

LSU
Deposit and Collateral Report
For the Quarter Ended March 31, 2020

Deposits Requiring Posting of Collateral:	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	\$ 180,275,524		\$ 180,275,524	\$ 214,020,336
Cottonport Bank-LSU Ag Center	1,331,477		1,331,477	1,710,754
Capital One - LSU-A	5,937,138		5,937,138	5,937,138
St. Landry Bank - LSU-E	321,477		321,477	1,206,338
Campus Federal Credit Union - LSU-S		\$ 100,349	100,349	250,000
Capital One (Hibernia National Bank) - LSU-S	25,872,477		25,872,477	26,134,926
Chase-HSCNO	85,006,468	18,600	85,025,068	90,602,705
Total	\$ 298,744,561	\$ 118,949	\$ 298,863,510	\$ 339,862,197
LSU Health Shreveport				
JPMC-Shreveport	\$ 60,648,335		\$ 60,648,335	\$ 97,750,000
JPMC-Shreveport Endowment Fds	1,444,752		1,444,752	
Total	\$ 62,093,087	\$ -	\$ 62,093,087	\$ 97,750,000
LSU Health Care Services Division				
JP Morgan Chase (HCSD)	\$ 101,381,193		\$ 101,381,193	\$ 86,349,176
Capital One (MCLNO Trust Fund)	4,722,042		4,722,042	4,913,246
Total	\$ 106,103,235	\$ -	\$ 106,103,235	\$ 91,262,422
Total Requiring Collateral	\$ 466,940,883	\$ 118,949	\$ 467,059,832	\$ 528,874,619
Deposits In Trust or Federal Obligations Not Requiring Collateral				
Federated Money Markets	\$ 8,883,606		\$ 8,883,606	
Federated Funds-Treas. Oblig. (2)	14,202,465		14,202,465	
Total	\$ 23,086,071	\$ -	\$ 23,086,071	
Total Deposits	\$ 490,026,954	\$ 118,949	\$ 490,145,903	

