

**State of Kansas  
Municipal Investment Pool  
Monthly Review  
January 31, 2020**

		<u>Current Month Jan-20</u>	<u>Last Month Dec-19</u>	<u>Last Year Jan-19</u>
Rate (Last Day)	OMIP	1.250%	1.250%	2.000%
	FX-30	1.300%	1.330%	2.100%
	FX-90	1.300%	1.330%	2.100%
	FX-180	1.310%	1.350%	2.240%
	FX-365	1.320%	1.380%	2.330%
	FX-550	1.300%	1.400%	2.350%
	FX-730	1.270%	1.380%	2.340%
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Number of Active Participants*	All Pools	132	131	129
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Pool Balance (Last Day)	OMIP	\$969,582,174	\$1,058,680,551	\$901,837,029
	FX-30	\$90,039,007	\$95,983,705	\$140,608,161
	FX-90	\$37,671,031	\$37,667,650	\$31,795,569
	FX-180	\$69,862,579	\$56,148,660	\$61,448,545
	FX-365	\$15,836,244	\$21,082,481	\$51,525,936
	FX-550	\$1,503,596	\$1,503,595	\$1,839,566
	FX-730	\$25,000	\$25,000	\$25,000
	Total - All Pools	<u>\$1,184,519,631</u>	<u>\$1,271,091,642</u>	<u>\$1,189,079,806</u>
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Average Daily Balance - All Pools		<u>\$1,200,577,179</u>	<u>\$1,083,831,383</u>	<u>\$1,278,599,713</u>
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Participant Wt Avg Maturity Days (Last Day)	OMIP	1	1	1
	FX-30	7	13	13
	FX-90	46	54	54
	FX-180	111	110	85
	FX-365	296	248	161
	FX-550	108	139	408
	FX-730	273	304	638
	Combined	<u>13</u>	<u>13</u>	<u>16</u>

(\*) = Active Participants are defined as those Participants with an Account Balance GREATER than \$5,000

STATE OF KANSAS  
Municipal Investment Pool  
Summary Report  
January 31, 2020

Participant Activity	OMIP	FX-30	FX-90	FX-180	FX-365	FX-550	FX-730	All Pools
Prior Month Ending Principal Deposits	\$1,058,680,550.63	\$95,983,704.50	\$37,667,649.79	\$56,148,660.05	\$21,082,481.03	\$1,503,595.50	\$25,000.00	\$1,271,091,641.50
Current Month Principal Deposits	\$390,380,946.60	\$81,024,177.90	\$6,353,381.33	\$17,813,919.21	\$0.00	\$0.00	\$0.00	\$495,572,425.04
Current Month Principal Withdrawals	(\$480,502,360.77)	(\$86,968,874.99)	(\$6,350,000.00)	(\$4,100,000.00)	(\$5,246,237.00)	\$0.00	\$0.00	(\$583,167,472.76)
Current Month Ending Principal	\$968,559,136.46	\$90,039,007.41	\$37,671,031.12	\$69,862,579.26	\$15,836,244.03	\$1,503,595.50	\$25,000.00	\$1,183,496,593.78
Current Month Interest Posted	\$1,017,934.83							\$1,017,934.83
Current Month Interest Accrual Withdrawn	\$5,102.46							\$5,102.46
Current Month Ending Interest	\$1,023,037.29	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$1,023,037.29
Current Month Total Balance ( Ending Princ. / Ending Int. )								\$1,184,519,631.07
FX Rate Interest Paid		\$115,649.35	\$33,655.44	\$66,800.48	\$124,136.94	\$0.00	\$0.00	\$340,242.21
FX Rate Interest Withdrawn		(\$115,649.35)	(\$33,655.44)	(\$66,800.48)	(\$124,136.94)	\$0.00	\$0.00	(\$340,242.21)
FX Rate End of Month Interest Accrual		\$87,297.14	\$110,692.74	\$374,905.67	\$121,625.56	\$43,393.64	\$815.18	\$738,729.93
Current Month Total Balance ( Interest Accrual Included )	\$969,582,173.75	\$90,126,304.55	\$37,781,723.86	\$70,237,484.93	\$15,957,869.59	\$1,546,989.14	\$25,815.18	\$1,185,258,361.00
Potential Early Withdrawal Penalty	N/A	\$48,103.03	\$20,125.62	\$37,610.95	\$8,590.62	\$803.29	\$13.05	\$115,246.56
Actual Early Withdrawal Penalties (Paid Since Inception of Fixed Rate Options)	N/A	\$0.00	\$41,993.12	\$4,486.03	\$560.96	\$0.00	\$0.00	\$47,040.11

STATE OF KANSAS  
Pooled Money Investment Portfolio  
Summary Report  
January 31, 2020

Par Value	Original Cost	Amortized Cost	% of Portfolio	Yield	Market Value	Unrealized Gain / Loss	Weighted Avg Maturity (Days)
\$4,250,860,000.00	\$4,230,719,930.57	\$4,242,019,296.91	100.00%	1.723%	\$4,242,342,500.00	\$323,203.09	48.4

