

LSU
Deposit and Collateral Report
For the Quarter Ended June 30, 2017

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	\$ 58,978,456		\$ 58,978,456	\$ 104,514,191
Capital One - LSU-A	1,856,379		1,856,379	1,856,379
St. Landry Bank - LSU-E	376,392		376,392	997,563
Campus Federal Credit Union - LSU-S		\$ 100,225	100,225	250,000
Capital One (Hibernia National Bank) - LSU-S	20,438,236		20,438,236	20,168,084
Chase-HSCNO	20,046,041	18,600	20,064,641	26,915,946
Total	\$ 101,695,504	\$ 118,825	\$ 101,814,329	\$ 154,702,163
LSU Health Shreveport				
US Bank	\$ 6,474		\$ 6,474	\$ 250,000
Regions Bank-Shreveport	\$ 57,662,539		\$ 57,662,539	\$ 65,831,473
Regions Bank-Shreveport Endowment Fds	6,883,023		6,883,023	
Total	\$ 64,552,036	\$ -	\$ 64,552,036	\$ 66,081,473
LSU Health Care Services Division				
JP Morgan Chase (HCSD)	\$ 72,234,882		\$ 72,234,882	\$ 173,015,734
Capital One (MCLNO Trust Fund)	4,879,243		4,879,243	8,163,868
Total	\$ 77,114,125	\$ -	\$ 77,114,125	\$ 181,179,602
<i>The extra collateral is due to receipt of \$93,900,930 for Bldg & Equip Leases on 6/29/2017; \$94,951,213 was transferred out to the State Treasury on 6/30/2017</i>				
Total Requiring Collateral	\$ 243,361,665	\$ 118,825	\$ 243,480,490	\$ 401,963,238
Deposits In Trust or Federal Obligations Not Requiring Collateral				
Federated Money Markets	\$ 43,906,115		\$ 43,906,115	
Federated Funds-Treas. Oblig. (2)	6,404		6,404	
Total	\$ 43,912,519	\$ -	\$ 43,912,519	
Total Deposits	\$ 287,274,184	\$ 118,825	\$ 287,393,009	

(1) Collateral amounts include FDIC coverage of \$250,000 on Demand Deposits, \$250,000 on CD's and \$250,000 by the National Credit Union Share Insurance Fund on deposits with Campus Federal Credit Union.