(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 March 31, 2020

Fund Description	As of 7/1/2019	As of 9/30/2019		As of 12/31/2019		As of 3/31/2020		As of 06/30/2020	
	Value	Cost	Market Value	Cost	Market Value	Cost	Market Value	Cost	Market Value
Current Funds									
Cash/Sweeps	\$306,865,611	\$433,998,088	\$433,998,088	\$323,677,143	\$323,677,143	\$460,774,089	\$460,774,089	\$0	\$0
Money Market Accounts/Repos (A)	\$0	\$3,584,799	\$3,584,799	\$4,971,472	\$4,971,472	\$12,947,030	\$12,947,030	\$0	\$0
Certificates of Deposit	\$100,364	\$100,364	\$100,364	\$100,353	\$100,353	\$100,349	\$100,349	\$0	\$0
Treasury Notes	\$21,227,616	\$24,248,173	\$25,076,720	\$26,315,466	\$27,045,469	\$32,516,052	\$34,117,320	\$0	\$0
Agency Securities (B)	\$126,643,680	\$106,921,423	\$107,507,611	\$88,146,816	\$87,974,002	\$59,294,365	\$60,481,177	\$0	\$0
Mortgaged Backed Securities	\$21,114,859	\$20,134,112	\$20,172,349	\$18,144,630	\$18,103,391	\$44,296,721	\$44,970,295	\$0	\$0
Equity Securities (C)	\$76,045	\$0	\$72,202	\$0	\$78,035	\$0	\$46,803	\$0	\$0
Bond Mutual Funds	\$44,637,463	\$46,697,531	\$44,946,666	\$46,697,531	\$45,054,888	\$0	\$0	\$0	\$0
Municipal Bonds (E)	\$71,084,957	\$85,629,362	\$84,109,370	\$89,832,775	\$87,094,598	\$109,137,709	\$107,326,407	\$0	\$0
Corporate Bonds (D)	\$182,155,503	\$181,683,271	\$184,810,343	\$196,587,679	\$199,478,635	\$181,917,728	\$181,288,923	\$0	\$0
Total	\$773,906,098	\$902,997,123	\$904,378,512	\$794,473,865	\$793,577,986	\$914,867,303	\$915,793,150	\$0	\$0
Endowment Funds									
Cash/Sweeps	\$2,155,226	\$1,608,982	\$1,608,982	\$1,492,752	\$1,492,752	\$1,444,752	\$1,444,752	\$0	\$0
Money Market Accounts/Repos (A)	\$0	\$1,319,073	\$1,319,073	\$1,028,658	\$1,028,658	\$926,083	\$926,083	\$0	\$0
Certificates of Deposit	\$18,600	\$18,600	\$18,600	\$18,600	\$18,600	\$18,600	\$18,600	\$0	\$0
Agency Securities (B)	\$2,458,460	\$2,060,880	\$2,060,080	\$2,060,880	\$2,048,155	\$549,305	\$599,600	\$0	\$0
Mortgaged Backed Securities	\$2,061,535	\$1,763,865	\$1,801,620	\$1,759,270	\$1,774,993	\$1,507,120	\$1,601,664	\$0	\$0
Equity Securities (C)	\$11,033,662	\$2,313,179	\$9,649,612	\$5,237,760	\$10,299,635	\$5,144,962	\$8,400,969	\$0	\$0
Mutual Funds	\$62,469,830	\$57,440,989	\$63,561,655	\$58,316,169	\$65,706,042	\$58,987,652	\$60,679,801	\$0	\$0
Municipal Bonds (E)	\$3,160,443	\$3,144,095	\$3,184,648	\$3,144,095	\$3,151,660	\$2,993,128	\$3,067,348	\$0	\$0
Corporate Bonds (D)	\$9,703,121	\$10,847,437	\$11,139,224	\$10,847,437	\$11,144,007	\$10,352,237	\$10,246,412	\$0	\$0
Total	\$93,060,877	\$80,517,100	\$94,349,494	\$83,905,621	\$96,664,502	\$81,923,839	\$86,985,229	\$0	\$0
Other Funds									
Cash/Sweeps	\$4,042,419	\$4,193,473	\$4,193,473	\$4,572,877	\$4,572,877	\$4,722,042	\$4,722,042	\$0	\$0
Money Market Accounts/Repos (A)	\$32,544,793	\$10,393,745	\$10,393,745	\$16,353,955	\$16,353,955	\$9,212,958	\$9,212,958	\$0	\$0
Agency Securities (B)	\$644,873	\$625,500	\$650,631	\$0	\$0	\$0	\$0	\$0	\$0
Equity Securities (C)	\$380,085	\$0	\$350,226	\$0	\$346,109	\$0	\$188,331	\$0	\$0
Total	\$37,612,170	\$15,212,718	\$15,588,075	\$20,926,832	\$21,272,941	\$13,935,000	\$14,123,331	\$0	\$0
Grand Total	\$904,579,145	\$998,726,941	\$1,014,316,081	\$899,306,318	\$911,515,429	\$1,010,726,142	\$1,016,901,710	\$0	\$0
Deposits in Financial Institutions									
Total Cash/Sweeps/MMA/Repos	\$345,608,049	\$455,098,160	\$455,098,160	\$352,096,857	\$352,096,857	\$490,026,954	\$490,026,954	\$0	\$0
Total Certificates of Deposit	\$118,964	\$118,964	\$118,964	\$118,953	\$118,953	\$118,949	\$118,949	\$0	\$0
Total Deposits	\$345,727,013	\$455,217,124	\$455,217,124	\$352,215,810	\$352,215,810	\$490,145,903	\$490,145,903	\$0	\$0
Other Investments									
