LSU Deposit and Collateral Report For the Quarter Ended September 30, 2016

| Deposits Requiring Posting of Collateral: | | Demand Deposit Sweep/MMA Repurchase | | Certificates of Deposit | | Total Deposits in Financial Institutions | | Collateral (1) | |
|---|------------------|---|-------------|-------------------------------|---------|--|-------------|-------------------|-------------|
| LSU A&M and LSU Health New Orleans | | | | | | | | | |
| Chase - LSU, Health Plan Premium | | \$ | 163,381,992 | | | \$ | 163,381,992 | \$ | 217,207,395 |
| Capital One - LSU-A | | | 4,604,960 | | | | 4,604,960 | | 4,354,960 |
| St. Landry Bank - LSU-E | | | 192,958 | | | | 192,958 | | 1,000,071 |
| Chase-HSCNO | | | 18,145,981 | | 18,600 | | 18,164,581 | | 31,355,043 |
| | Total | \$ | 186,325,891 | \$ | 18,600 | \$ | 186,344,491 | \$ | 253,917,469 |
| LSU Health Shreveport | | | | | | | | | |
| US Bank | | \$ | 4,492 | | | \$ | 4,492 | \$ | 250,000 |
| Regions Bank-EA Conway | | | 1,417,307 | | | | 1,417,307 | | 1,440,653 |
| Regions Bank-Huey P Long | | | 460,977 | | | | 460,977 | | 465,197 |
| Regions Bank-Shreveport | | \$ | 59,740,784 | | | \$ | 59,740,784 | \$ | 68,000,711 |
| Regions Bank-Shreveport Endowment Fds | | | 6,931,481 | | | | 6,931,481 | | |
| Č I | Total | \$ | 68,555,041 | \$ | - | \$ | 68,555,041 | \$ | 70,156,561 |
| LSU Health Care Services Division | | | | | | | | | |
| JP Morgan Chase (HCSD) | | \$ | 43,602,414 | | | \$ | 43,602,414 | \$ | 46,503,595 |
| Capital One (MCLNO Trust Fund) | | | 4,083,997 | | | | 4,083,997 | | 9,687,851 |
| | Total | \$ | 47,686,411 | \$ | - | \$ | 47,686,411 | \$ | 56,191,446 |
| LSU - Shreveport | | | | | | | | | |
| Campus Federal Credit Union | | | | \$ | 100,213 | \$ | 100,213 | \$ | 250,000 |
| Capital One (Hibernia National Bank) | | \$ | 7,185,558 | | | | 7,185,558 | | 9,136,003 |
| , , | Total | \$ | 7,185,558 | \$ | 100,213 | \$ | 7,285,771 | \$ | 9,386,003 |
| Total Requiring Collateral | | \$ | 309,752,901 | \$ | 118,813 | \$ | 309,871,714 | \$ | 389,651,479 |
| Deposits In Trust or Federal Obligations | Not Requiring Co | llate | ral | | | | | | |
| Repo's (Bank of New York) | | \$ | 31,599,035 | | | \$ | 31,599,035 | | |
| Federated Money Markets | | \$ | 49,185,841 | | | \$ | 49,185,841 | | |
| Federated Funds-Treas. Oblig. (2) | | Ŷ | 13,812 | | | ¥ | 13,812 | | |
| | Total | \$ | 80,798,688 | \$ | - | \$ | 80,798,688 | | |
| | Total Deposits | | 390,551,589 | \$ | 118,813 | \$ | 390,670,402 | | |

(2) One Group & Federated Funds are no-load, open ended mutual funds investing is U.S. Treasury obligations.

