.98%	2.35
<b>ISSUER TOTAL</b>							16,893,000.00	16,680,992.85	0.96%	17,091,391.39	0.98%	2.35
<b>BATH SAVINGS</b>												
	CASH AND CASH EQUIVALENTS		10/1/2019		NR	NR	14,000,000.00	14,000,000.00	0.81%	14,000,000.00	0.80%	0.00
<b>ISSUER TOTAL</b>							14,000,000.00	14,000,000.00	0.81%	14,000,000.00	0.80%	0.00
<b>MICROSOFT</b>												
594918BV5	CORPORATE	1.850	2/6/2020		AAA	Aaa	10,000,000.00	10,038,800.00	0.58%	9,995,230.00	0.57%	0.35
<b>ISSUER TOTAL</b>							10,000,000.00	10,038,800.00	0.58%	9,995,230.00	0.57%	0.35
<b>GRAND TOTAL</b>							1,740,893,000.00	1,737,512,079.29	100.00%	1,744,679,370.89	100.00%	

**Maine State Treasurer  
Securities Purchased  
During the Month Ended September 30, 2019**

CUSIP	ISSUER	DATE	COUPON	MATURITY	CALL DATE	PAR VALUE/SHARES	UNIT COST	PRINCIPAL	ACCRUED INTEREST PURCHASED	YIELD
<b>CASH AND EQUIVALENTS</b>										
	TD BANK	9/4/2019	2.010 V			24,000,000.00	100.00	24,000,000.00	0.00	2.010 V
	TD BANK	9/5/2019	2.010 V			1,000,000.00	100.00	1,000,000.00	0.00	2.010 V
	BAR HARBOR	9/6/2019	2.150 V			12,000,000.00	100.00	12,000,000.00	0.00	2.150 V
	CAMDEN NATIONAL	9/6/2019	2.000 V			12,000,000.00	100.00	12,000,000.00	0.00	2.000 V
	CITIZENS BANK	9/6/2019	2.150 V			24,000,000.00	100.00	24,000,000.00	0.00	2.150 V
	TD BANK	9/6/2019	2.010 V			25,000,000.00	100.00	25,000,000.00	0.00	2.010 V
	BAR HARBOR	9/11/2019	2.150 V			21,000,000.00	100.00	21,000,000.00	0.00	2.150 V
	CITIZENS BANK	9/11/2019	2.150 V			5,000,000.00	100.00	5,000,000.00	0.00	2.150 V
	FIDELITY GOVERNMENT MMF	9/13/2019	1.960 V			42,000,000.00	100.00	42,000,000.00	0.00	1.960 V
	CITIZENS BANK	9/13/2019	2.150 V			14,000,000.00	100.00	14,000,000.00	0.00	2.150 V
	FIDELITY GOVERNMENT MMF	9/16/2019	1.960 V			38,000,000.00	100.00	38,000,000.00	0.00	1.960 V
	FIDELITY GOVERNMENT MMF	9/17/2019	1.960 V			32,000,000.00	100.00	32,000,000.00	0.00	1.960 V
	FIDELITY GOVERNMENT MMF	9/18/2019	1.960 V			20,000,000.00	100.00	20,000,000.00	0.00	1.960 V
	FIRST NATIONAL	9/18/2019	2.060 V			25,000,000.00	100.00	25,000,000.00	0.00	2.060 V
	FIDELITY GOVERNMENT MMF	9/20/2019	1.960 V			14,000,000.00	100.00	14,000,000.00	0.00	1.960 V
	TD BANK	9/20/2019	2.010 V			38,000,000.00	100.00	38,000,000.00	0.00	2.010 V
	CAMDEN NATIONAL	9/23/2019	2.000 V			6,000,000.00	100.00	6,000,000.00	0.00	2.000 V
	CAMDEN NATIONAL	9/27/2019	2.000 V			30,000,000.00	100.00	30,000,000.00	0.00	2.000 V
	TD BANK	9/27/2019	2.010 V			22,000,000.00	100.00	22,000,000.00	0.00	2.010 V
	BANGOR SAVINGS	9/30/2019	2.000 V			10,000,000.00	100.00	10,000,000.00	0.00	2.000 V
