

**State of Kansas
Municipal Investment Pool
Monthly Review
September 30, 2020**

		<u>Current Month Sep-20</u>	<u>Last Month Aug-20</u>	<u>Last Year Sep-19</u>
Rate (Last Day)	OMIP	0.003%	0.003%	1.500%
	FX-30	0.005%	0.005%	1.630%
	FX-90	0.005%	0.005%	1.630%
	FX-180	0.005%	0.005%	1.640%
	FX-365	0.010%	0.010%	1.570%
	FX-550	0.010%	0.010%	1.490%
	FX-730	0.010%	0.010%	1.400%
<hr/>				
Number of Active Participants*	All Pools	121	125	133
<hr/>				
Pool Balance (Last Day)	OMIP	\$856,497,344	\$956,075,766	\$915,710,243
	FX-30	\$13,472,753	\$14,114,641	\$21,425,490
	FX-90	\$28,373,904	\$28,400,088	\$28,749,719
	FX-180	\$17,922,388	\$18,422,388	\$70,241,218
	FX-365	\$18,484,404	\$18,584,404	\$28,377,322
	FX-550	\$0	\$0	\$1,503,596
	FX-730	\$25,000	\$25,000	\$25,000
	Total - All Pools	<u>\$934,775,793</u>	<u>\$1,035,622,287</u>	<u>\$1,066,032,588</u>
<hr/>				
Average Daily Balance - All Pools		<u>\$1,077,264,239</u>	<u>\$1,191,531,739</u>	<u>\$1,185,824,334</u>
<hr/>				
Participant Wt Avg Maturity Days (Last Day)	OMIP	1	1	1
	FX-30	16	14	29
	FX-90	41	48	72
	FX-180	93	116	144
	FX-365	93	123	253
	FX-550	N/A	N/A	231
	FX-730	30	60	396
	Combined	<u>6</u>	<u>7</u>	<u>20</u>

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

STATE OF KANSAS
Municipal Investment Pool
Summary Report
September 30, 2020

Participant Activity	OMIP	FX-30	FX-90	FX-180	FX-365	FX-550	FX-730	All Pools
Prior Month Ending Principal Deposits	\$956,075,766.07	\$14,114,641.62	\$28,400,087.85	\$18,422,387.82	\$18,584,404.00	\$0.00	\$25,000.00	\$1,035,622,287.36
Current Month Principal Deposits	\$199,892,992.27	\$2,621,778.35	\$3,000,033.03	\$0.00	\$0.00	\$0.00	\$0.00	\$205,514,803.65
Current Month Principal Withdrawals	(\$299,473,875.04)	(\$3,263,667.34)	(\$3,026,216.46)	(\$500,000.00)	(\$100,000.00)	\$0.00	\$0.00	(\$306,363,758.84)
Current Month Ending Principal	\$856,494,883.30	\$13,472,752.63	\$28,373,904.42	\$17,922,387.82	\$18,484,404.00	\$0.00	\$25,000.00	\$934,773,332.17
Current Month Interest Posted	\$2,459.09							\$2,459.09
Current Month Interest Accrual Withdrawn	\$1.43							\$1.43
Current Month Ending Interest	\$2,460.52	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$2,460.52
Current Month Total Balance (Ending Princ. / Ending Int.)								\$934,775,792.69
FX Rate Interest Paid		\$58.61	\$76.54	\$6,890.41	\$1,634.47	\$0.00	\$0.00	\$8,660.03
FX Rate Interest Withdrawn		(\$58.61)	(\$76.54)	(\$6,890.41)	(\$1,634.47)	\$0.00	\$0.00	(\$8,660.03)
FX Rate End of Month Interest Accrual		\$28.42	\$245.29	\$53,227.82	\$264,975.39	\$0.00	\$1,249.58	\$319,726.50
Current Month Total Balance (Interest Accrual Included)	\$856,497,343.82	\$13,472,781.05	\$28,374,149.71	\$17,975,615.64	\$18,749,379.39	\$0.00	\$26,249.58	\$935,095,519.19
Potential Early Withdrawal Penalty	N/A	\$27.68	\$58.30	\$36.83	\$75.96	\$0.00	\$0.10	\$198.87
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
September 30, 2020

Par Value	Original Cost	Amortized Cost	% of Portfolio	Yield	Market Value	Unrealized Gain / Loss	Weighted Avg Maturity (Days)
\$5,586,595,000.00	\$5,584,131,069.42	\$5,585,540,239.24	100.00%	0.132%	\$5,585,371,000.00	(\$169,239.24)	49.3

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	FY 20 Avg	Jul-20	Aug-20	Sep-20
OVERNIGHT - MIP																			
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%	1.026%	0.003%	0.003%	0.003%
FIXED RATE 30 - MIP																			
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%	1.036%	0.005%	0.005%	0.005%
FIXED RATE 90 - MIP																			
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%	1.034%	0.005%	0.005%	0.005%
FIXED RATE 180 - MIP																			
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%	1.016%	0.005%	0.005%	0.005%
FIXED RATE 365 - MIP																			
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%	0.992%	0.010%	0.010%	0.010%
FIXED RATE 550 - MIP																			
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%	0.962%	0.010%	0.010%	0.010%
FIXED RATE 730 - MIP																			
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%	0.927%	0.010%	0.010%	0.010%
State Investment Rates*																			
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%	1.333%	0.089%	0.099%	0.090%
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%	1.252%	0.100%	0.052%	0.065%
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%	1.242%	0.132%	0.092%	0.097%
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%	1.230%	0.143%	0.111%	0.121%
Treasury Yields																			
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%	1.229%	0.103%	0.078%	0.083%
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%	1.205%	0.116%	0.090%	0.095%
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%	1.202%	0.132%	0.107%	0.108%
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%	1.158%	0.136%	0.120%	0.119%
Other Comparable Rates +																			
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%	1.290%	0.093%	0.095%	0.090%
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%	1.481%	0.250%	0.170%	0.140%

*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.