Treasury Notes	\$21,227,616	\$24,248,173	\$25,076,720	\$26,315,466	\$27,045,469	\$32,516,052	\$34,117,320	\$0	\$0
Agency Securities (B)	\$129,747,013	\$109,607,803	\$110,224,322	\$90,207,696	\$90,022,157	\$59,843,670	\$61,080,777	\$0	\$0
Mortgaged Backed Securities	\$23,176,394	\$21,897,977	\$21,973,969	\$19,903,900	\$19,878,384	\$45,803,841	\$46,571,959	\$0	\$0
Equity Securities (C)	\$11,489,792	\$2,313,179	\$10,072,040	\$5,237,760	\$10,723,779	\$5,144,962	\$8,636,103	\$0	\$0
Bond Mutual Funds	\$44,637,463	\$46,697,531	\$44,946,666	\$46,697,531	\$45,054,888	\$0	\$0	\$0	\$0
Mutual Funds	\$62,469,830	\$57,440,989	\$63,561,655	\$58,316,169	\$65,706,042	\$58,987,652	\$60,679,801	\$0	\$0
Municipal Bonds (E)	\$74,245,400	\$88,773,457	\$87,294,018	\$92,976,810	\$90,246,258	\$112,130,837	\$110,393,755	\$0	\$0
Corporate Bonds (D)	\$191,858,624	\$192,530,708	\$195,949,567	\$207,435,116	\$210,622,642	\$192,269,965	\$191,535,335	\$0	\$0
Total Other	\$558,852,132	\$543,509,817	\$559,098,957	\$547,090,508	\$559,299,619	\$520,580,239	\$526,755,807	\$0	\$0
Grand Total	\$904,579,145	\$998,726,941	\$1,014,316,081	\$899,306,318	\$911,515,429	\$1,010,726,142	\$1,016,901,710	\$0	\$0
LSU Paid Campuses									
Current Funds									
Cash/Sweeps	\$145,091,212	\$281,630,732	\$281,630,732	\$167,349,897	\$167,349,897	\$298,744,561	\$298,744,561	\$0	\$0
Money Market Accounts/Repos (A)	\$0	\$3,584,799	\$3,584,799	\$4,971,472	\$4,971,472	\$12,947,030	\$12,947,030	\$0	\$0
Certificates of Deposit	\$100,364	\$100,364	\$100,364	\$100,353	\$100,353	\$100,349	\$100,349	\$0	\$0
CMO's	\$0	\$0	\$0	\$0	\$0	\$13,883,260	\$13,740,757	\$0	\$0
Agency Securities (B)	\$118,806,417	\$101,418,244	\$102,014,148	\$85,895,728	\$85,726,292	\$53,144,200	\$54,366,700	\$0	\$0
Mortgaged Backed Securities	\$21,073,826	\$20,091,807	\$20,131,885	\$18,102,737	\$18,063,391	\$44,255,249	\$44,930,970	\$0	\$0
Equity Securities (C)	\$76,045	\$0	\$72,202	\$0	\$78,035	\$0	\$46,803	\$0	\$0
Bond Mutual Funds	\$44,637,463	\$46,697,531	\$44,946,666	\$46,697,531	\$45,054,888	\$0	\$0	\$0	\$0
Municipal Bonds (E)	\$56,657,029	\$75,176,005	\$73,582,342	\$81,507,614	\$78,732,379	\$101,436,079	\$99,575,181	\$0	\$0
Corporate Bonds (D)	\$158,183,933	\$158,430,493	\$160,716,063	\$171,250,270	\$173,350,765	\$151,701,234	\$150,164,423	\$0	\$0
Total	\$544,626,289	\$687,129,975	\$686,779,201	\$575,875,602	\$573,427,472	\$676,211,962	\$674,616,774	\$0	\$0
Endowment Funds									
Money Market Accounts/Repos (A)	\$0	\$1,319,073	\$1,319,073	\$1,028,658	\$1,028,658	\$926,083	\$926,083	\$0	\$0
Certificates of Deposit	\$18,600	\$18,600	\$18,600	\$18,600	\$18,600	\$18,600	\$18,600	\$0	\$0
Agency Securities (B)	\$2,458,460	\$2,060,880	\$2,060,080	\$2,060,880	\$2,048,155	\$549,305	\$599,600	\$0	\$0
Mortgaged Backed Securities	\$2,061,535	\$1,763,865	\$1,801,620	\$1,759,270	\$1,774,993	\$1,507,120	\$1,601,664	\$0	\$0
Equity Securities (C)	\$11,015,092	\$2,305,529	\$9,629,843	\$5,230,110	\$10,279,693	\$5,137,312	\$8,384,093	\$0	\$0
Municipal Bonds (E)	\$3,160,443	\$3,144,095	\$3,184,648	\$3,144,095	\$3,151,660	\$2,993,128	\$3,067,348	\$0	\$0
Corporate Bonds (D)	\$9,703,121	\$10,847,437	\$11,139,224	\$10,847,437	\$11,144,007	\$10,352,237	\$10,246,412	\$0	\$0
Total	\$28,417,251	\$21,459,479	\$29,159,088	\$24,089,050	\$29,445,766	\$21,483,785	\$24,843,800	\$0	\$0
Other Funds									
Money Market Accounts/Repos (A)	\$23,776,969	\$1,579,236	\$1,579,236	\$7,501,788	\$7,501,788	\$329,352	\$329,352	\$0	\$0
Agency Securities (B)	\$644,873	\$625,500	\$650,631	\$0	\$0	\$0	\$0	\$0	\$0
Total	\$24,421,842	\$2,204,736	\$2,229,867	\$7,501,788	\$7,501,788	\$329,352	\$329,352	\$0	\$0
Grand Total	\$597,465,382	\$710,794,190	\$718,168,156	\$607,466,440	\$610,375,026	\$698,025,099	\$699,789,926	\$0	\$0