<b>TOTAL:</b>						<b>415,000,000.00</b>		<b>415,000,000.00</b>	<b>0.00</b>	
<b>U.S. TREASURIES</b>										
912828W89	US TREASURY	9/3/2019	1.875	3/31/2022		40,000,000.00	101.012	40,404,687.50	319,672.13	1.47
9128284W7	US TREASURY	9/16/2019	2.750	8/15/2021		25,000,000.00	101.730	25,432,617.19	59,782.61	1.82
9128282S8	US TREASURY	9/30/2019	1.625	8/31/2022		25,000,000.00	100.035	25,008,789.06	33,482.14	1.61
9128286C9	US TREASURY	9/30/2019	2.500	2/15/2022		25,000,000.00	101.973	25,493,164.06	78,125.00	1.65
<b>TOTAL:</b>						<b>115,000,000.00</b>		<b>116,339,257.81</b>	<b>491,061.88</b>	
<b>FEDERAL AGENCY SECURITIES</b>										
3135G0U92	FNMA	9/16/2019	2.625	1/11/2022		25,000,000.00	101.849	25,462,250.00	118,489.58	1.81
<b>TOTAL:</b>						<b>25,000,000.00</b>		<b>25,462,250.00</b>	<b>118,489.58</b>	
<b>GRAND TOTAL:</b>						<b>555,000,000.00</b>		<b>556,801,507.81</b>	<b>609,551.46</b>	

**Maine State Treasurer  
Securities Sold and Matured  
During the Month Ended September 30, 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 / SALE OR MATURITY / CHANGE IN MARKET VALUE	REALIZED GAIN (LOSS)	ACCRUED INTEREST SOLD	INTEREST RECEIVED	INTEREST EARNED	YIELD
<b>CASH AND EQUIVALENTS</b>														
	CITIZENS BANK	9/3/2019	2.150	V	25,000,000.00	25,000,000.00	25,000,000.00 0.00	100.00	25,000,000.00 0.00	0.00	0.00	0.00	0.00	2.150 V
	TD BANK	9/3/2019	2.010	V	45,000,000.00	45,000,000.00	45,000,000.00 0.00	100.00	45,000,000.00 0.00	0.00	0.00	0.00	0.00	2.010 V
	BAR HARBOR	9/9/2019	2.150	V	12,000,000.00	12,000,000.00	12,000,000.00 0.00	100.00	12,000,000.00 0.00	0.00	0.00	0.00	0.00	2.150 V
	CAMDEN NATIONAL	9/9/2019	2.000	V	11,000,000.00	11,000,000.00	11,000,000.00 0.00	100.00	11,000,000.00 0.00	0.00	0.00	0.00	0.00	2.000 V
	CAMDEN NATIONAL	9/10/2019	2.000	V	7,000,000.00	7,000,000.00	7,000,000.00 0.00	100.00	7,000,000.00 0.00	0.00	0.00	0.00	0.00	2.000 V
	CAMDEN NATIONAL	9/12/2019	2.000	V	28,000,000.00	28,000,000.00	28,000,000.00 0.00	100.00	28,000,000.00 0.00	0.00	0.00	0.00	0.00	2.000 V
	CITIZENS BANK	9/12/2019	2.150	V	1,000,000.00	1,000,000.00	1,000,000.00 0.00	100.00	1,000,000.00 0.00	0.00	0.00	0.00	0.00	2.150 V
	FIRST NATIONAL	9/12/2019	2.060	V	25,000,000.00	25,000,000.00	25,000,000.00 0.00	100.00	25,000,000.00 0.00	0.00	0.00	0.00	0.00	2.060 V
	TD BANK	9/19/2019	2.010	V	38,000,000.00	38,000,000.00	38,000,000.00 0.00	100.00	38,000,000.00 0.00	0.00	0.00	0.00	0.00	2.010 V
	FIDELITY GOVERNMENT MMF	9/24/2019	1.960	V	5,000,000.00	5,000,000.00	5,000,000.00 0.00	100.00	5,000,000.00 0.00	0.00	0.00	0.00	0.00	1.960 V
