LSU Deposit and Collateral Report For the Quarter Ended September 30, 2019

Deposits Requiring Posting of Collateral:	5	Demand Deposit Sweep/MMA Repurchase		Certificates of Deposit		Total Deposits in Financial Institutions		Collateral (1)			
LSU A&M, LSU Alexandria, LSU Eunice, LSU Shreveport, and LSU Health New Orleans											
Chase - LSU, Health Plan Premium	\$	186,806,738			\$	186,806,738	\$	221,207,683			
Cottonport Bank-LSU Ag Center		617,441				617,441		1,001,222			
Capital One - LSU-A		6,198,280				6,198,280		6,198,281			
St. Landry Bank - LSU-E		425,391				425,391		1,198,730			
Campus Federal Credit Union - LSU-S			\$	100,364		100,364		250,000			
Capital One (Hibernia National Bank) - LSU-S		28,186,549				28,186,549		28,357,876			
Chase-HSCNO		59,396,333		18,600		59,414,933		75,107,051			
Total	\$	281,630,732	\$	118,964	\$	281,749,696	\$	333,320,843			
LSU Health Shreveport											
JPMC-Shreveport	\$	70,683,655			\$	70,683,655	\$	97,750,000			
JPMC-Shreveport Endowment Fds		1,608,982				1,608,982					
Total	\$	72,292,637	\$	-	\$	72,292,637	\$	97,750,000			
LSU Health Care Services Division											
JP Morgan Chase (HCSD)	\$	81,683,701			\$	81,683,701	\$	89,850,000			
Capital One (MCLNO Trust Fund)		4,193,473				4,193,473		4,323,370			
Total	\$	85,877,174	\$	-	\$	85,877,174	\$	94,173,370			
Total Requiring Collateral	\$	439,800,543	\$	118,964	\$	439,919,507	\$	525,244,213			
				,				, ,			
Deposits In Trust or Federal Obligations Not Requiring Co Federated Money Markets	ollate \$	rai 15,297,617			\$	15,297,617					
Federated Funds-Treas. Oblig. (2)	Ψ	10,207,017			Ψ	10,207,017					
Tota	\$	15,297,617	\$		\$	15,297,617					
	; \$	455,098,160	\$	118,964	\$	455,217,124					