LSU
Investment Summary
For the Quarter Ended March 31, 2020

Fund Description	As of 7/1/2019	As of 9/30/2019		As of 12/31/2019		As of 3/31/2020		As of 06/30/2020	
	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	\$46,996,658	\$46,996,658	\$60,648,335	\$60,648,335		
Cash/Sweeps	\$89,889,498	\$70,683,655	\$70,683,655	\$46,996,658	\$46,996,658	\$60,648,335	\$60,648,335	\$0	\$0
Money Market Accounts/Repos (A)									
Treasury Notes (B)	\$21,227,616	\$24,248,173	\$25,076,720	\$26,315,466	\$27,045,469	\$32,516,052	\$34,117,320		
Agency Securities (B)	\$7,837,263	\$5,503,179	\$5,493,463	\$2,251,088	\$2,247,710	\$6,150,165	\$6,114,477		
Mortgaged Backed Securities (B)	\$41,033	\$42,305	\$40,464	\$41,893	\$40,000	\$41,472	\$39,325		
Municipal Bonds (E)	\$14,427,928	\$10,453,357	\$10,527,028	\$8,325,161	\$8,362,219	\$7,701,630	\$7,751,226		
Corporate Bonds (D)	\$23,971,570	\$23,252,778	\$24,094,280	\$25,337,409	\$26,127,870	\$30,216,494	\$31,124,500		
Total	\$157,394,908	\$134,183,447	\$135,915,610	\$109,267,675	\$110,819,926	\$137,274,148	\$139,795,183	\$0	\$0
Endowment Funds									
Cash/Sweeps	\$2,155,226	\$1,608,982	\$1,608,982	\$1,492,752	\$1,492,752	\$1,444,752	\$1,444,752		
Equity Securities (C)	\$18,570	\$7,650	\$19,769	\$7,650	\$19,942	\$7,650	\$16,876		
Mutual Funds	\$62,469,830	\$57,440,989	\$63,561,655	\$58,316,169	\$65,706,042	\$58,987,652	\$60,679,801		
Total	\$64,643,626	\$59,057,621	\$65,190,406	\$59,816,571	\$67,218,736	\$60,440,054	\$62,141,429	\$0	\$0
Grand Total	\$222,038,534	\$193,241,068	\$201,106,016	\$169,084,246	\$178,038,662	\$197,714,202	\$201,936,612	\$0	\$0
LSU HCSD									
Current Funds									
Cash/Sweeps	\$71,884,901	\$81,683,701	\$81,683,701	\$109,330,588	\$109,330,588	\$101,381,193	\$101,381,193		
Total	\$71,884,901	\$81,683,701	\$81,683,701	\$109,330,588	\$109,330,588	\$101,381,193	\$101,381,193	\$0	\$0
Other Funds									
Cash/Sweeps	\$4,042,419	\$4,193,473	\$4,193,473	\$4,572,877	\$4,572,877	\$4,722,042	\$4,722,042		
Money Market Accounts/Repos (A)	\$8,767,824	\$8,814,509	\$8,814,509	\$8,852,167	\$8,852,167	\$8,883,606	\$8,883,606		
Equity Securities (C)	\$380,085		\$350,226		\$346,109		\$188,331		
Total	\$13,190,328	\$13,007,982	\$13,358,208	\$13,425,044	\$13,771,153	\$13,605,648	\$13,793,979	\$0	\$0
Grand Total	\$85,075,229	\$94,691,683	\$95,041,909	\$122,755,632	\$123,101,741	\$114,986,841	\$115,175,172	\$0	\$0
System Total	\$904,579,145	\$998,726,941	\$1,014,316,081	\$899,306,318	\$911,515,429	\$1,010,726,142	\$1,016,901,710	\$0	\$0

* 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, LSUS, LSU Health New Orleans, and the LSU Pennington Biomedical Research Center.

BENCHMARK NOTES (Example Only)

