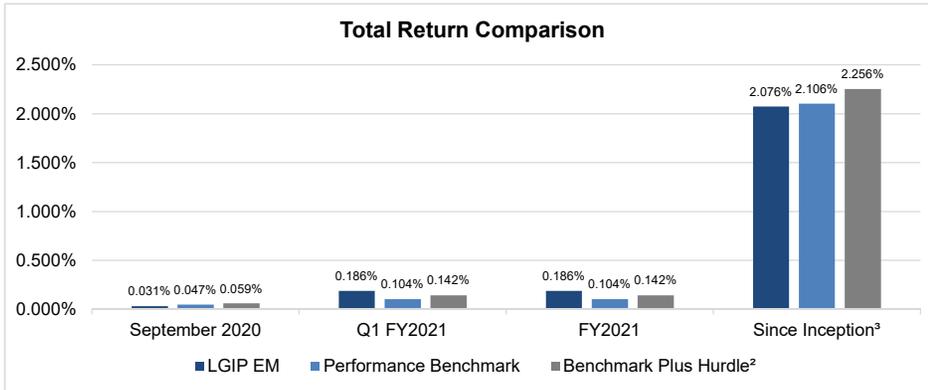


LGIP Extended Maturity Quarterly Investment Summary

as of September 30, 2020

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

| | <u>September 2020</u> | <u>Q1 FY2021</u> | <u>FY2021</u> | <u>Since Inception³</u> |
|------------------------------------|-----------------------|------------------|---------------|------------------------------------|
| LGIP EM | 0.031% | 0.186% | 0.186% | 2.076% |
| Performance Benchmark ¹ | 0.047% | 0.104% | 0.104% | 2.106% |
| Benchmark Plus Hurdle ² | 0.059% | 0.142% | 0.142% | 2.256% |
| Fund Performance vs Target | (0.016%) | 0.082% | 0.082% | (0.030%) |



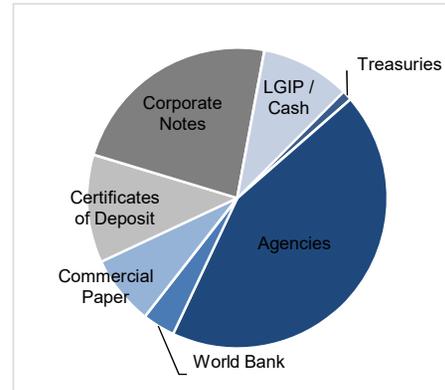
1. Performance Benchmark is the ICE Bank of America Merrill Lynch US 1-Year Treasury Bill Index.
2. Benchmark Plus Hurdle is the Performance Benchmark plus 15 basis points.
3. Since Inception performance began on July 19, 2017.

LGIP EM Asset Summary

| | |
|--------------------------|-------------------|
| Market Value | \$ 262,303,951.92 |
| Net Receivables/Payables | \$ 652,898.92 |
| Net Assets | \$ 262,956,850.84 |
| Units | 26,198,895.30 |
| Share Price | \$ 10.04 |

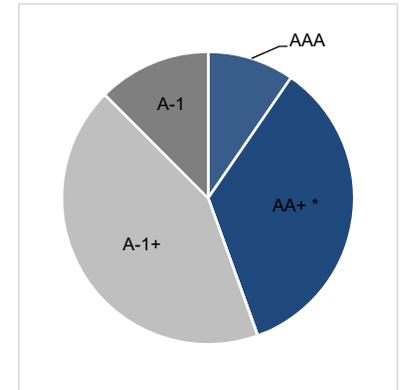
Asset Allocation

| | 9/30/2020 | 6/30/2020 | Limit |
|-------------------------|-----------|-----------|--------|
| Treasuries | 1.1% | 1.3% | 100.0% |
| Agencies | 43.4% | 41.5% | 100.0% |
| World Bank | 3.5% | 2.5% | 10.0% |
| Commercial Paper | 7.5% | 11.4% | 35.0% |
| Certificates of Deposit | 11.6% | 10.7% | 45.0% |
| Corporate Notes | 23.2% | 22.0% | 25.0% |
| LGIP / Cash | 9.6% | 10.4% | 15.0% |



S&P Ratings Distribution

| | 9/30/2020 | 6/30/2020 |
|-------|-----------|-----------|
| AAA | 9.6% | 10.4% |
| AA+ * | 34.9% | 30.5% |
| AA | 0.0% | 0.0% |
| AA- | 0.0% | 0.0% |
| A-1+ | 43.0% | 45.0% |
| A-1 | 12.5% | 14.0% |



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