The Annualized Earnings Rate for February 2022: 0.09%

LGIP Holidays
The LGIP will be closed for business on:

- Apr 15  Good Friday
- May 30  Memorial Day
- July 4  Independence Day

State Investment Fund Portfolio Composition
As of 2/28/2022

Total Net Assets: $21.0 billion

- U.S. Treasuries 26%
- U.S. Agencies 25%
- Repurchase Agreements (U.S. Treasury & Agency Collateral) 29%
- Commercial Paper 13%
- Corporate Notes 1%
- CDs, Time Deposits & Bankers Acceptances 6%

Book Value Conversion (FV/BV Factor): 100%
STATE INVESTMENT FUND PARTICIPANTS

MATURITY DISTRIBUTION & INTEREST SENSITIVITY

LGIP PERFORMANCE WITH BENCHMARKS - ANNUALIZED RETURNS %

<table>
<thead>
<tr>
<th></th>
<th>February 2022</th>
<th>One Year</th>
<th>Five Year</th>
<th>Ten Year</th>
</tr>
</thead>
<tbody>
<tr>
<td>LGIP</td>
<td>0.09</td>
<td>0.06</td>
<td>1.07</td>
<td>0.63</td>
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<tr>
<td>90 Day Treasury Bill</td>
<td>0.33</td>
<td>0.07</td>
<td>1.05</td>
<td>0.59</td>
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<tr>
<td>Crane Government MMF Average</td>
<td>0.01 (e)</td>
<td>0.01</td>
<td>0.67</td>
<td>0.34</td>
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<tr>
<td>Crane Taxable All MMF Average</td>
<td>0.02 (e)</td>
<td>0.02</td>
<td>0.83</td>
<td>0.44</td>
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</tbody>
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*e = estimate*