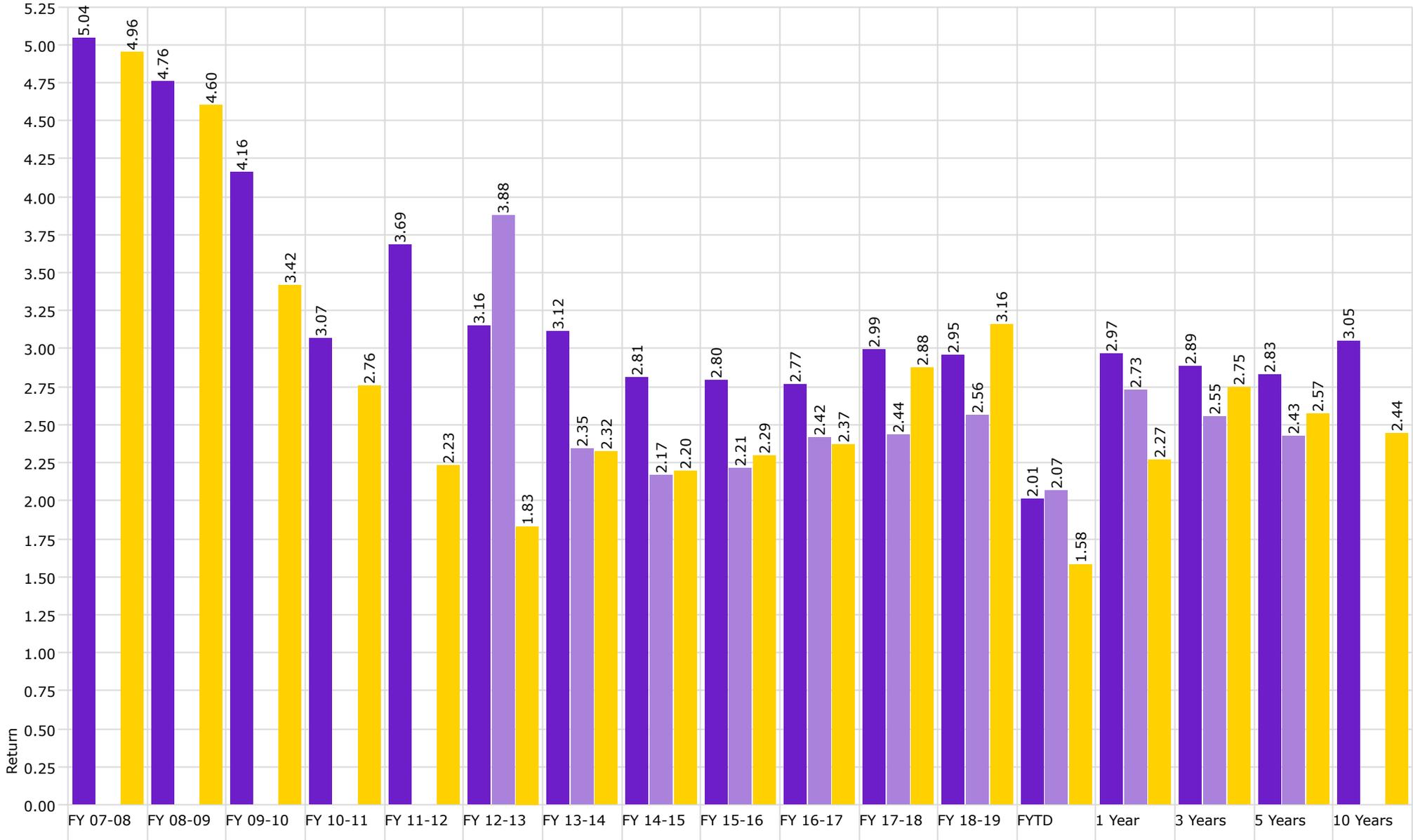
- (A) Benchmarked against 90 day T-Bill
- (B) Benchmarked against Barclay's US Agg Bond TR USD
- (C) US equities benchmarked against Russell 3000 and international against MSCI emerging markets
- (D) Benchmarked against XYZ
- (E) Benchmarked against XYZ

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.