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

LSU
Investment Summary
For the Quarter Ended June 30, 2017

Fund Description	As of 7/1/2016		As of 9/30/2016		As of 12/31/2016		As of 3/31/2017		As of 06/30/2017	
	Value	Cost	Market Value	Cost	Market Value	Cost	Market Value	Cost	Market Value	
Current Funds										
Cash/Sweeps	\$220,965,188	\$298,452,168	\$298,452,168	\$229,016,147	\$229,016,147	\$230,465,341	\$230,465,341	\$231,313,374	\$231,313,374	
Money Market Accounts/Repos (A)	\$2,007,708	\$7,137,665	\$7,137,665	\$7,094,845	\$7,094,845	\$13,690,567	\$13,690,567	\$142	\$142	
Certificates of Deposit	\$100,213	\$100,213	\$100,213	\$0	\$0	\$100,214	\$100,214	\$100,225	\$100,225	
Treasury Notes	\$12,142,653	\$11,546,211	\$12,038,838	\$13,549,106	\$13,531,043	\$14,313,414	\$14,358,659	\$12,516,556	\$12,613,599	
CMO's	\$614,148	\$444,892	\$447,846	\$295,967	\$297,432	\$231,410	\$229,997	\$171,206	\$169,881	
Agency Securities (B)	\$91,221,542	\$104,166,209	\$106,777,636	\$129,520,232	\$127,520,554	\$128,562,240	\$125,769,478	\$132,354,378	\$129,722,977	
Mortgaged Backed Securities	\$37,344,568	\$35,034,733	\$35,800,847	\$33,785,445	\$34,007,628	\$33,070,084	\$32,699,084	\$29,629,504	\$29,240,979	
Equity Securities (C)	\$61,043	\$0	\$68,148	\$0	\$82,632	\$0	\$80,993	\$0	\$84,239	
Bond Mutual Funds	\$45,093,538	\$46,697,531	\$45,023,968	\$46,697,531	\$43,740,771	\$46,697,531	\$44,312,799	\$46,697,531	\$43,841,262	
Municipal Bonds (E)	\$60,025,003	\$61,402,164	\$62,817,171	\$86,580,039	\$85,214,042	\$90,261,772	\$87,412,596	\$92,464,531	\$89,828,023	
Corporate Bonds (D)	\$181,950,335	\$178,919,146	\$183,946,167	\$180,149,776	\$180,877,487	\$182,388,441	\$181,161,071	\$141,177,175	\$141,247,762	
Total	\$651,525,939	\$743,900,932	\$752,610,667	\$726,689,088	\$721,382,581	\$739,781,014	\$730,280,799	\$686,424,622	\$678,162,463	
Endowment Funds										
Cash/Sweeps	\$6,930,453	\$6,931,481	\$6,931,481	\$6,932,764	\$6,932,764	\$6,931,649	\$6,931,649	\$6,883,023	\$6,883,023	
Money Market Accounts/Repos (A)	\$0	\$1,440,718	\$1,440,718	\$603,750	\$603,750	\$1,027,257	\$1,027,257	\$175	\$175	
Certificates of Deposit	\$18,600	\$18,600	\$18,600	\$18,600	\$18,600	\$18,600	\$18,600	\$18,600	\$18,600	
Agency Securities (B)	\$5,602,078	\$4,978,944	\$5,068,759	\$5,969,659	\$5,969,885	\$6,142,285	\$5,947,958	\$6,142,285	\$5,930,359	
Mortgaged Backed Securities	\$1,319,316	\$1,133,095	\$1,149,500	\$1,131,649	\$1,133,459	\$1,003,842	\$995,743	\$1,003,842	\$998,929	
Equity Securities (C)	\$9,730,180	\$6,171,551	\$10,054,907	\$6,171,551	\$10,305,270	\$5,529,539	\$9,467,424	\$5,666,168	\$9,769,145	
Mutual Funds	\$49,429,471	\$49,873,028	\$53,508,849	\$50,616,414	\$53,065,832	\$49,031,286	\$52,792,444	\$50,036,721	\$53,956,268	
Municipal Bonds (E)	\$1,256,822	\$1,153,189	\$1,176,339	\$1,137,890	\$1,125,955	\$2,329,895	\$2,314,737	\$2,289,573	\$2,287,741	
Corporate Bonds (D)	\$7,404,973	\$6,547,513	\$6,920,005	\$6,545,198	\$6,710,008	\$6,573,615	\$6,719,905	\$6,573,615	\$6,736,080	