LSU Investment Summary For the Quarter Ended September 30, 2016

| | | | | er Ended Septemb | | | | | |
|---|-----------------------------------|-------------------------------|----------------------------------|-------------------|-------------------|-------------------|-------------------|-------------------|--------------|
| | As of 7/1/2016 | | /30/2016 | | 2/31/2016 | | /31/2017 | | 6/30/2017 |
| Fund Description Current Funds | Value | Cost | Market Value | Cost | Market Value | Cost | Market Value | Cost | Market Value |
| Cash/Sweeps | \$220,965,188 | \$298,452,168 | \$298,452,168 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 |
| Money Market Accounts/Repos (A) | \$2,007,708 | \$7,137,665 | \$7,137,665 | \$0 \$0 | \$0 | \$0 | \$0 | \$0 | \$0 \$0 |
| Certificates of Deposit | \$100,213 | \$100,213 | \$100,213 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 |
| Treasury Notes | \$12,142,653 | \$11,546,211 | \$12,038,838 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 |
| CMO's | \$614,148 | \$444,892 | \$447,846 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 |
| Agency Securities (B) | \$91,221,542 | \$104,166,209 | \$106,777,636 | \$0 | \$0 | \$0 | \$0 \$0 | \$0 | \$0 |
| Mortgaged Backed Securities Equity Securities (C) | \$37,344,568 \$61,043 | \$35,034,733 \$0 | \$35,800,847 \$68,148 | \$0 \$0 | \$0 \$0 | \$0 \$0 | \$0 \$0 | \$0 \$0 | \$0 \$0 |
| Bond Mutual Funds | \$45,093,538 | \$46,697,531 | \$45,023,968 | \$0 \$0 | \$0 \$0 | \$0 \$0 | \$0 \$0 | \$0 \$0 | \$0 \$0 |
| Municipal Bonds (E) | \$60,025,003 | \$61,402,164 | \$62,817,171 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 |
| Corporate Bonds (D) | \$181,950,335 | \$178,919,146 | \$183,946,167 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 |
| Total | \$651,525,939 | \$743,900,932 | \$752,610,667 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 |
| Endowment Funds | | | | | | | | | |
| Cash/Sweeps | \$6,930,453 | \$6,931,481 | \$6,931,481 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 |
| Money Market Accounts/Repos (A) | \$0 | \$1,440,718 | \$1,440,718 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 |
| Certificates of Deposit | \$18,600 | \$18,600 | \$18,600 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 |
| Agency Securities (B) Mortgaged Backed Securities | \$5,602,078 \$1,319,316 | \$4,978,944 \$1,133,095 | \$5,068,759 \$1,149,500 | \$0 \$0 | \$0 \$0 | \$0 \$0 | \$0 \$0 | \$0 \$0 | \$0 \$0 |
| Equity Securities (C) | \$9,730,180 | \$6,171,551 | \$10,054,907 | \$0 \$0 | \$0 \$0 | \$0 \$0 | \$0 \$0 | \$0 \$0 | \$0 \$0 |
| Mutual Funds | \$49,429,471 | \$49,873,028 | \$53,508,849 | \$0 | \$0 | \$0 \$0 | \$0 \$0 | \$0 | \$0 \$0 |
| Municipal Bonds (E) | \$1,256,822 | \$1,153,189 | \$1,176,339 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 |
| Corporate Bonds (D) | \$7,404,973 | \$6,547,513 | \$6,920,005 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 |
| Total | \$81,691,893 | \$78,248,119 | \$86,269,158 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 |
| Other Funds | | | | | | | | | |
| Cash/Sweeps | \$4,228,577 | \$4,369,228 | \$4,369,228 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 |
| Money Market Accounts/Repos (A) | \$102,033,060 | \$72,206,517 | \$72,206,517 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 |
| Agency Securities (B) | \$7,876,330 | \$7,215,695 | \$7,809,736 | \$0 \$0 | \$0 \$0 | \$0 \$0 | \$0 \$0 | \$0 \$0 | \$0 \$0 |
| Equity Securities (C) Total | \$464,950 \$114,619,212 | \$0 \$83,805,252 | \$432,909 \$84,832,202 | \$0 \$0 | \$0 \$0 | \$0 \$0 | \$0 \$0 | \$0 \$0 | \$0 \$0 |
| Grand Total | \$847,837,044 | \$905,954,303 | \$923,712,027 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 |
| | \$011,001,011 | \$000,004,000 | <i>Q020,712,027</i> | <u> </u> | ΨŬ | ţ, | ψŰ | <u><u></u></u> | ţ, |