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

As of 3/31/2020



■ Non Endowed

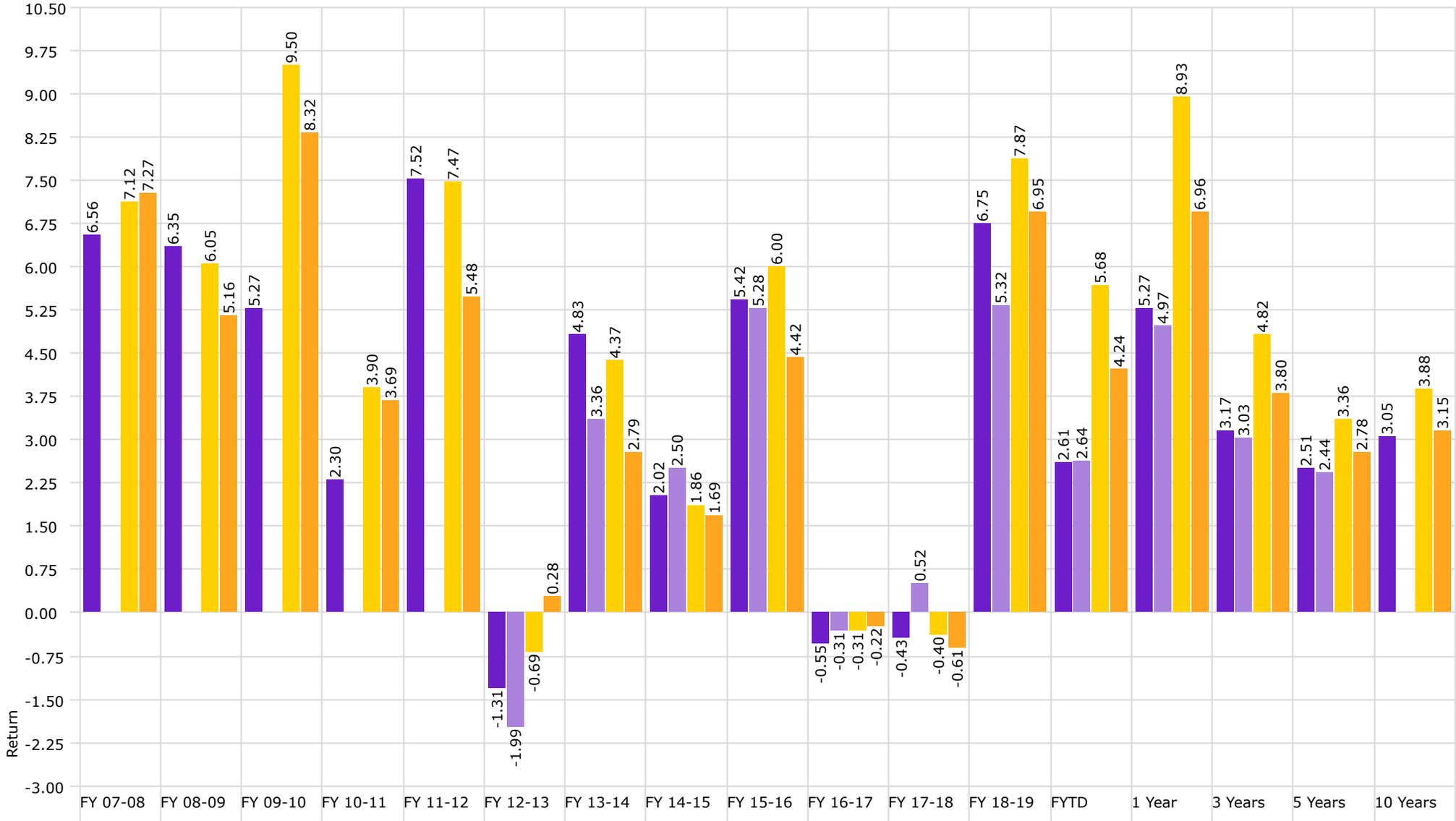
■ Health Plan

■ Barclays Aggregate Bond Index



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

As of 3/31/2020



■ Non Endowed