POOLED MONEY INVESTMENT BOARD  
MONTHLY AVERAGE RATE COMPARISON

	FY 05 Avg	FY 06 Avg	FY 07 Avg	FY 08 Avg	FY 09 Avg	FY 10 Avg	FY 11 Avg	FY 12 Avg	FY 13 Avg	FY 14 Avg	FY 15 Avg	FY 16 Avg	FY 17 Avg	FY 18 Avg	FY 19 Avg	Jul-19	Aug-19	Sep-19	Oct-19	Nov-19	Dec-19	Jan-20
<b>OVERNIGHT - MIP</b>																						
Rates Offered to Participant	1.892%	3.914%	5.035%	3.546%	0.554%	0.061%	0.033%	0.016%	0.024%	0.007%	0.014%	0.031%	0.256%	0.960%	1.817%	2.000%	1.750%	1.650%	1.492%	1.250%	1.250%	1.250%
<b>FIXED RATE 30 - MIP</b>																						
Rates Offered to Participant	2.005%	4.104%	5.183%	3.582%	0.862%	0.081%	0.038%	0.020%	0.034%	0.012%	0.025%	0.222%	0.591%	1.207%	2.039%	1.853%	1.772%	1.681%	1.490%	1.368%	1.338%	1.298%
<b>FIXED RATE 90 - MIP</b>																						
Rates Offered to Participant	2.239%	4.296%	5.233%	3.646%	1.134%	0.091%	0.046%	0.031%	0.049%	0.032%	0.052%	0.262%	0.602%	1.210%	2.039%	1.853%	1.772%	1.681%	1.490%	1.368%	1.338%	1.298%
<b>FIXED RATE 180 - MIP</b>																						
Rates Offered to Participant	2.409%	4.449%	5.254%	3.604%	1.286%	0.103%	0.057%	0.051%	0.070%	0.053%	0.073%	0.344%	0.660%	1.331%	2.141%	1.805%	1.699%	1.617%	1.467%	1.353%	1.339%	1.325%
<b>FIXED RATE 365 - MIP</b>																						
Rates Offered to Participant	2.729%	4.519%	5.060%	3.344%	1.766%	0.249%	0.068%	0.122%	0.112%	0.078%	0.100%	0.442%	0.840%	1.523%	2.249%	1.711%	1.585%	1.533%	1.440%	1.385%	1.400%	1.348%
<b>FIXED RATE 550 - MIP</b>																						
Rates Offered to Participant	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	0.366%	0.927%	1.588%	2.284%	1.623%	1.483%	1.456%	1.391%	1.399%	1.405%	1.341%
<b>FIXED RATE 730 - MIP</b>																						
Rates Offered to Participant	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	0.392%	1.002%	1.652%	2.287%	1.560%	1.415%	1.363%	1.322%	1.373%	1.376%	1.319%
<b>State Investment Rates*</b>																						
1-89 Days	2.158%	4.165%	5.245%	3.769%	0.737%	0.150%	0.080%	0.103%	0.143%	0.084%	0.106%	0.251%	0.608%	1.371%	2.227%	2.401%	2.188%	2.103%	1.846%	1.610%	1.551%	1.548%
3-Mo	2.199%	4.118%	4.965%	2.912%	0.587%	0.110%	0.055%	0.044%	0.076%	0.040%	0.033%	0.208%	0.561%	1.425%	2.290%	2.103%	2.022%	1.931%	1.738%	1.620%	1.589%	1.548%
6-Mo	2.473%	4.332%	5.050%	3.048%	0.854%	0.201%	0.081%	0.087%	0.119%	0.069%	0.078%	0.342%	0.681%	1.561%	2.383%	2.054%	1.949%	1.866%	1.718%	1.603%	1.590%	1.574%
12-Mo	2.721%	4.433%	4.977%	3.068%	1.088%	0.408%	0.143%	0.159%	0.178%	0.137%	0.210%	0.554%	0.876%	1.755%	2.499%	1.961%	1.835%	1.780%	1.689%	1.634%	1.649%	1.596%
<b>Treasury Yields</b>																						
1-Mo T-Bill	2.010%	3.889%	4.848%	2.753%	0.423%	0.078%	0.045%	0.026%	0.059%	0.028%	0.011%	0.122%	0.443%	1.280%	2.227%	2.146%	2.045%	1.968%	1.716%	1.569%	1.546%	1.509%
3-Mo T-Bill	2.245%	4.145%	4.994%	2.891%	0.528%	0.106%	0.053%	0.040%	0.083%	0.038%	0.015%	0.167%	0.544%	1.416%	2.286%	2.127%	1.969%	1.913%	1.664%	1.557%	1.546%	1.535%
6-Mo T-Bill	2.512%	4.383%	5.086%	3.060%	0.808%	0.194%	0.077%	0.083%	0.117%	0.065%	0.068%	0.321%	0.677%	1.573%	2.388%	2.071%	1.911%	1.877%	1.652%	1.573%	1.563%	1.548%
1-Yr T-Bill	2.734%	4.426%	5.006%	3.081%	1.052%	0.386%	0.127%	0.139%	0.151%	0.113%	0.166%	0.470%	0.810%	1.728%	2.468%	1.956%	1.768%	1.790%	1.598%	1.554%	1.527%	1.528%
<b>Other Comparable Rates +</b>																						
Fed Funds Eff	2.198%	4.201%	5.249%	3.708%	0.702%	0.150%	0.079%	0.104%	0.142%	0.084%	0.107%	0.256%	0.623%	1.386%	2.237%	2.395%	2.126%	2.043%	1.838%	1.553%	1.551%	1.549%
S&P LGIP Index	1.926%	3.966%	5.093%	3.963%	1.335%	0.219%	0.070%	0.079%	0.085%	0.050%	0.054%	0.212%	0.607%	1.319%	2.248%	2.310%	2.180%	2.110%	1.940%	1.760%	1.650%	1.630%

\*As defined by K.S.A. 12-1675 and based on equivalent yields.

+ Federal Funds Effective Rate : The interest rate at which depository institutions lend balances among each other overnight at a Federal Reserve district bank. This interest rate is managed by the Federal Reserve and set daily by the market.

+ S&P LGIP Index : Standard and Poor's Corporation created a local government investment pool ( LGIP ) Index in March 1995. Currently the Index is comprised of 50 plus LGIP's rated AAAM or AAm ( Their highest ratings ). The rate shown is the monthly average of the 7- Day yield.