| Deposits in Financial Institutions Total Cash/Sweeps/MMA/Repos | \$336,164,986 | \$390.537.777 | \$390.537.777 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 |
| Total Certificates of Deposit | \$330,104,980 | \$118,813 | \$118,813 | \$0 \$0 | \$0 \$0 | \$0 \$0 | \$0 \$0 | \$0 \$0 | \$0 \$0 |
| US Gov Related Securities | \$16,295 | \$13,812 | \$13,812 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 \$0 |
| Total Deposits | \$336,300,094 | \$390,670,402 | \$390,670,402 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 |
| Other Investments | | | | | | | | | |
| Treasury Notes | \$12,142,653 | \$11,546,211 | \$12,038,838 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 |
| CMO's | \$614,148 | \$444,892 | \$447,846 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 |
| Agency Securities (B) Mortgaged Backed Securities | \$104,699,950 \$38,663,884 | \$116,360,848 \$36,167,828 | \$119,656,131 \$36,950,347 | \$0 \$0 | \$0 \$0 | \$0 \$0 | \$0 \$0 | \$0 \$0 | \$0 \$0 |
| Equity Securities (C) | \$10,256,173 | \$6,171,551 | \$10,555,964 | \$0 \$0 | \$0 \$0 | \$0 \$0 | \$0 \$0 | \$0 \$0 | \$0 \$0 |
| Bond Mutual Funds | \$45,093,538 | \$46,697,531 | \$45,023,968 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 |
| Mutual Funds | \$49,429,471 | \$49,873,028 | \$53,508,849 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 |
| Municipal Bonds (E) | \$61,281,825 | \$62,555,353 | \$63,993,510 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 |
| Corporate Bonds (D) | \$189,355,308 | \$185,466,659 | \$190,866,172 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 |
| Total Other | \$511,536,950 | \$515,283,901 | \$533,041,625 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 \$0 |
| Grand Total | \$847,837,044 | \$905,954,303 | \$923,712,027 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 |
| LSU Paid Campuses Current Funds | | | | | | | | | |
| Cash/Sweeps | \$122,925,583 | \$186,325,891 | \$186,325,891 | | | | | | |
| Money Market Accounts/Repos (A) | ψ122,020,000 | \$7,137,638 | \$7,137,638 | | | | | | |
| Certificates of Deposit | | . ,, | | | | | | | |
| Treasury Notes | \$12,142,653 | \$11,546,211 | \$12,038,838 | | | | | | |
| CMO's | \$614,148 | \$444,892 | \$447,846 | | | | | | |
| Agency Securities (B) | \$85,959,811 \$24,548,252 | \$98,908,406 | \$101,524,214 | | | | | | |
| Mortgaged Backed Securities Equity Securities (C) | \$34,548,252 \$61,043 | \$32,306,981 | \$33,123,858 \$68,148 | | | | | | |
| Bond Mutual Funds | \$45,093,538 | \$46,697,531 | \$45,023,968 | | | | | | |
| Municipal Bonds (E) | \$57,320,194 | \$57,761,854 | \$59,166,554 | | | | | | |
| Corporate Bonds (D) | \$179,633,824 | \$176,622,208 | \$181,649,287 | | | | | | |
| Total | \$538,299,046 | \$617,751,612 | \$626,506,242 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 |
| | | | | | | | | | |
| Endowment Funds | | A | A1 1 1 A - 1 - | | | | | | |
| Money Market Accounts/Repos (A) | ¢40 c00 | \$1,440,718 | \$1,440,718 | | | | | | |
| Certificates of Deposit Agency Securities (B) | \$18,600 \$5,602,078 | \$18,600 \$4,978,944 | \$18,600 \$5,068,759 | | | | | | |
| Mortgaged Backed Securities | \$1,319,316 | \$1,133,095 | \$1,149,500 | | | | | | |
| Equity Securities (C) | \$9,722,530 | \$6,163,901 | \$10,041,038 | | | | | | |
| Municipal Bonds | \$1,256,822 | \$1,153,189 | \$1,176,339 | | | | | | |
| Corporate Bonds (D) | \$7,404,973 | \$6,547,513 | \$6,920,005 | | | | | | |
| Total | \$25,324,319 | \$21,435,960 | \$25,814,959 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 |
| Other Funds | | | | | | | | | |
| Money Market Accounts/Repos (A) | \$64,520,398 | \$32,135,509 | \$32,135,509 | | | | | | |
| Agency Securities (B) | \$7,876,330 | \$7,215,695 | \$7,809,736 | | | | | | |
| Total | \$72,396,728 | \$39,351,204 | \$39,945,245 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 |
| Grand Total | \$636,020,093 | \$678,538,776 | \$692,266,446 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 |