Total	\$81,691,893	\$78,248,119	\$86,269,158	\$79,127,475	\$85,865,523	\$78,587,968	\$86,215,717	\$78,614,002	\$86,580,320	
Other Funds										
Cash/Sweeps	\$4,228,577	\$4,369,228	\$4,369,228	\$4,592,416	\$4,592,416	\$5,006,335	\$5,006,335	\$5,165,268	\$5,165,268	
Money Market Accounts/Repos (A)	\$102,033,060	\$72,206,517	\$72,206,517	\$32,427,460	\$32,427,460	\$22,166,611	\$22,166,611	\$43,905,798	\$43,905,798	
Agency Securities (B)	\$7,876,330	\$7,215,695	\$7,809,736	\$946,267	\$974,065	\$946,267	\$973,594	\$839,273	\$866,895	
Equity Securities (C)	\$464,950	\$0	\$432,909	\$0	\$447,690	\$0	\$406,770	\$0	\$400,421	
Total	\$114,619,212	\$83,805,252	\$84,832,202	\$37,977,598	\$38,453,086	\$28,127,032	\$28,561,129	\$49,916,743	\$50,344,786	
Grand Total	\$847,837,044	\$905,954,303	\$923,712,027	\$843,794,161	\$845,701,190	\$846,496,014	\$845,057,645	\$814,955,367	\$815,087,569	
Deposits in Financial Institutions										
Total Cash/Sweeps/MMA/Repos	\$336,164,986	\$390,537,777	\$390,537,777	\$280,667,382	\$280,667,382	\$279,287,760	\$279,287,760	\$287,267,780	\$287,267,780	
Total Certificates of Deposit	\$118,813	\$118,813	\$118,813	\$18,600	\$18,600	\$118,814	\$118,814	\$118,825	\$118,825	
US Gov Related Securities	\$16,295	\$13,812	\$13,812	\$11,455	\$11,455	\$7,819	\$7,819	\$6,404	\$6,404	
Total Deposits	\$336,300,094	\$390,670,402	\$390,670,402	\$280,697,437	\$280,697,437	\$279,414,393	\$279,414,393	\$287,393,009	\$287,393,009	
Other Investments										
Treasury Notes	\$12,142,653	\$11,546,211	\$12,038,838	\$13,549,106	\$13,531,043	\$14,313,414	\$14,358,659	\$12,516,556	\$12,613,599	
CMO's	\$614,148	\$444,892	\$447,846	\$295,967	\$297,432	\$231,410	\$229,997	\$171,206	\$169,881	
Agency Securities (B)	\$104,699,950	\$116,360,848	\$119,656,131	\$136,436,158	\$134,464,504	\$135,650,792	\$132,691,030	\$139,335,936	\$136,520,231	
Mortgaged Backed Securities	\$38,663,884	\$36,167,828	\$36,950,347	\$34,917,094	\$35,141,087	\$34,073,926	\$33,694,827	\$30,633,346	\$30,239,908	
Equity Securities (C)	\$10,256,173	\$6,171,551	\$10,555,964	\$6,171,551	\$10,835,592	\$5,529,539	\$9,955,187	\$5,666,168	\$10,253,805	
Bond Mutual Funds	\$45,093,538	\$46,697,531	\$45,023,968	\$46,697,531	\$43,740,771	\$46,697,531	\$44,312,799	\$46,697,531	\$43,841,262	
Mutual Funds	\$49,429,471	\$49,873,028	\$53,508,849	\$50,616,414	\$53,065,832	\$49,031,286	\$52,792,444	\$50,036,721	\$53,956,268	
Municipal Bonds (E)	\$61,281,825	\$62,555,353	\$63,993,510	\$87,717,929	\$86,339,997	\$92,591,667	\$89,727,333	\$94,754,104	\$92,115,764	
Corporate Bonds (D)	\$189,355,308	\$185,466,659	\$190,866,172	\$186,694,974	\$187,587,495	\$188,962,056	\$187,880,976	\$147,750,790	\$147,983,842	
Total Other	\$511,536,950	\$515,283,901	\$533,041,625	\$563,096,724	\$565,003,753	\$567,081,621	\$565,643,252	\$527,562,358	\$527,694,560	
Grand Total	\$847,837,044	\$905,954,303	\$923,712,027	\$843,794,161	\$845,701,190	\$846,496,014	\$845,057,645	\$814,955,367	\$815,087,569	
LSU Paid Campuses										
Current Funds										
Cash/Sweeps	\$122,925,583	\$186,325,891	\$186,325,891	\$95,065,502	\$95,065,502	\$96,350,505	\$96,350,505	\$101,409,479	\$101,409,479	