	FIDELITY GOVERNMENT MMF	9/25/2019	1.960	V	42,000,000.00	42,000,000.00	42,000,000.00 0.00	100.00	42,000,000.00 0.00	0.00	0.00	0.00	0.00	1.960 V
	FIDELITY GOVERNMENT MMF	9/26/2019	1.960	V	48,000,000.00	48,000,000.00	48,000,000.00 0.00	100.00	48,000,000.00 0.00	0.00	0.00	0.00	0.00	1.960 V
<b>TOTAL:</b>					<b>287,000,000.00</b>	<b>287,000,000.00</b>	<b>287,000,000.00</b> <b>0.00</b>		<b>287,000,000.00</b> <b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	
<b>COMMERCIAL PAPER</b>														
25214PNF6	DEXIA CREDIT LOCAL SA NY	9/5/2019	0.000	9/5/2019	25,000,000.00	24,541,666.67	25,000,000.00 7,639.00	100.00	25,000,000.00 9,300.00	0.00	0.00	0.00	0.00	
62479MWP4	MUFG BANK LTD/NY	9/23/2019	0.000	9/23/2019	17,000,000.00	16,744,159.44	17,000,000.00 27,322.74	100.00	17,000,000.00 23,681.00	0.00	0.00	0.00	0.00	
63873KWW3	NATIXIS NY BRANCH	9/30/2019	0.000	9/30/2019	8,500,000.00	8,406,214.31	8,500,000.00 17,323.51	100.00	8,500,000.00 15,444.50	0.00	0.00	0.00	0.00	
<b>TOTAL:</b>					<b>50,500,000.00</b>	<b>49,692,040.42</b>	<b>50,500,000.00</b> <b>52,285.25</b>		<b>50,500,000.00</b> <b>48,425.50</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	
<b>U.S. TREASURIES</b>														
912828F39	US TREASURY	9/30/2019	1.750	9/30/2019	23,500,000.00	23,395,351.56	23,500,000.00 14,227.37	100.00	23,500,000.00 5,640.00	0.00	0.00	205,625.00	32,585.38	
912828TR1	US TREASURY	9/30/2019	1.000	9/30/2019	30,000,000.00	29,513,671.88	30,000,000.00 37,563.30	100.00	30,000,000.00 23,610.00	0.00	0.00	150,000.00	23,770.49	

**Maine State Treasurer  
Securities Sold and Matured  
During the Month Ended September 30, 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
912828TR1	US TREASURY	9/30/2019	1.000	9/30/2019	20,000,000.00	19,677,343.75	20,000,000.00	100.00	20,000,000.00	0.00	0.00	100,000.00	15,846.99	
							25,594.40		15,740.00					
<b>TOTAL:</b>					<b>73,500,000.00</b>	<b>72,586,367.19</b>	<b>73,500,000.00</b>		<b>73,500,000.00</b>	<b>0.00</b>	<b>0.00</b>	<b>455,625.00</b>	<b>72,202.86</b>	
<b>GRAND TOTAL:</b>					<b>\$ 411,000,000.00</b>	<b>409,278,407.61</b>	<b>411,000,000.00</b>		<b>411,000,000.00</b>	<b>0.00</b>	<b>0.00</b>	<b>455,625.00</b>	<b>72,202.86</b>	
							<b>129,670.32</b>		<b>93,415.50</b>					



**Maine State Treasurer  
Transaction Report  
For the Month Ended September 30, 2019**

DATE	CUSIP	TRANSACTION	SECURITY TYPE	DESCRIPTION	MATURITY	PAR VALUE/SHARES	PRINCIPAL	INTEREST	TRANSACTION TOTAL	BALANCE
