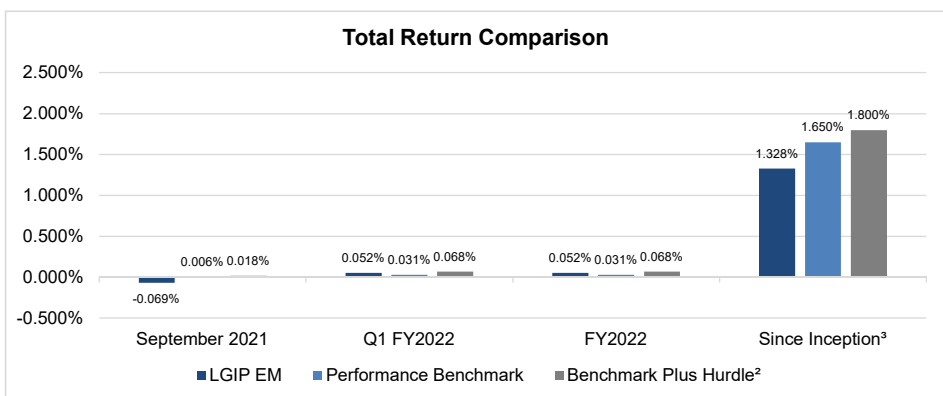


# LGIP Extended Maturity Quarterly Investment Summary

as of September 30, 2021

## Performance Summary (net of fees periodic return, except for Since Inception which is presented on an annual basis)

	<u>September 2021</u>	<u>Q1 FY2022</u>	<u>FY2022</u>	<u>Since Inception<sup>3</sup></u>
LGIP EM	(0.069%)	0.052%	0.052%	1.328%
Performance Benchmark <sup>1</sup>	0.006%	0.031%	0.031%	1.650%
Benchmark Plus Hurdle <sup>2</sup>	0.018%	0.068%	0.068%	1.800%
<b>Fund Performance vs Target</b>	<b>(0.075%)</b>	<b>0.021%</b>	<b>0.021%</b>	<b>(0.322%)</b>



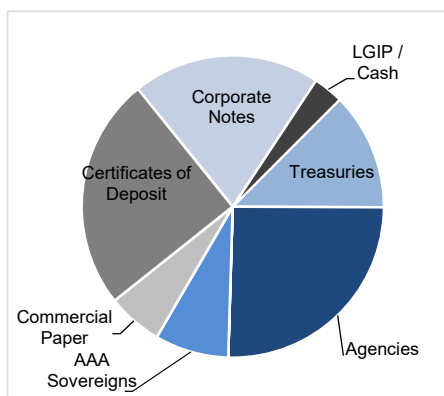
1. Performance Benchmark is the ICE Bank of America Merrill Lynch US 1-Year Treasury Bill Index.
2. Benchmark Plus Hurdle is the Performance Benchmark plus 15 basis points.
3. Since Inception performance began on July 19, 2017.

## LGIP EM Asset Summary

Market Value	\$ 324,643,853.62
Net Receivables/Payables	\$ 704,705.73
Net Assets	\$ 325,348,559.35
Units	32,506,287.20
Share Price	\$ 10.01
Weighted Average Maturity	1.10 yr

## Asset Allocation

	9/30/2021	6/30/2021	Limit
Treasuries	12.6%	6.8%	100.0%
Agencies	25.4%	28.7%	100.0%
World Bank	0.0%	1.6%	10.0%
AAA Sovereigns	7.9%	6.8%	10.0%
Commercial Paper	5.9%	4.4%	35.0%
Certificates of Deposit	24.9%	21.9%	45.0%
Corporate Notes	20.1%	23.6%	25.0%
LGIP / Cash	3.2%	6.1%	15.0%



## S&P Ratings Distribution

	9/30/2021	6/30/2021
AAA	3.2%	6.1%
AA+ *	36.8%	34.6%
AA	0.0%	0.0%
AA-	0.0%	0.0%
A-1+	40.3%	46.4%
A-1	19.7%	12.9%

