

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

		<u>Current Month Mar-20</u>	<u>Last Month Feb-20</u>	<u>Last Year Mar-19</u>
Rate (Last Day)	OMIP	0.001%	1.250%	2.000%
	FX-30	0.005%	1.320%	2.190%
	FX-90	0.005%	1.320%	2.190%
	FX-180	0.005%	1.300%	2.230%
	FX-365	0.010%	1.240%	2.230%
	FX-550	0.010%	1.190%	2.200%
	FX-730	0.010%	1.150%	2.150%
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Number of Active Participants*	All Pools	130	132	128
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Pool Balance (Last Day)	OMIP	\$1,064,762,310	\$998,822,755	\$864,065,563
	FX-30	\$8,828,627	\$102,155,138	\$148,288,794
	FX-90	\$32,778,039	\$33,632,638	\$48,757,664
	FX-180	\$67,313,300	\$76,336,445	\$55,699,362
	FX-365	\$18,659,404	\$16,836,244	\$44,532,712
	FX-550	\$1,003,596	\$1,003,596	\$1,839,566
	FX-730	\$25,000	\$25,000	\$25,000
	Total - All Pools	<u>\$1,193,370,276</u>	<u>\$1,228,811,816</u>	<u>\$1,163,208,661</u>
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Average Daily Balance - All Pools		<u>\$1,230,319,459</u>	<u>\$1,257,669,982</u>	<u>\$1,182,507,863</u>
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Participant Wt Avg Maturity Days (Last Day)	OMIP	1	1	1
	FX-30	23	13	23
	FX-90	45	61	46
	FX-180	111	124	97
	FX-365	275	295	135
	FX-550	90	121	349
	FX-730	213	244	579
	Combined	<u>13</u>	<u>15</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
March 31, 2020

Participant Activity	OMIP	FX-30	FX-90	FX-180	FX-365	FX-550	FX-730	All Pools
Prior Month Ending Principal Deposits	\$998,822,755.13	\$102,155,137.99	\$33,632,637.98	\$76,336,445.33	\$16,836,244.03	\$1,003,595.50	\$25,000.00	\$1,228,811,815.96
Current Month Principal Deposits	\$202,997,426.41	\$3,152,444.66	\$4,550,887.42	\$1,235,316.80	\$2,000,000.00	\$0.00	\$0.00	\$213,936,075.29
Current Month Principal Withdrawals	(\$137,425,150.29)	(\$96,478,955.33)	(\$5,405,486.81)	(\$10,258,461.71)	(\$176,840.03)	\$0.00	\$0.00	(\$249,744,894.17)
Current Month Ending Principal	\$1,064,395,031.25	\$8,828,627.32	\$32,778,038.59	\$67,313,300.42	\$18,659,404.00	\$1,003,595.50	\$25,000.00	\$1,193,002,997.08
Current Month Interest Posted	\$367,201.12							\$367,201.12
Current Month Interest Accrual Withdrawn	\$77.70							\$77.70
Current Month Ending Interest	\$367,278.82	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$367,278.82
Current Month Total Balance (Ending Princ. / Ending Int.)								\$1,193,370,275.90
FX Rate Interest Paid		\$114,274.87	\$21,266.24	\$87,792.34	\$4,131.32	\$0.00	\$0.00	\$227,464.77
FX Rate Interest Withdrawn		(\$114,274.87)	(\$21,266.24)	(\$87,792.34)	(\$4,131.32)	\$0.00	\$0.00	(\$227,464.77)
FX Rate End of Month Interest Accrual		\$9,512.18	\$72,691.20	\$358,859.45	\$135,676.06	\$30,741.37	\$922.44	\$608,402.70
Current Month Total Balance (Interest Accrual Included)	\$1,064,762,310.07	\$8,838,139.50	\$32,850,729.79	\$67,672,159.87	\$18,795,080.06	\$1,034,336.87	\$25,922.44	\$1,193,978,678.60
Potential Early Withdrawal Penalty	N/A	\$18.14	\$67.35	\$138.32	\$76.68	\$4.12	\$0.10	\$304.71
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
March 31, 2020

Par Value	Original Cost	Amortized Cost	% of Portfolio	Yield	Market Value	Unrealized Gain / Loss	Weighted Avg Maturity (Days)
\$4,076,410,000.00	\$4,060,249,250.04	\$4,068,270,631.24	100.00%	1.063%	\$4,068,632,000.00	\$361,368.76	62.3

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	Feb-20	Mar-20
<u>OVERNIGHT - MIP</u>																								
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%	1.250%	0.414%
<u>FIXED RATE 30 - MIP</u>																								
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%	1.333%	0.287%
<u>FIXED RATE 90 - MIP</u>																								
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%	1.333%	0.263%
<u>FIXED RATE 180 - MIP</u>																								
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%	1.315%	0.253%
<u>FIXED RATE 365 - MIP</u>																								
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%	1.262%	0.215%
<u>FIXED RATE 550 - MIP</u>																								
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%	1.212%	0.206%
<u>FIXED RATE 730 - MIP</u>																								
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%	1.165%	0.200%
<u>State Investment Rates*</u>																								
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%	1.579%	0.986%
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%	1.584%	0.673%
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%	1.565%	0.661%
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%	1.512%	0.677%
<u>Treasury Yields</u>																								
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%	1.562%	0.355%
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%	1.526%	0.268%
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%	1.494%	0.280%
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%	1.400%	0.308%
<u>Other Comparable Rates +</u>																								
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%	1.583%	0.667%
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%	1.590%	0.890%