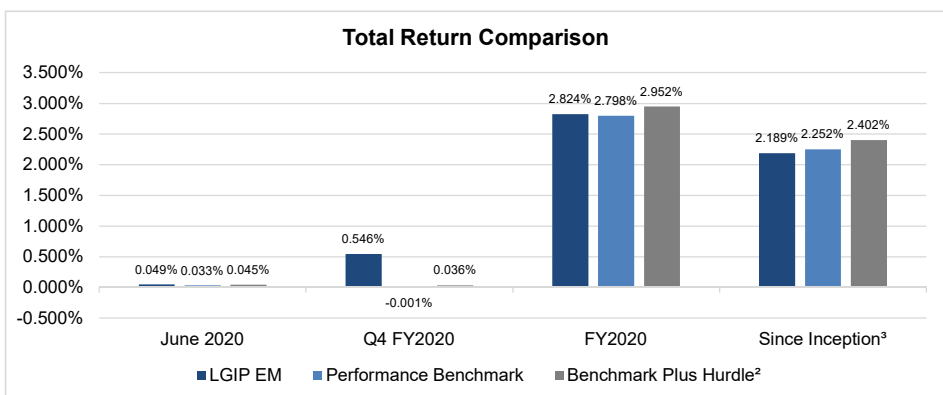


LGIP Extended Maturity Quarterly Investment Summary

as of June 30, 2020

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

	<i>June 2020</i>	<i>Q4 FY2020</i>	<i>FY2020</i>	<i>Since Inception</i> ³
LGIP EM	0.049%	0.546%	2.824%	2.189%
Performance Benchmark ¹	0.033%	-0.001%	2.798%	2.252%
Benchmark Plus Hurdle ²	0.045%	0.036%	2.952%	2.402%
Fund Performance vs Target	0.016%	0.547%	0.027%	(0.063%)



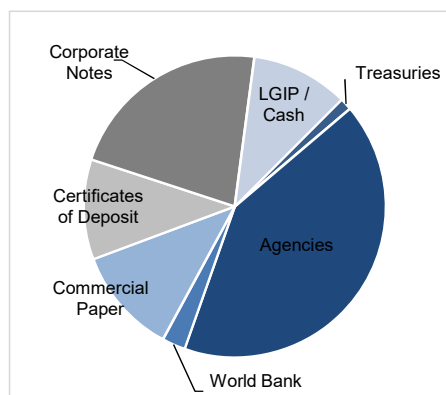
1. Performance Benchmark is the ICE Bank of America Merrill Lynch US 1-Year Treasury Bill Index.
2. Benchmark Plus Hurdle is the Performance Benchmark plus 15 basis points.
3. Since Inception performance began on July 19, 2017.

LGIP EM Asset Summary

Market Value	\$ 231,346,262.82
Net Receivables/Payables	\$ 741,270.25
Net Assets	\$ 232,087,533.07
Units	23,094,174.51
Share Price	\$ 10.05

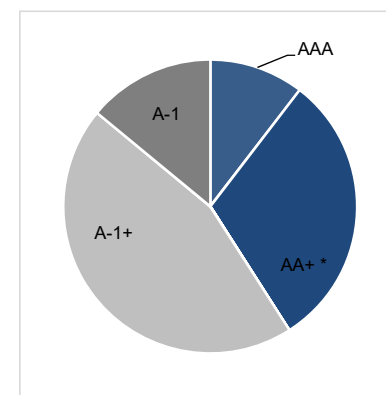
Asset Allocation

	6/30/2020	3/31/2020	Limit
Treasuries	1.3%	1.6%	100.0%
Agencies	41.5%	41.5%	100.0%
World Bank	2.5%	2.2%	10.0%
Commercial Paper	11.4%	16.0%	35.0%
Certificates of Deposit	10.7%	14.4%	45.0%
Corporate Notes	22.0%	24.2%	25.0%
LGIP / Cash	10.4%	0.2%	15.0%



S&P Ratings Distribution

	6/30/2020	3/31/2020
AAA	10.4%	0.2%
AA+ *	30.5%	26.8%
AA	0.0%	0.0%
AA-	0.0%	0.0%
A-1+	45.0%	56.8%
A-1	14.0%	16.2%



* U.S. Treasury and Agencies rated AA+ by S&P Global.