Money Market Accounts/Repos (A)		\$7,137,638	\$7,137,638	\$6,994,628	\$6,994,628	\$13,690,562	\$13,690,562	\$24	\$24	
Certificates of Deposit						\$100,214	\$100,214	\$100,225	\$100,225	
Treasury Notes	\$12,142,653	\$11,546,211	\$12,038,838	\$11,550,399	\$11,531,312	\$11,516,556	\$11,562,405	\$11,516,556	\$11,614,639	
CMO's	\$614,148	\$444,892	\$447,846	\$295,967	\$297,432	\$231,410	\$229,997	\$171,206	\$169,881	
Agency Securities (B)	\$85,959,811	\$98,908,406	\$101,524,214	\$124,764,524	\$122,807,297	\$123,804,915	\$121,052,389	\$126,247,602	\$123,649,583	
Mortgaged Backed Securities	\$34,548,252	\$32,306,981	\$33,123,858	\$31,948,338	\$32,219,678	\$31,243,441	\$30,925,743	\$29,178,985	\$28,799,935	
Equity Securities (C)	\$61,043	\$0	\$68,148	\$0	\$82,632	\$0	\$80,993	\$0	\$84,239	
Bond Mutual Funds	\$45,093,538	\$46,697,531	\$45,023,968	\$46,697,531	\$43,740,771	\$46,697,531	\$44,312,799	\$46,697,531	\$43,841,262	
Municipal Bonds (E)	\$57,320,194	\$57,761,854	\$59,166,554	\$72,424,273	\$71,158,869	\$74,040,562	\$71,288,221	\$76,393,825	\$73,883,074	
Corporate Bonds (D)	\$179,633,824	\$176,622,208	\$181,649,287	\$174,345,013	\$175,082,042	\$176,619,152	\$175,937,498	\$139,912,789	\$139,989,782	
Total	\$538,299,046	\$617,751,612	\$626,506,242	\$564,086,175	\$558,980,163	\$574,294,848	\$564,991,326	\$531,628,222	\$523,542,123	
Endowment Funds										
Money Market Accounts/Repos (A)		\$1,440,718	\$1,440,718	\$603,750	\$603,750	\$1,027,257	\$1,027,257	\$175	\$175	
Certificates of Deposit	\$18,600	\$18,600	\$18,600	\$18,600	\$18,600	\$18,600	\$18,600	\$18,600	\$18,600	
Agency Securities (B)	\$5,602,078	\$4,978,944	\$5,068,759	\$5,969,659	\$5,969,885	\$6,142,285	\$5,947,958	\$6,142,285	\$5,930,359	
Mortgaged Backed Securities	\$1,319,316	\$1,133,095	\$1,149,500	\$1,131,649	\$1,133,459	\$1,003,842	\$995,743	\$1,003,842	\$998,929	
Equity Securities (C)	\$9,722,530	\$6,163,901	\$10,041,038	\$6,163,901	\$10,291,671	\$5,521,889	\$9,452,924	\$5,658,518	\$9,754,139	
Municipal Bonds (E)	\$1,256,822	\$1,153,189	\$1,176,339	\$1,137,890	\$1,125,955	\$2,329,895	\$2,314,737	\$2,289,573	\$2,287,741	
Corporate Bonds (D)	\$7,404,973	\$6,547,513	\$6,920,005	\$6,545,198	\$6,710,008	\$6,573,615	\$6,719,905	\$6,573,615	\$6,736,080	
Total	\$25,324,319	\$21,435,960	\$25,814,959	\$21,570,647	\$25,853,328	\$22,617,383	\$26,477,124	\$21,686,608	\$25,726,023	
Other Funds										
Cash/Sweeps						\$285,231	\$285,231	\$286,025	\$286,025	
Money Market Accounts/Repos (A)	\$64,520,398	\$32,135,509	\$32,135,509	\$23,948,813	\$23,948,813	\$13,676,423	\$13,676,423	\$35,401,325	\$35,401,325	
Agency Securities (B)	\$7,876,330	\$7,215,695	\$7,809,736	\$946,267	\$974,065	\$946,267	\$973,594	\$839,273	\$866,895	
Total	\$72,396,728	\$39,351,204	\$39,945,245	\$24,895,080	\$24,922,878	\$14,907,921	\$14,935,248	\$36,526,623	\$36,554,245	
Grand Total	\$636,020,093	\$678,538,776	\$692,266,446	\$610,551,902	\$609,756,369	\$611,820,152	\$606,403,698	\$589,841,453	\$585,822,391	