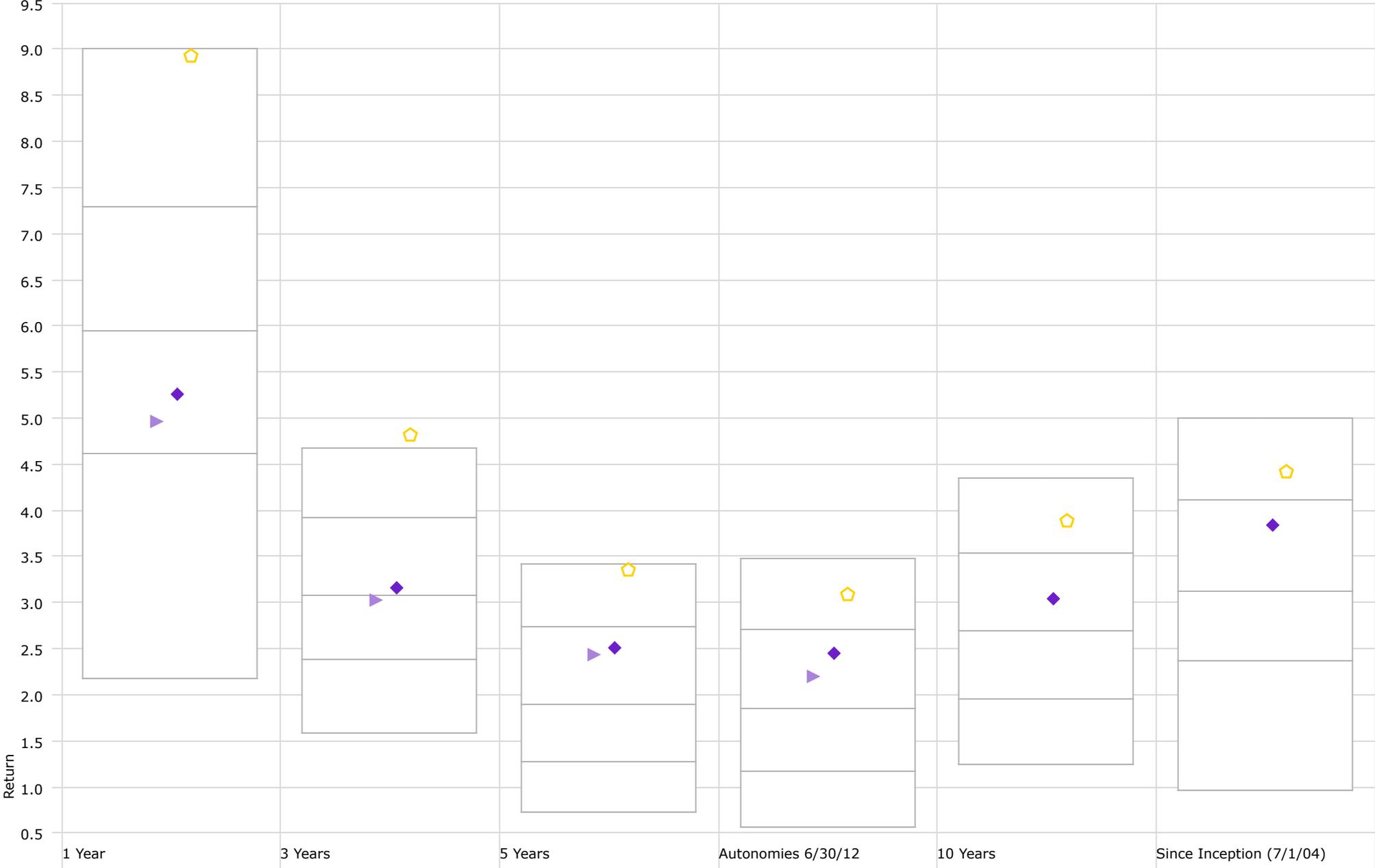
■ Health Plan

■ Barclays Aggregate Bond Index

■ BBgBarc US Gov/Corp Intermediate TR USD

Performance Relative to Peer Group

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



◆ Non Endowed

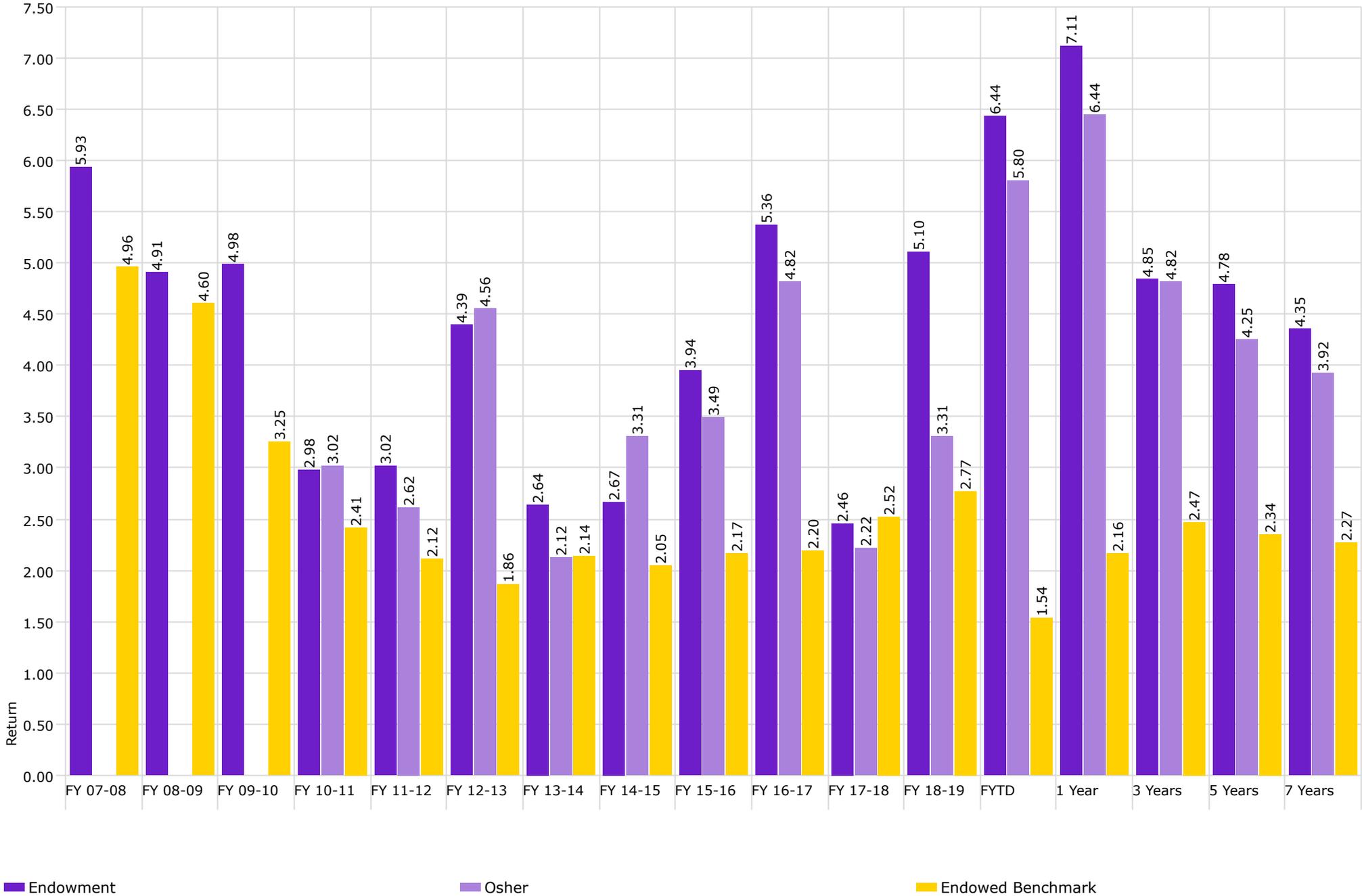
▶ Health Plan