9/3/2019		INTEREST	CASH EQUIV	FIDELITY GOVERNMENT MMF		0.00	0.00	51,352.55	51,352.55	51,352.55
	478160CD4	INTEREST	CORP	JOHNSON & JOHNSON	3/3/2022	0.00	0.00	190,046.25	190,046.25	241,398.80
	912828W89	BUY	UST	US TREASURY	3/31/2022	40,404,687.50	40,404,687.50	319,672.13	(40,724,359.63)	(40,482,960.83)
		INTEREST	CASH EQUIV	ANDROSCOGGIN		0.00	0.00	44,623.29	44,623.29	(40,438,337.54)
		INTEREST	CASH EQUIV	BANGOR SAVINGS		0.00	0.00	16,547.95	16,547.95	(40,421,789.59)
		INTEREST	CASH EQUIV	BATH SAVINGS		0.00	0.00	24,854.79	24,854.79	(40,396,934.80)
		INTEREST	CASH EQUIV	BAR HARBOR		0.00	0.00	77,451.48	77,451.48	(40,319,483.32)
		INTEREST	CASH EQUIV	CAMDEN NATIONAL		0.00	0.00	120,470.14	120,470.14	(40,199,013.18)
		INTEREST	CASH EQUIV	CITIZENS BANK		0.00	0.00	58,963.00	58,963.00	(40,140,050.18)
		SELL	CASH EQUIV	CITIZENS BANK		25,000,000.00	25,000,000.00	0.00	25,000,000.00	(15,140,050.18)
		INTEREST	CASH EQUIV	FIRST NATIONAL		0.00	0.00	45,897.26	45,897.26	(15,094,152.92)
		INTEREST	CASH EQUIV	TD BANK		0.00	0.00	363,571.51	363,571.51	(14,730,581.41)
		SELL	CASH EQUIV	TD BANK		45,000,000.00	45,000,000.00	0.00	45,000,000.00	30,269,418.59
9/4/2019		BUY	CASH EQUIV	TD BANK		24,000,000.00	24,000,000.00	0.00	(24,000,000.00)	6,269,418.59
9/5/2019	25214PNF6	MATURITY	CP	DEXIA CREDIT LOCAL SA NY	9/5/2019	25,000,000.00	25,000,000.00	0.00	25,000,000.00	31,269,418.59
		BUY	CASH EQUIV	TD BANK		1,000,000.00	1,000,000.00	0.00	(1,000,000.00)	30,269,418.59
9/6/2019		BUY	CASH EQUIV	BAR HARBOR		12,000,000.00	12,000,000.00	0.00	(12,000,000.00)	18,269,418.59
		BUY	CASH EQUIV	CAMDEN NATIONAL		12,000,000.00	12,000,000.00	0.00	(12,000,000.00)	6,269,418.59
		BUY	CASH EQUIV	CITIZENS BANK		24,000,000.00	24,000,000.00	0.00	(24,000,000.00)	(17,730,581.41)
		BUY	CASH EQUIV	TD BANK		25,000,000.00	25,000,000.00	0.00	(25,000,000.00)	(42,730,581.41)
9/9/2019		SELL	CASH EQUIV	BAR HARBOR		12,000,000.00	12,000,000.00	0.00	12,000,000.00	(30,730,581.41)
		SELL	CASH EQUIV	CAMDEN NATIONAL		11,000,000.00	11,000,000.00	0.00	11,000,000.00	(19,730,581.41)
9/10/2019		SELL	CASH EQUIV	CAMDEN NATIONAL		7,000,000.00	7,000,000.00	0.00	7,000,000.00	(12,730,581.41)
9/11/2019		BUY	CASH EQUIV	BAR HARBOR		21,000,000.00	21,000,000.00	0.00	(21,000,000.00)	(33,730,581.41)
		BUY	CASH EQUIV	CITIZENS BANK		5,000,000.00	5,000,000.00	0.00	(5,000,000.00)	(38,730,581.41)
9/12/2019		SELL	CASH EQUIV	CAMDEN NATIONAL		28,000,000.00	28,000,000.00	0.00	28,000,000.00	(10,730,581.41)
		SELL	CASH EQUIV	CITIZENS BANK		1,000,000.00	1,000,000.00	0.00	1,000,000.00	(9,730,581.41)