LSU
Investment Summary
For the Quarter Ended June 30, 2017

Fund Description	As of 7/1/2016		As of 9/30/2016		As of 12/31/2016		As of 3/31/2017		As of 06/30/2017	
	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	\$51,644,845	\$51,644,845	\$60,966,063	\$60,966,063	\$57,669,013	\$57,669,013	
Cash/Sweeps C.	\$1,290,500	\$1,417,307	\$1,417,307	\$542,995	\$542,995	\$569,271	\$569,271			
Cash/Sweeps H.	\$499,056	\$460,977	\$460,977	\$377,510	\$377,510	\$341,643	\$341,643			
Cash/Sweeps	\$54,416,256	\$61,623,560	\$61,623,560	\$52,565,350	\$52,565,350	\$61,876,977	\$61,876,977	\$57,669,013	\$57,669,013	
Money Market Accounts/Repos (A)	\$1,506,001	\$3	\$3	\$4	\$4	\$5	\$5	\$118	\$118	
Treasury Notes (B)				\$1,998,707	\$1,999,731	\$2,796,858	\$2,796,254	\$1,000,000	\$998,960	
Agency Securities (B)	\$5,261,731	\$5,257,803	\$5,253,422	\$4,755,708	\$4,713,257	\$4,757,325	\$4,717,089	\$6,106,776	\$6,073,394	
Mortgaged Backed Securities (B)	\$2,796,316	\$2,727,752	\$2,676,989	\$1,837,107	\$1,787,950	\$1,826,643	\$1,773,341	\$450,519	\$441,044	
Municipal Bonds (E)	\$2,704,809	\$3,640,310	\$3,650,617	\$14,155,766	\$14,055,173	\$16,221,210	\$16,124,375	\$16,070,706	\$15,944,949	
Corporate Bonds (D)	\$2,316,511	\$2,296,938	\$2,296,880	\$5,804,763	\$5,795,445	\$5,769,289	\$5,763,573	\$1,264,386	\$1,257,980	
Total	\$69,001,624	\$75,546,366	\$75,501,471	\$81,117,405	\$80,916,910	\$93,248,307	\$93,051,614	\$82,561,518	\$82,385,458	
Endowment Funds										
Cash/Sweeps	\$6,930,453	\$6,931,481	\$6,931,481	\$6,932,764	\$6,932,764	\$6,931,649	\$6,931,649	\$6,883,023	\$6,883,023	
Equity Securities (C)	\$7,650	\$7,650	\$13,869	\$7,650	\$13,599	\$7,650	\$14,500	\$7,650	\$15,006	
Mutual Funds	\$49,429,471	\$49,873,028	\$53,508,849	\$50,616,414	\$53,065,832	\$49,031,286	\$52,792,444	\$50,036,721	\$53,956,268	
Total	\$56,367,574	\$56,812,159	\$60,454,199	\$57,556,828	\$60,012,195	\$55,970,585	\$59,738,593	\$56,927,394	\$60,854,297	
Grand Total	\$125,369,198	\$132,358,525	\$135,955,670	\$138,674,233	\$140,929,105	\$149,218,892	\$152,790,207	\$139,488,912	\$143,239,755	
LSU HCSD										
Current Funds										
Cash/Sweeps	\$43,641,215	\$43,602,414	\$43,602,414	\$78,215,039	\$78,215,039	\$72,237,859	\$72,237,859	\$72,234,882	\$72,234,882	
Total	\$43,641,215	\$43,602,414	\$43,602,414	\$78,215,039	\$78,215,039	\$72,237,859	\$72,237,859	\$72,234,882	\$72,234,882	
Other Funds										
Cash/Sweeps	\$3,943,346	\$4,083,997	\$4,083,997	\$4,592,416	\$4,592,416	\$4,721,104	\$4,721,104	\$4,879,243	\$4,879,243	
Money Market Accounts/Repos (A)	\$37,512,662	\$40,071,008	\$40,071,008	\$8,478,647	\$8,478,647	\$8,490,188	\$8,490,188	\$8,504,473	\$8,504,473	
Equity Securities (C)	\$464,950		\$432,909		\$447,690		\$406,770		\$400,421	
US Gov Related Securities	\$16,295	\$13,812	\$13,812	\$11,455	\$11,455	\$7,819	\$7,819	\$6,404	\$6,404	
Total	\$41,937,253	\$44,168,817	\$44,601,726	\$13,082,518	\$13,530,208	\$13,219,111	\$13,625,881	\$13,390,120	\$13,790,541	
Grand Total	\$85,578,468	\$87,771,231	\$88,204,140	\$91,297,557	\$91,745,247	\$85,456,970	\$85,863,740	\$85,625,002	\$86,025,423	
LSU - Shreveport										
Current Funds *										
Cash/Sweeps	(\$17,866)	\$6,900,303	\$6,900,303	\$3,170,256	\$3,170,256	\$0	\$0	\$0	\$0	
Money Market Accounts/Repos (A)	\$501,707	\$24	\$24	\$100,213	\$100,213	\$0	\$0	\$0	\$0	
Certificates of Deposit	\$100,213	\$100,213	\$100,213							
Total	\$584,054	\$7,000,540	\$7,000,540	\$3,270,469	\$3,270,469	\$0	\$0	\$0	\$0	
Other Funds										
Cash/Sweeps	\$285,231	\$285,231	\$285,231	\$0	\$0	\$0	\$0	\$0	\$0	
Total	\$285,231	\$285,231	\$285,231	\$0	\$0	\$0	\$0	\$0	\$0	
Grand Total	\$869,285	\$7,285,771	\$7,285,771	\$3,270,469	\$3,270,469	\$0	\$0	\$0	\$0	
System Total	\$847,837,044	\$905,954,303	\$923,712,027	\$843,794,161	\$845,701,190	\$846,496,014	\$845,057,645	\$814,955,367	\$815,087,569	