| LSU |
|--|
| Investment Summary |
| For the Quarter Ended September 30, 2016 |

| | | | For the Quarter | Ended September | 30, 2016 | | | | | |
|---------------------------------|--------------------------|---------------------------|---------------------------|------------------|--------------|------------|--------------|------------------|--------------|--|
| | As of 7/1/2016 | As of 9/30/2016 | | As of 12/31/2016 | | As of 3/3 | 31/2017 | As of 06/30/2017 | | |
| Fund Description | Value | Cost | Market Value | Cost | Market Value | Cost | Market Value | Cost | Market Value | |
| LSU Health Shreveport | | | | | | | | | | |
| Current Funds | | | | | | | | | | |
| Cash/Sweeps S. | \$52,626,700 | \$59,745,276 | \$59,745,276 | | | | | | | |
| Cash/Sweeps C. | \$1,290,500 | \$1,417,307 | \$1,417,307 | | | | | | | |
| Cash/Sweeps H. | \$499,056 | \$460,977 | \$460,977 | | | | | | | |
| Cash/Sweeps | \$54,416,256 | \$61,623,560 | \$61,623,560 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | |
| Money Market Accounts/Repos (A) | \$1,506,001 | \$3 | \$3 | | | | | | | |
| Treasury Notes (B) | | | | | | | | | | |
| Agency Securities (B) | \$5,261,731 | \$5,257,803 | \$5,253,422 | | | | | | | |
| Mortgaged Backed Securities (B) | \$2,796,316 | \$2,727,752 | \$2,676,989 | | | | | | | |
| Municipal Bonds (E) | \$2,704,809 | \$3,640,310 | \$3,650,617 | | | | | | | |
| Corporate Bonds (D) | \$2,316,511 | \$2,296,938 | \$2,296,880 | | | | | | | |
| Total | \$69,001,624 | \$75,546,366 | \$75,501,471 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | |
| Endowment Funds | | | | | | | | | | |
| Cash/Sweeps | \$6,930,453 | \$6,931,481 | \$6,931,481 | | | | | | | |
| Equity Securities (C) | \$7,650 | \$7,650 | \$13,869 | | | | | | | |
| Mutual Funds | \$49,429,471 | \$49,873,028 | \$53,508,849 | | | | | | | |
| Total | \$56,367,574 | \$56,812,159 | \$60,454,199 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | |
| Grand Total | \$125,369,198 | \$132,358,525 | \$135,955,670 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | |
| LSU HCSD | \$120,000,100 | \$102,000,020 | \$100,000,010 | ţ. | ΨŬ | ţ, | ΨŬ | ψŪ | ψŪ | |
| Current Funds | | | | | | | | | | |
| Cash/Sweeps | \$43,641,215 | \$43,602,414 | \$43,602,414 | | | | | | | |
| Total | \$43,641,215 | \$43,602,414 | \$43,602,414 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | |
| lotal | ψ 4 0,041,210 | <i>4</i> 40,002,414 | φ 40,002,414 | ψŪ | Ψ | ψŪ | ΨŪ | ψŪ | ψυ | |
| Other Funds | | | | | | | | | | |
| Cash/Sweeps | \$3,943,346 | \$4,083,997 | \$4,083,997 | | | | | | | |
| Money Market Accounts/Repos (A) | \$37,512,662 | \$40,071,008 | \$40,071,008 | | | | | | | |
| Equity Securities (C) | \$464.950 | φ+0,071,000 | \$432,909 | | | | | | | |
| US Gov Related Securities | \$16,295 | \$13,812 | \$13.812 | | | | | | | |
| Total | \$41,937,253 | \$44,168,817 | \$44,601,726 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | |
| Grand Total | \$85,578,468 | \$87.771.231 | \$88,204,140 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | |
| LSU - Shreveport | <i>voo,o</i> , | v o.,, _v . | <i>400,201,110</i> | ֥ | | * * | * * | * * | * * | |
| Current Funds * | | | | | | | | | | |
| Cash/Sweeps | (\$17,866) | \$6,900,303 | \$6,900,303 | | | \$0 | \$0 | | | |
| Money Market Accounts/Repos (A) | \$501,707 | \$24 | \$24 | | | \$0 \$0 | \$0 \$0 | | | |
| Certificates of Deposit | \$100,213 | \$100,213 | \$100,213 | | | φυ | φυ | | | |
| Total | \$584,054 | \$7,000,540 | \$7,000,540 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | |
| lotal | \$004,004 | \$1,000,040 | \$1,000,040 | ψ υ | ţ. | ţ. | ΨŬ | ψŪ | ψ υ | |
| Other Funds | | | | | | | | | | |
| Cash/Sweeps | \$285,231 | \$285,231 | \$285,231 | | | | | | | |
| Total | \$285,231 | \$285,231 | \$285,231 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | |
| Grand Total | \$869,285 | \$7,285,771 | \$7,285,771 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | |
| | | | 4000 740 007 | | | | | | | |
| System Total | \$847,837,044 | \$905,954,303 | \$923,712,027 | \$0 | \$0 | \$0 | \$0 | \$0 | \$0 | |