LSU Investment Summary For the Quarter Ended September 30, 2019

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	As of 7/1/2019	As of 9/			2/31/2019		/31/2020		6/30/2020
Fund Description	Value	Cost	Market Value	Cost	Market Value	Cost	Market Value	Cost	Market Value
Current Funds	* ****	A 400 000 000	A 400 000 000	**	**		^		**
Cash/Sweeps	\$306,865,611 \$0	\$433,998,088	\$433,998,088	\$0 \$0	\$0 \$0	\$0 \$0	\$0	\$0 \$0	
Money Market Accounts/Repos (A)		\$3,584,799	\$3,584,799			\$0 \$0	\$0 \$0	\$0 \$0	
Certificates of Deposit	\$100,364 \$21,227.616	\$100,364 \$24,248,173	\$100,364 \$25,076,720	\$0 \$0	\$0 \$0	\$0 \$0	\$0 \$0	\$0 \$0	
Treasury Notes Agency Securities (B)			\$25,076,720 \$107,507,611		\$0 \$0	\$0 \$0		\$0 \$0	
	\$126,643,680	\$106,921,423	\$20.172.349	\$0 \$0	\$0 \$0	\$0 \$0	\$0 \$0	\$0 \$0	
Mortgaged Backed Securities	\$21,114,859	\$20,134,112 \$0		\$0 \$0	\$0 \$0	\$0 \$0			
Equity Securities (C)	\$76,045	ەر \$46,697,531	\$72,202	\$0 \$0	\$0 \$0	\$0 \$0	\$0 \$0	\$0 \$0	
Bond Mutual Funds Municipal Bonds (E)	\$44,637,463 \$71,084,957	\$85,629,362	\$44,946,666 \$84,109,370	\$0 \$0	\$0 \$0	\$0 \$0	\$0 \$0	\$0 \$0	
Corporate Bonds (D)	\$182,155,503	\$181,683,271	\$184,810,343	\$0 \$0	\$0 \$0	\$0 \$0	\$0 \$0	\$0 \$0	\$0 \$0
Total	\$773,906,098	\$902,997,123	\$904,378,512	\$0 \$0	\$0 \$0	\$0 \$0	\$0 \$0	\$0 \$0	
	\$773,900,090	\$502,557,125	\$904,370,51Z	φU	φU	φU	φU	φU	φU
Endowment Funds									
Cash/Sweeps	\$2,155,226	\$1,608,982	\$1,608,982	\$0	\$0	\$0	\$0	\$0	\$0
Money Market Accounts/Repos (A)	\$0	\$1,319,073	\$1,319,073	\$0	\$0	\$0	\$0	\$0	\$0
Certificates of Deposit	\$18,600	\$18,600	\$18,600	\$0	\$0	\$0	\$0	\$0	\$0
Agency Securities (B)	\$2,458,460	\$2,060,880	\$2,066,080	\$0	\$0	\$0	\$0	\$0	
Mortgaged Backed Securities	\$2,061,535	\$1,763,865	\$1,801,620	\$0	\$0	\$0	\$0	\$0	
Equity Securities (C)	\$11,033,662	\$2,313,179	\$9,649,612	\$0	\$0	\$0	\$0	\$0	
Mutual Funds	\$62,469,830	\$57,440,989	\$63,561,655	\$0	\$0	\$0	\$0	\$0	
Municipal Bonds (E)	\$3,160,443	\$3,144,095	\$3,184,648	\$0	\$0	\$0	\$0	\$0	
Corporate Bonds (D)	\$9,703,121	\$10,847,437	\$11,139,224	\$0	\$0	\$0	\$0	\$0	\$0
Total	\$93,060,877	\$80,517,100	\$94,349,494	\$0	\$0	\$0	\$0	\$0	\$0
Other Funds									1
Cash/Sweeps	\$4,042,419	\$4,193,473	\$4,193,473	\$0	\$0	\$0	\$0	\$0	\$0
Money Market Accounts/Repos (A)	\$32,544,793	\$10,393,745	\$10,393,745	\$Ŭ	\$0 \$0	\$0	\$0	\$0	\$0 \$0
Agency Securities (B)	\$644,873	\$625,500	\$650,631	\$Ŭ	\$0	\$0	\$0	\$0	
Equity Securities (C)	\$380,085	\$0	\$350,226	\$0	\$0	\$0	\$0	\$0	
Total	\$37,612,170	\$15,212,718	\$15,588,075	\$0	\$0	\$0	\$0	\$0	
Grand Total	\$904,579,145	\$998,726,941	\$1,014,316,081	\$0	\$0	\$0	\$0	\$0	
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Deposits in Financial Institutions	¢045 000 040	¢455 000 400	¢455.000.400	* 0	¢0.	¢0	¢0.	¢0	* 0
Total Cash/Sweeps/MMA/Repos	\$345,608,049	\$455,098,160	\$455,098,160	\$0	\$0	\$0	\$0	\$0	
Total Certificates of Deposit	\$118,964	\$118,964	\$118,964	\$0 \$0	\$0 \$0	\$0 \$0	\$0	\$0 \$0	
Total Deposits Other Investments	\$345,727,013	\$455,217,124	\$455,217,124	\$U	\$U	\$U	\$0	\$U	۵ ۵
Treasury Notes	¢04 007 646	¢04 040 170	¢05 076 700	\$0	\$0	\$0	\$0	\$0	\$0
	\$21,227,616 \$129,747,013	\$24,248,173 \$109,607,803	\$25,076,720 \$110,224,322	\$0 \$0	\$0 \$0	\$0 \$0	\$0 \$0	\$0 \$0	
Agency Securities (B) Mortgaged Backed Securities	\$23,176,394	\$21,897,977	\$21,973,969	\$0 \$0	\$0 \$0	\$0 \$0	\$0 \$0	\$0 \$0	
				\$0 \$0	\$0 \$0	\$0 \$0	\$0 \$0	\$0 \$0	
Equity Securities (C) Bond Mutual Funds	\$11,489,792 \$44,637,463	\$2,313,179 \$46,697,531	\$10,072,040 \$44,946,666	\$0 \$0	\$0 \$0	\$0 \$0	\$0 \$0	\$0 \$0	
Mutual Funds	\$62,469,830	\$57,440,989	\$63,561,655	\$0 \$0	\$0 \$0	\$0 \$0	\$0 \$0	\$0 \$0	
	\$74,245,400	\$88,773,457	\$87,294,018	\$0 \$0	\$0 \$0	\$0 \$0	\$0 \$0	\$0 \$0	
Municipal Bonds (E) Corporate Bonds (D)	\$191,858,624	\$192,530,708	\$195,949,567	\$0 \$0	\$0 \$0	\$0 \$0	\$0 \$0	\$0 \$0	
Total Other	\$558,852,132	\$543,509,817	\$559,098,957	\$0 \$0	\$0 \$0	\$0 \$0	\$0 \$0	\$0 \$0	
Grand Total	\$904,579,145	\$998,726,941	\$1,014,316,081	\$0	\$0	\$0	\$0	\$0	
	\$904,579,145	\$990,720,941	\$1,014,310,001	پ ۵	پ ۵	\$U	\$U	Φ υ	φU
LSU Paid Campuses									
Current Funds	¢145.004.040	¢004 000 700	¢004 000 700						1
Cash/Sweeps	\$145,091,212	\$281,630,732	\$281,630,732						
Money Market Accounts/Repos (A)	¢400.004	\$3,584,799	\$3,584,799						1
Certificates of Deposit	\$100,364	\$100,364	\$100,364						
Agency Securities (B)	\$118,806,417	\$101,418,244	\$102,014,148						1
Mortgaged Backed Securities	\$21,073,826	\$20,091,807	\$20,131,885						1
Equity Securities (C)	\$76,045	AAA 007 FC 1	\$72,202				1	1	1
Bond Mutual Funds	\$44,637,463	\$46,697,531	\$44,946,666						1
Municipal Bonds (E)	\$56,657,029	\$75,176,005	\$73,582,342						1
Corporate Bonds (D)	\$158,183,933	\$158,430,493	\$160,716,063	**	**	**	**	**	
Total	\$544,626,289	\$687,129,975	\$686,779,201	\$0	\$0	\$0	\$0	\$0	\$0
Fundament Fund									1
Endowment Funds		A 4 A 4 A A =-	A / A / A / A						
Money Market Accounts/Repos (A)	A10.000	\$1,319,073	\$1,319,073						1
Certificates of Deposit	\$18,600	\$18,600	\$18,600						1
Agency Securities (B)	\$2,458,460	\$2,060,880	\$2,066,080						
Mortgaged Backed Securities	\$2,061,535	\$1,763,865	\$1,801,620						1
Equity Securities (C)	\$11,015,092	\$2,305,529	\$9,629,843						1
Municipal Bonds	\$3,160,443	\$3,144,095	\$3,184,648						1
Corporate Bonds (D)	\$9,703,121	\$10,847,437	\$11,139,224						ļ
Total	\$28,417,251	\$21,459,479	\$29,159,088	\$0	\$0	\$0	\$0	\$0	\$0
Other Funds									1
Money Market Accounts/Repos (A)	\$23,776,969	\$1,579,236	\$1,579,236						
Agency Securities (B)	\$644,873	\$625,500	\$650,631						
Total	\$24,421,842	\$2,204,736	\$2,229,867	\$0	\$0	\$0	\$0	\$0	\$0
Grand Total	\$597,465,382	\$710,794,190	\$718,168,156	\$0	\$0	\$0	\$0		
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LSU
Investment Summary
For the Quarter Ended September 30, 2019

