The Annualized Earnings Rate for March 2022: 0.16%

State Investment Fund Portfolio Composition
As of 3/31/2022

Total Net Assets: $20.0 billion

- U.S. Treasuries 26.7%
- U.S. Agencies 20.1%
- Repurchase Agreements (U.S. Treasury & Agency Collateral) 34.8%
- Commercial Paper 12.6%
- Corporate Notes 0.4%
- CDs, Time Deposits & Bankers Acceptances 5.4%

LGIP Holidays
The LGIP will be closed for business on:
- Apr 15 Good Friday
- May 30 Memorial Day
- July 4 Independence Day

Directory
LGIP Account Access
http://lgip.wisconsin.gov

LGIP Toll Free Number
877-947-7665
877-WIS-POOL

LGIP Administrator
Department of Administration
Shawn Nelson
(608) 266-3711
Fax: (608) 223-6578
lgip@wisconsin.gov

LGIP Fund Manager
State of WI Investment Board
Andrea Ruiz, CFA, CPA
Gretchen Wegner, CFA, CPA
Ping Wong, CFA
(608) 266-2045
STATE INVESTMENT FUND PARTICIPANTS

- Local Government Investment Pool
- State of Wisconsin Agencies
- Wisconsin Retirement System

MATURITY DISTRIBUTION & INTEREST SENSITIVITY

Weighted Average Maturity (WAM*):
40 Days

*WAM represents the average number of days to the earlier of next interest rate reset or maturity.

Weighted Average Life (WAL**):
50 Days

**WAL represents the average number of days to final maturity.

LGIP PERFORMANCE WITH BENCHMARKS - ANNUALIZED RETURNS %

<table>
<thead>
<tr>
<th></th>
<th>March 2022</th>
<th>One Year</th>
<th>Five Year</th>
<th>Ten Year</th>
</tr>
</thead>
<tbody>
<tr>
<td>LGIP</td>
<td>0.16</td>
<td>0.07</td>
<td>1.07</td>
<td>0.63</td>
</tr>
<tr>
<td>90 Day Treasury Bill</td>
<td>0.44</td>
<td>0.11</td>
<td>1.05</td>
<td>0.59</td>
</tr>
<tr>
<td>Crane Government MMF Average</td>
<td>0.02 (e)</td>
<td>0.01</td>
<td>0.67</td>
<td>0.34</td>
</tr>
<tr>
<td>Crane Taxable All MMF Average</td>
<td>0.09 (e)</td>
<td>0.03</td>
<td>0.83</td>
<td>0.44</td>
</tr>
</tbody>
</table>

e = estimate