Negative balance in the cash/Sweeps section of the current funds does not respresent an actual negative bank balance, rather it represents a timing difference of the allocation of the current funds.
** Small endowment funds at LSUS were moved to the LSUS Foundation to accommodate Workday
*** LSU Paid Campuses include the following: LSU, LSU Ag Center, LSUA, LSUE, LSU Health New Orleans, and the LSU Pennington Biomedical Research Cente

BENCHMARK NOTES (Example Only) (A) Benchmarked against 90 day T-Bil (B) Benchmarked against Barclay's US Agg Bond TR USC (C) US equities benchmarked against Russell 3000 and international against MSCI emerging market (D) Benchmarked against XYZ (C) Denotmarked against XYZ

(E) Benchmarked against XYZ

Disclaimer: Pursuant to PM-9, corporate bonds/notes only available for investment beginning 7-1-2011 Louisiana law provides for restrictions on maturity and allocation and may effect benchmark comparisons



Investment Management Program Non Endowed Accounts **Realized Yield**

As of 9/30/2016



Non Endowed

Health Plan

Barclays Aggregate Bond Index



Investment Management Program Non Endowed Accounts **Total Return**

As of 9/30/2016



Non Endowed

Barclays Aggregate Bond Index



Non Endowed

Barclays Aggregate Bond Index



Investment Management Program Endowed Accounts **Realized Yield**

As of 9/30/2016



Endowment

Osher

Endowed Benchmark



Investment Management Program Endowed Accounts **Total Return**

As of 9/30/2016



Endowment

Osher

Endowed Benchmark