For the Quarter Ended September 30, 2019									
	As of 7/1/2019	As of 9/3		As of 12/31/2019		As of 3/31/2020		As of 06/30/2020	
Fund Description	Value	Cost	Market Value	Cost	Market Value	Cost	Market Value	Cost	Market Value
LSU Health Shreveport									
Current Funds									
Cash/Sweeps S.	\$89,889,498	\$70,683,655	\$70,683,655						
Cash/Sweeps	\$89,889,498	\$70,683,655	\$70,683,655	\$0	\$0	\$0	\$0	\$0	\$0
Money Market Accounts/Repos (A)									
Treasury Notes (B)	\$21,227,616	\$24,248,173	\$25,076,720						
Agency Securities (B)	\$7,837,263	\$5,503,179	\$5,493,463						
Mortgaged Backed Securities (B)	\$41,033	\$42,305	\$40,464						
Municipal Bonds (E)	\$14,427,928	\$10,453,357	\$10,527,028						
Corporate Bonds (D)	\$23,971,570	\$23,252,778	\$24,094,280						
Total	\$157,394,908	\$134,183,447	\$135,915,610	\$0	\$0	\$0	\$0	\$0	\$0
Endowment Funds									
Cash/Sweeps	\$2,155,226	\$1,608,982	\$1,608,982						
Equity Securities (C)	\$18,570	\$7,650	\$19,769						
Mutual Funds	\$62,469,830	\$57,440,989	\$63,561,655						
Total	\$64,643,626	\$59,057,621	\$65,190,406	\$0	\$0	\$0	\$0	\$0	\$0
Grand Total	\$222,038,534	\$193,241,068	\$201,106,016	\$0	\$0	\$0	\$0	\$0	\$0
LSU HCSD									
Current Funds									
Cash/Sweeps	\$71,884,901	\$81,683,701	\$81,683,701						
Total	\$71,884,901	\$81,683,701	\$81,683,701	\$0	\$0	\$0	\$0	\$0	\$0
Other Funds									
Cash/Sweeps	\$4,042,419	\$4,193,473	\$4,193,473						
Money Market Accounts/Repos (A)	\$8,767,824	\$8,814,509	\$8.814.509						
Equity Securities (C)	\$380.085	\$5,514,000	\$350.226						
Total	\$13,190,328	\$13,007,982	\$13,358,208	\$0	\$0	\$0	\$0	\$0	\$0
Grand Total	\$85,075,229	\$94,691,683	\$95,041,909	\$0	\$0	\$0	\$0	\$0	\$0
System Total	\$904,579,145	\$998,726,941	\$1,014,316,081	\$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.

Negative balance in the cash/Sweeps section of the current lands does not respiration and section of a section of a section of the section of the LSUS Foundation to accommodate Workday
*** LSU Paid Campuses include the following: LSU, LSU Ag Center, LSUA, LSUE, LSUS, 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 (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





Non Endowed

Health Plan

Barclays Aggregate Bond Index

Performance Relative to Peer Group

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







Investment Management Program Endowed Accounts **Total Return**

As of 9/30/2019