		SELL	CASH EQUIV	FIRST NATIONAL		25,000,000.00	25,000,000.00	0.00	25,000,000.00	15,269,418.59
9/13/2019		BUY	CASH EQUIV	FIDELITY GOVERNMENT MMF		42,000,000.00	42,000,000.00	0.00	(42,000,000.00)	(26,730,581.41)
		BUY	CASH EQUIV	CITIZENS BANK		14,000,000.00	14,000,000.00	0.00	(14,000,000.00)	(40,730,581.41)
9/16/2019	3135G0U92	BUY	INSTR	FNMA	1/11/2022	25,462,250.00	25,462,250.00	118,489.58	(25,580,739.58)	(66,311,320.99)
		BUY	CASH EQUIV	FIDELITY GOVERNMENT MMF		38,000,000.00	38,000,000.00	0.00	(38,000,000.00)	(104,311,320.99)
	9128284W7	BUY	UST	US TREASURY	8/15/2021	25,432,617.19	25,432,617.19	59,782.61	(25,492,399.80)	(129,803,720.79)
9/17/2019		BUY	CASH EQUIV	FIDELITY GOVERNMENT MMF		32,000,000.00	32,000,000.00	0.00	(32,000,000.00)	(161,803,720.79)
9/18/2019		BUY	CASH EQUIV	FIDELITY GOVERNMENT MMF		20,000,000.00	20,000,000.00	0.00	(20,000,000.00)	(181,803,720.79)
		BUY	CASH EQUIV	FIRST NATIONAL		25,000,000.00	25,000,000.00	0.00	(25,000,000.00)	(206,803,720.79)
9/19/2019		SELL	CASH EQUIV	TD BANK		38,000,000.00	38,000,000.00	0.00	38,000,000.00	(168,803,720.79)
9/20/2019		BUY	CASH EQUIV	FIDELITY GOVERNMENT MMF		14,000,000.00	14,000,000.00	0.00	(14,000,000.00)	(182,803,720.79)
		BUY	CASH EQUIV	TD BANK		38,000,000.00	38,000,000.00	0.00	(38,000,000.00)	(220,803,720.79)
9/23/2019	62479MWP4	MATURITY	CP	MUFG BANK LTD/NY	9/23/2019	17,000,000.00	17,000,000.00	0.00	17,000,000.00	(203,803,720.79)
		BUY	CASH EQUIV	CAMDEN NATIONAL		6,000,000.00	6,000,000.00	0.00	(6,000,000.00)	(209,803,720.79)
9/24/2019		SELL	CASH EQUIV	FIDELITY GOVERNMENT MMF		5,000,000.00	5,000,000.00	0.00	5,000,000.00	(204,803,720.79)

**Maine State Treasurer  
Transaction Report  
For the Month Ended September 30, 2019**

DATE	CUSIP	TRANSACTION	SECURITY TYPE	DESCRIPTION	MATURITY	PAR VALUE/SHARES	PRINCIPAL	INTEREST	TRANSACTION TOTAL	BALANCE
9/25/2019		SELL	CASH EQUIV	FIDELITY GOVERNMENT MMF		42,000,000.00	42,000,000.00	0.00	42,000,000.00	(162,803,720.79)
9/26/2019		SELL	CASH EQUIV	FIDELITY GOVERNMENT MMF		48,000,000.00	48,000,000.00	0.00	48,000,000.00	(114,803,720.79)
9/27/2019		BUY	CASH EQUIV	CAMDEN NATIONAL		30,000,000.00	30,000,000.00	0.00	(30,000,000.00)	(144,803,720.79)
		BUY	CASH EQUIV	TD BANK		22,000,000.00	22,000,000.00	0.00	(22,000,000.00)	(166,803,720.79)
9/29/2019	3137EAEJ4	INTEREST	INSTR	FHLMC	9/29/2020	0.00	0.00	162,500.00	162,500.00	(166,641,220.79)
9/30/2019	3130ADUJ9	INTEREST	INSTR	FHLB	3/30/2020	0.00	0.00	356,250.00	356,250.00	(166,284,970.79)