* Negative balance in the cash/Sweeps section of the current funds does not represent 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 Center

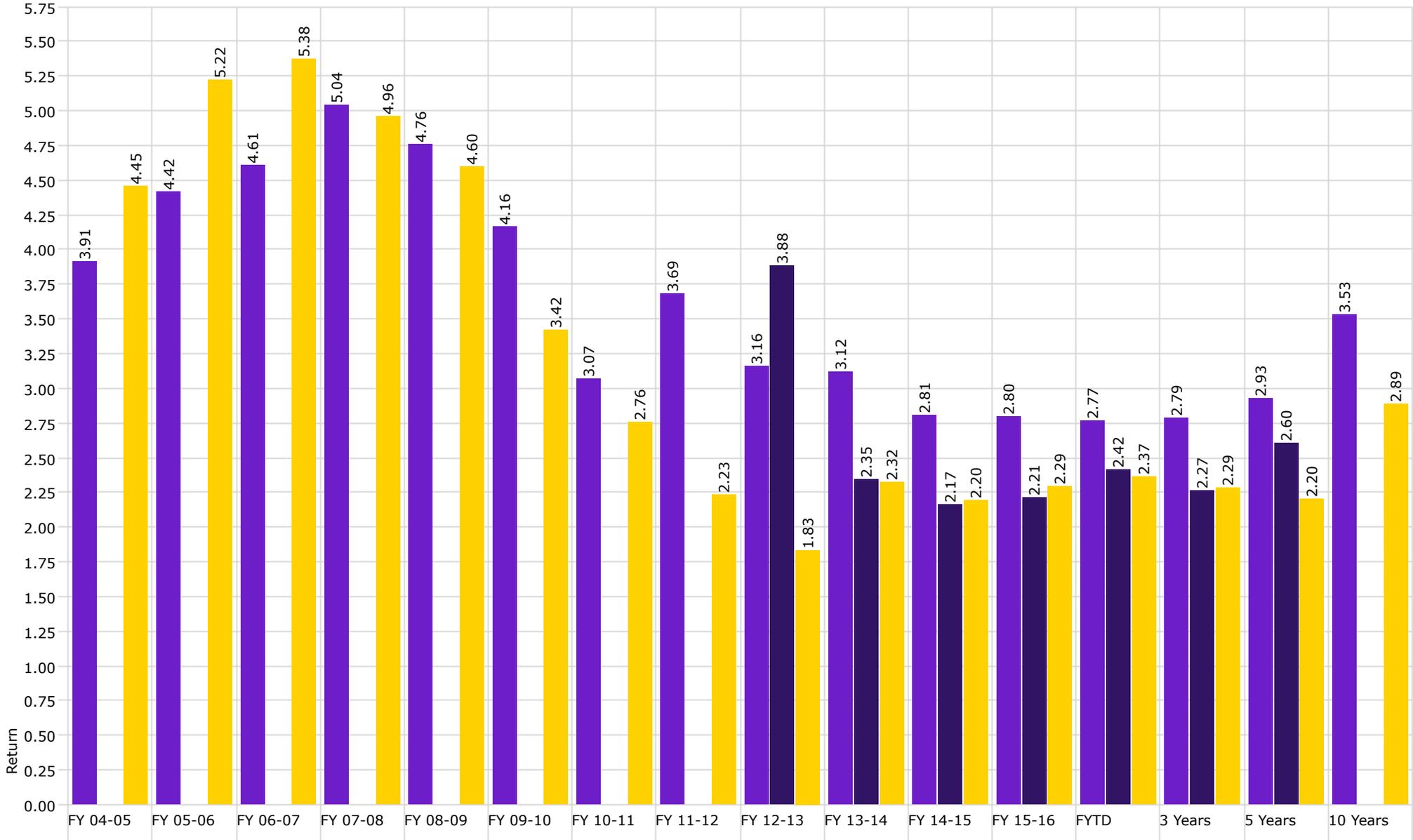
BENCHMARK NOTES (Example Only)
(A) Benchmarked against 90 day T-Bill
(B) Benchmarked against Barclay's US Agg Bond TR USD
(C) US equities benchmarked against Russell 3000 and international against MSCI emerging market
(D) Benchmarked against XYZ
(E) Benchmarked against XYZ

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 comparison:



Investment Management Program
Non Endowed Accounts
Realized Yield

As of 6/30/2017



■ Non Endowed

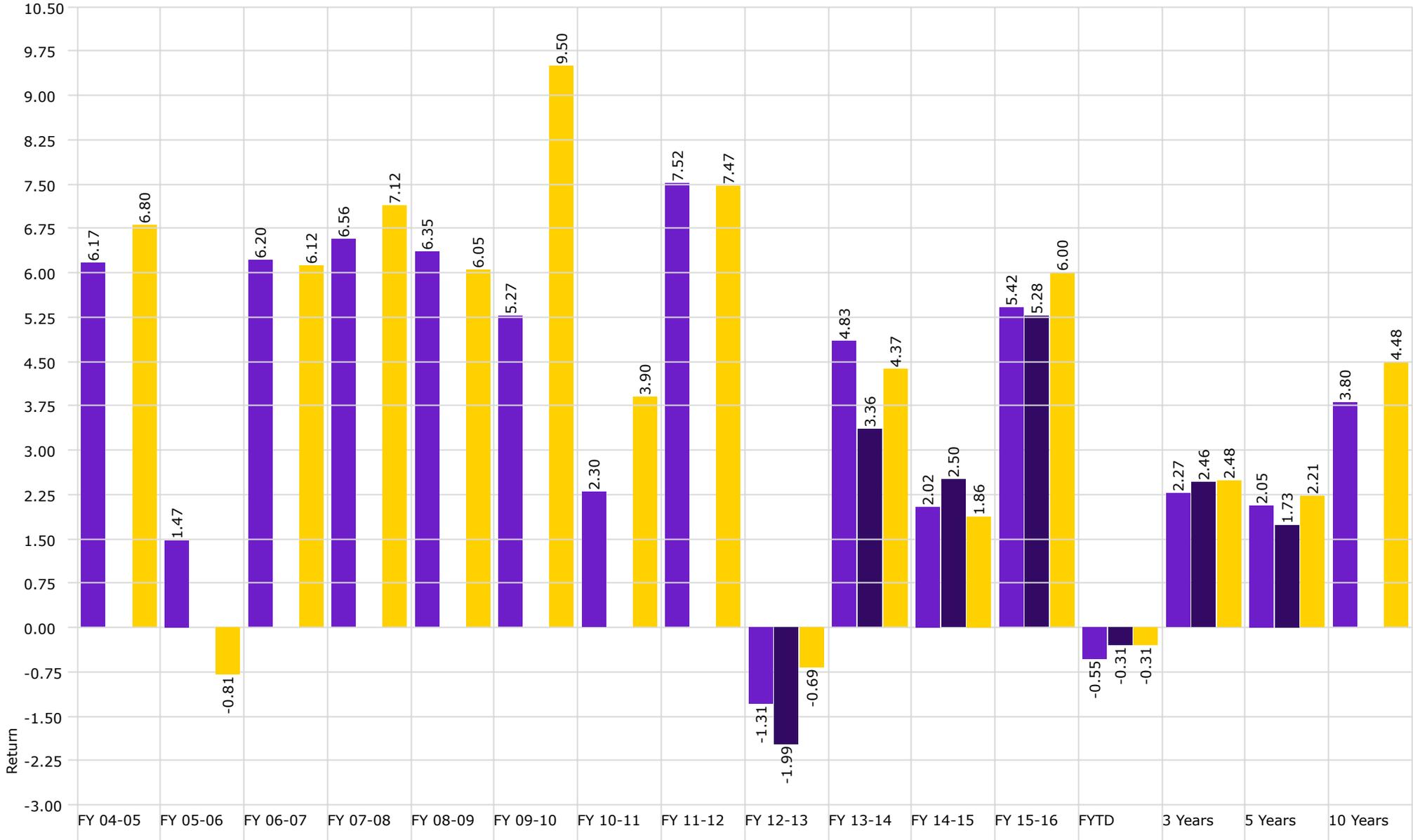
■ Health Plan

■ Barclays Aggregate Bond Index



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

As of 6/30/2017



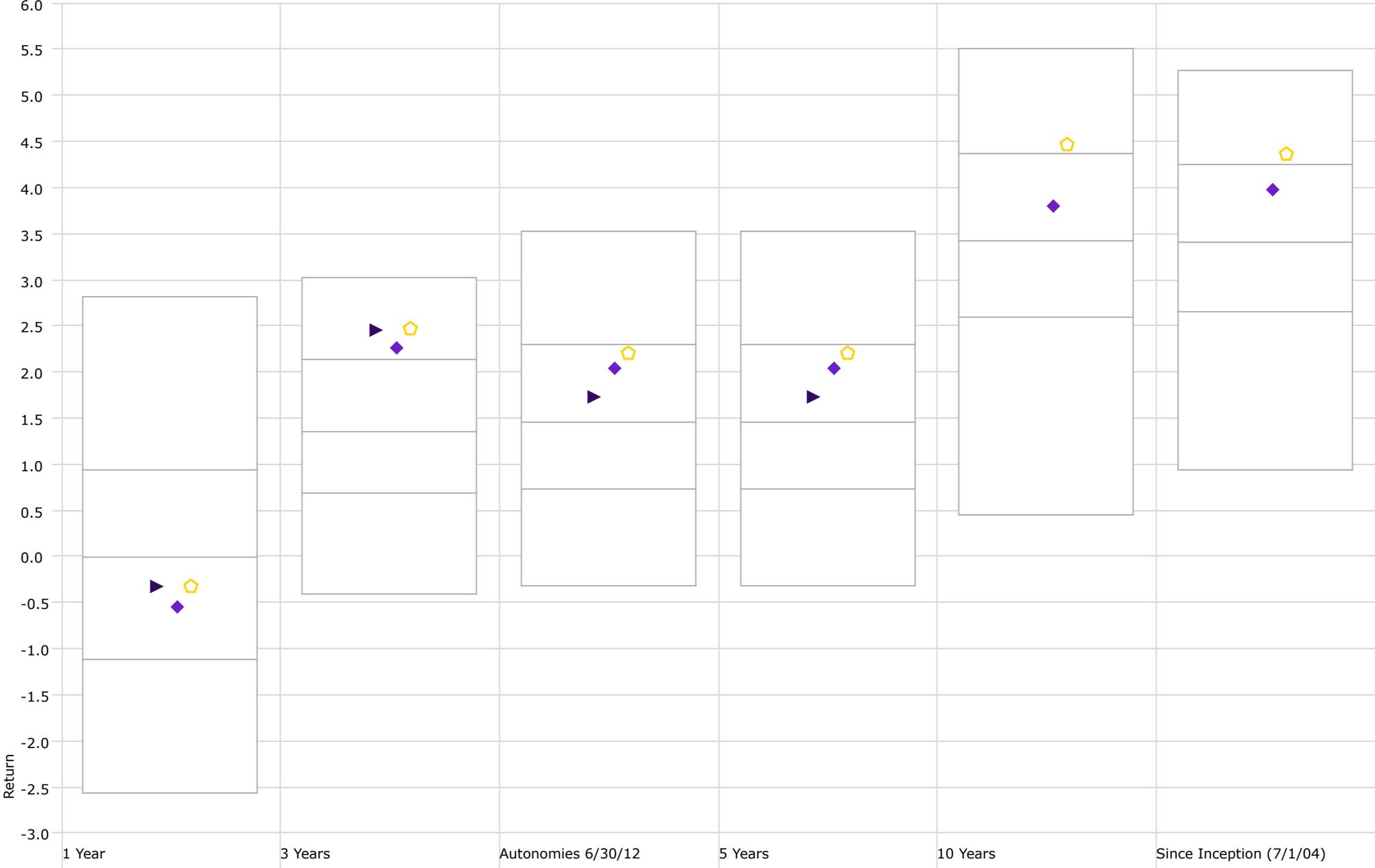
■ Non Endowed

■ Health Plan

■ Barclays Aggregate Bond Index

Performance Relative to Peer Group (Total Return)