⬠ Barclays Aggregate Bond Index



Investment Management Program Endowed Accounts **Realized Yield**

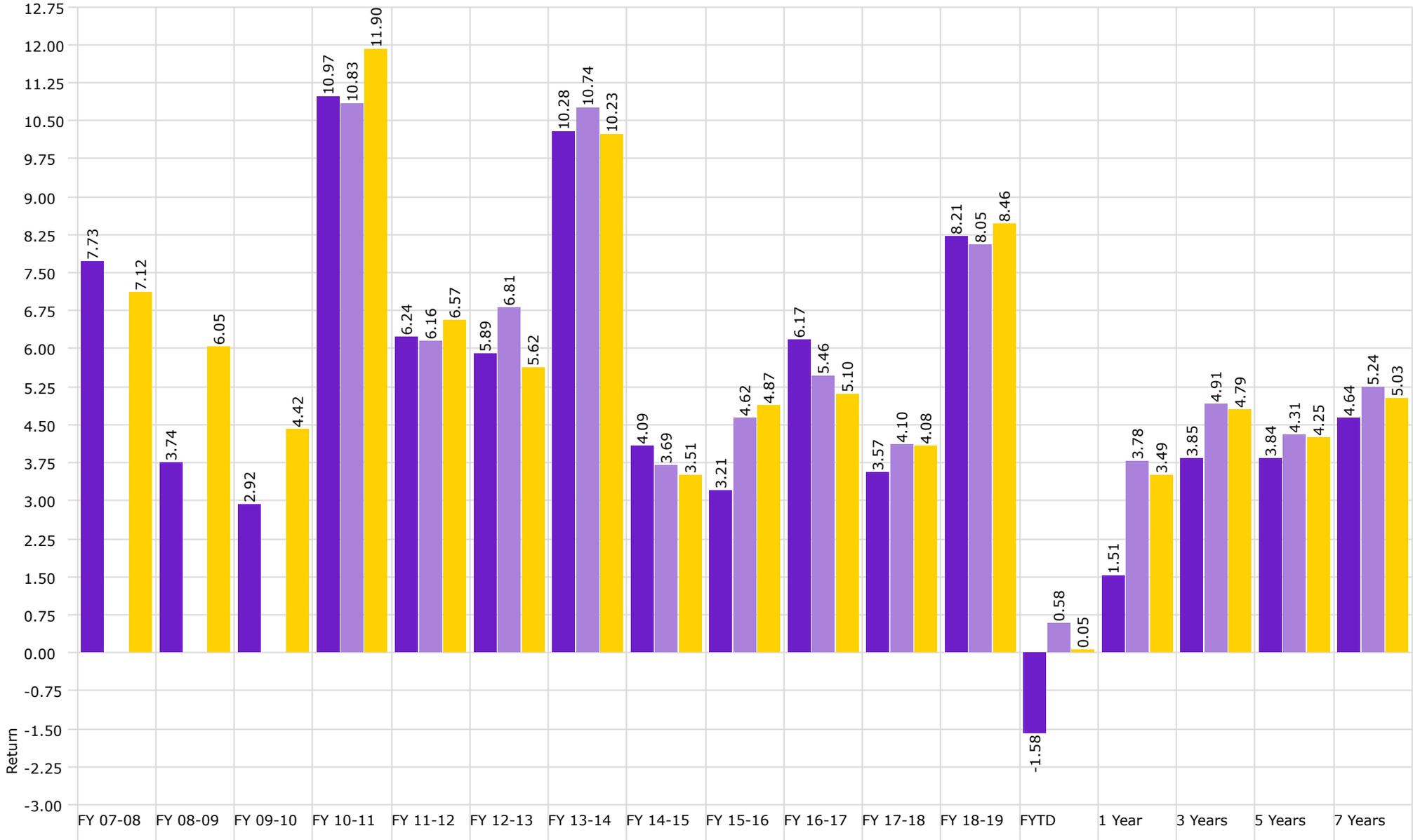
As of 3/31/2020





Investment Management Program Endowed Accounts **Total Return**

As of 3/31/2020



■ Endowment

■ Osher

■ Endowed Benchmark