	63873KWW3	MATURITY	CP	NATIXIS NY BRANCH	9/30/2019	8,500,000.00	8,500,000.00	0.00	8,500,000.00	(157,784,970.79)
	9128282S8	BUY	UST	US TREASURY	8/31/2022	25,008,789.06	25,008,789.06	33,482.14	(25,042,271.20)	(182,827,241.99)
	9128286C9	BUY	UST	US TREASURY	2/15/2022	25,493,164.06	25,493,164.06	78,125.00	(25,571,289.06)	(208,398,531.05)
	912828F39	MATURITY	UST	US TREASURY	9/30/2019	23,500,000.00	23,500,000.00	205,625.00	23,705,625.00	(184,692,906.05)
	912828TR1	MATURITY	UST	US TREASURY	9/30/2019	30,000,000.00	30,000,000.00	150,000.00	30,150,000.00	(154,542,906.05)
	912828TR1	MATURITY	UST	US TREASURY	9/30/2019	20,000,000.00	20,000,000.00	100,000.00	20,100,000.00	(134,442,906.05)
	912828W89	INTEREST	UST	US TREASURY	3/31/2022	0.00	0.00	375,000.00	375,000.00	(134,067,906.05)
		BUY	CASH EQUIV	BANGOR SAVINGS		10,000,000.00	10,000,000.00	0.00	(10,000,000.00)	(144,067,906.05)
		INTEREST	CASH EQUIV	MISC INCOME		0.00	0.00	2.18	2.18	(144,067,903.87)
<b>Net Contributions</b>									144,067,903.87	
<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
10/5/2019	INTEREST	3135G0T45	FANNIE MAE NOTES	1.875	4/5/2022	15,000,000.00	0.00	140,625.00	140,625.00
10/7/2019	MATURITY	09659CX78	BNP PARIBAS NY BRANCH COMM PAPER	0.000	10/7/2019	17,000,000.00	16,731,966.61	268,033.39	17,000,000.00
10/7/2019	MATURITY	09659CX78	BNP PARIBAS NY BRANCH COMM PAPER	0.000	10/7/2019	23,000,000.00	22,707,900.00	292,100.00	23,000,000.00
10/8/2019	INTEREST	3134GTGA5	FREDDIE MAC NOTES	2.700	4/8/2022	37,000,000.00	0.00	499,500.00	499,500.00
10/12/2019	INTEREST	3130AF5B9	FEDERAL HOME LOAN BANKS NOTES	3.000	10/12/2021	10,000,000.00	0.00	150,000.00	150,000.00
10/12/2019	INTEREST	3135G0V59	FANNIE MAE NOTES	2.250	4/12/2022	20,000,000.00	0.00	225,000.00	225,000.00
10/12/2019	INTEREST	3135G0V59	FANNIE MAE NOTES	2.250	4/12/2022	40,000,000.00	0.00	450,000.00	450,000.00
10/21/2019	MATURITY	3130ACM92	FEDERAL HOME LOAN BANK NOTES	1.500	10/21/2019	30,000,000.00	30,000,000.00	225,000.00	30,225,000.00
10/24/2019	MATURITY	3135G0R39	FANNIE MAE GLOBAL NOTES	1.000	10/24/2019	25,000,000.00	25,000,000.00	125,000.00	25,125,000.00
10/29/2019	INTEREST	3135G0V42	FANNIE MAE CALLABLE NOTES	2.650	4/29/2022	33,000,000.00	0.00	437,250.00	437,250.00
10/30/2019	INTEREST	3135G0U84	FANNIE MAE NOTES	2.875	10/30/2020	15,000,000.00	0.00	215,625.00	215,625.00
10/30/2019	INTEREST	3135G0U84	FANNIE MAE NOTES	2.875	10/30/2020	20,000,000.00	0.00	287,500.00	287,500.00
10/31/2019	MATURITY	912828F62	US TREASURY NOTES	1.500	10/31/2019	25,000,000.00	25,000,000.00	187,500.00	25,187,500.00