Peer Group (5-95%): All Managed Investments - U.S. - Intermediate-Term Bond



◆ Non Endowed

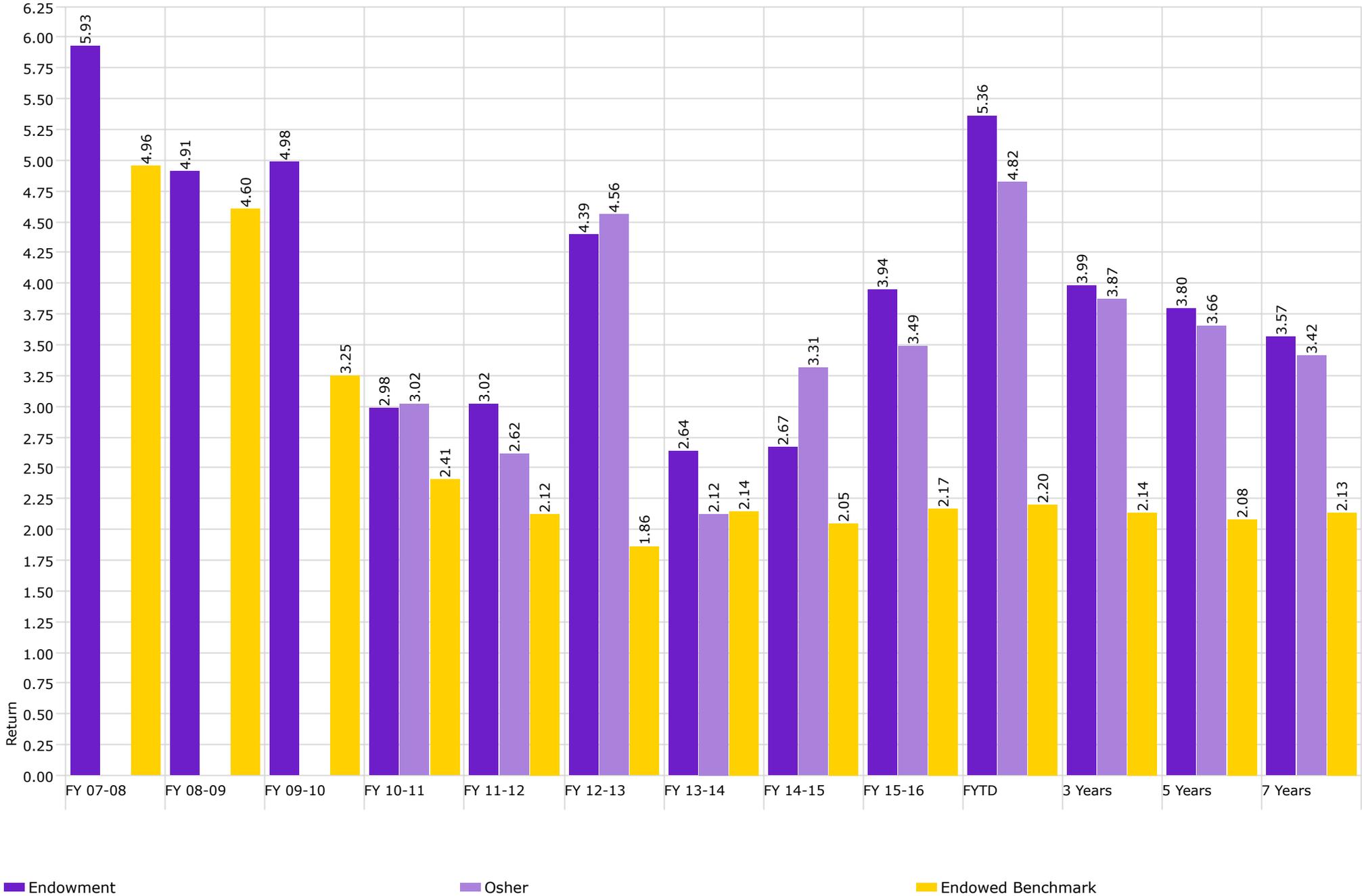
▶ Health Plan

⬠ Barclays Aggregate Bond Index



Investment Management Program Endowed Accounts **Realized Yield**

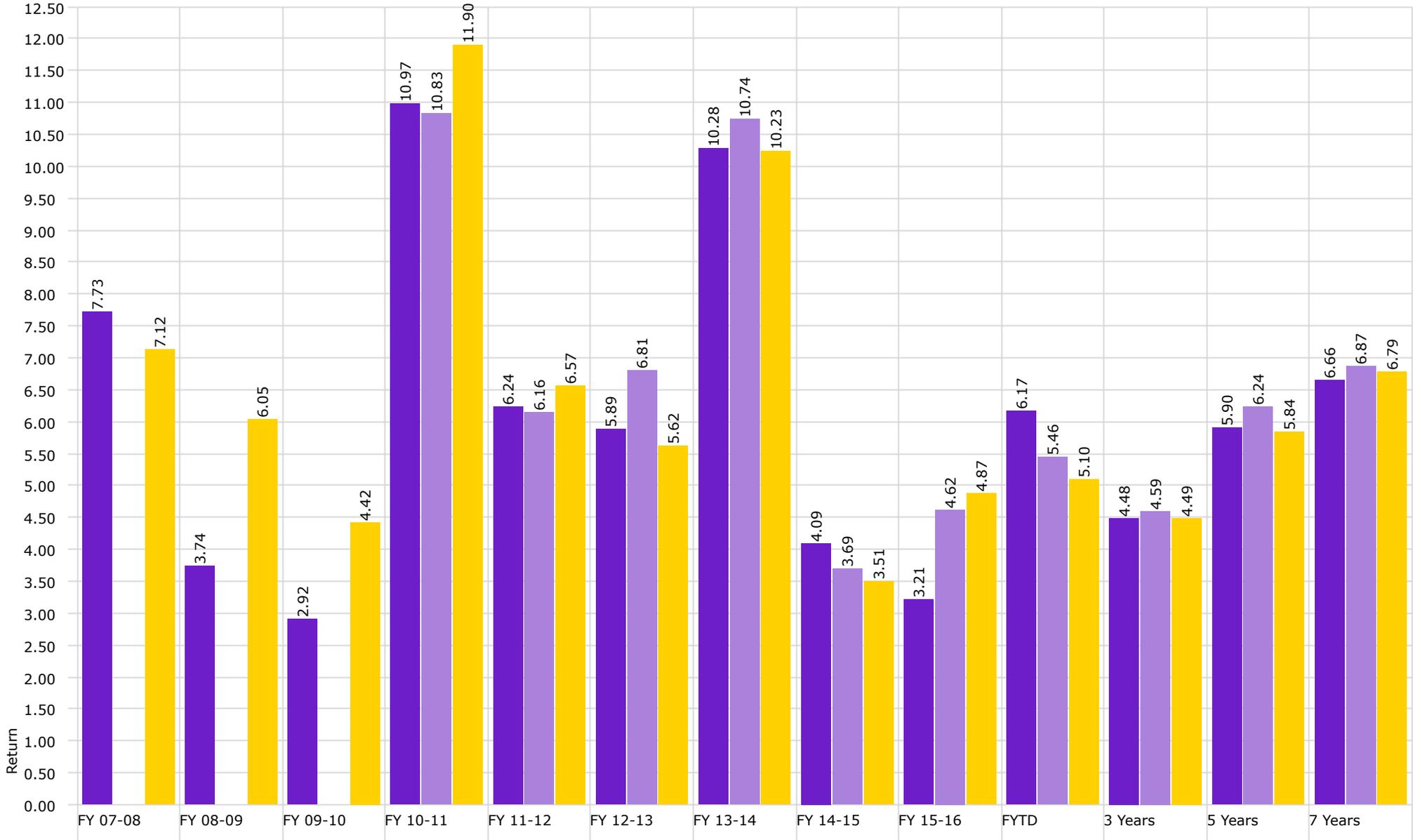
As of 6/30/2017





Investment Management Program Endowed Accounts **Total Return**

As of 6/30/2017



Endowment

Osher

Endowed Benchmark