## LSU Deposit and Collateral Report For the Quarter Ended September 30, 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	\$	313,121,104			\$	313,121,104	\$	308,340,908				
Cottonport Bank - LSU Ag Center		1,294,560				1,294,560		1,554,609				
Capital One - LSU-A		6,468,147				6,468,147		6,468,147				
St. Landry Bank - LSU-E		477,406				477,406		1,219,006				
Campus Federal Credit Union - LSU-S			\$	100,411		100,411		250,000				
Capital One - LSU-S		33,237,405				33,237,405		33,647,154				
Chase - HSCNO		59,899,678		18,600		59,918,278		80,889,353				
Total	\$	414,498,300	\$	119,011	\$	414,617,311	\$	432,369,177				
LSU Health Shreveport												
JPMC-Shreveport	\$	89,514,968			\$	89,514,968	\$	104,247,821				
JPMC-Shreveport Endowment Fds		1,284,010				1,284,010						
Total	\$	90,798,978	\$	-	\$	90,798,978	\$	104,247,821				
LSU Health Care Services Division												
JP Morgan Chase (HCSD)	\$	76,042,944			\$	76,042,944	\$	82,250,000				
Capital One (MCLNO Trust Fund)		3,698,689				3,698,689		3,767,663				
Total	\$	79,741,633	\$	-	\$	79,741,633	\$	86,017,663				
Total Requiring Collateral	\$	585,038,911	\$	119,011	\$	585,157,922	\$	622,634,661				
	•		Þ	119,011	Þ	565,157,922	φ	022,034,001				
Deposits In Trust or Federal Obligations Not Requiring C Federated Money Markets	ollat \$	8,896,108			\$	8,896,108						
Federated Funds-Treas. Oblig. (2)	Ψ	10,043,019			Ψ	10,043,019						
Tederated Funds-freas. Oblig. (2)	\$	18,939,127	\$	-	\$	18,939,127						
Total Deposits		603,978,038	\$	119,011	\$	604,097,049						
<ul> <li>(1) Collateral amounts include FDIC coverage of \$250,000 by the National Credit Union Share Insurance Fund o</li> <li>(2) One Group &amp; Federated Funds are no-load, open end</li> </ul>	n de	posits with Can	npu	s Federal (	Cre	dit Union.						

### LSU Investment Summary For the Quarter Ended September 30, 2020

				er Ended Septemb						
	As of 7/1/2020		/30/2020		2/31/2020		/31/2021	As of 06/30/2021		
Fund Description	Value	Cost	Market Value	Cost	Market Value	Cost	Market Value	Cost	Market Value	
Current Funds	¢075 400 000	\$500.050.040	¢500.050.040	<b>\$</b> 0	<b>*</b> 0	**	*^	**	<b>*</b> ~	
Cash/Sweeps	\$375,120,082	\$580,056,212	\$580,056,212	\$0 \$0	\$0	\$0 \$0	\$0 \$0	\$0 \$0	\$0 \$0	
Money Market Accounts/Repos (A) Certificates of Deposit	\$0 \$100,413	\$8,930,221 \$100,411	\$8,930,221 \$100,411	\$0 \$0	\$0 \$0	\$0 \$0	\$0 \$0	\$0 \$0	\$0 \$0	
Treasury Notes	\$34,083,826	\$33,261,475	\$34,653,588	\$0 \$0	\$0 \$0	\$0 \$0	\$0 \$0	\$0 \$0	\$0 \$0	
CMO's	\$13,289,523	\$12,690,922	\$12,715,426	\$0 \$0	\$0 \$0	\$0 \$0	\$0 \$0	\$0 \$0	\$0 \$0	
Agency Securities (B)	\$54,110,875	\$67,077,178	\$68,724,705	\$0 \$0	\$0 \$0	\$0 \$0	\$0 \$0	\$0 \$0	\$0 \$0	
Mortgaged Backed Securities	\$42,826,102	\$39,274,622	\$39,830,857	\$0 \$0	\$0 \$0	\$0 \$0	\$0 \$0	\$0 \$0	\$0 \$0	
Equity Securities (C)	\$55,912	\$0	\$56,907	\$0	\$0	\$0	\$0	\$0	\$0	
Municipal Bonds (E)	\$118,337,558	\$119,421,589	\$121,288,094	\$0	\$0	\$0	\$0	\$0	\$0	
Corporate Bonds (D)	\$159,589,112	\$140,372,399	\$148,885,753	\$0	\$0	\$0	\$0	\$0	\$0	
Total	\$797,513,403	\$1,001,185,029	\$1,015,242,174	\$0	\$0	\$0	\$0	\$0	\$0	
Endowment Funds										
Cash/Sweeps	\$1,428,396	\$1,284,010	\$1,284,010	\$0	\$0	\$0	\$0	\$0	\$0	
Money Market Accounts/Repos (A)	\$36,872	\$791,886	\$791,886	\$0	\$0	\$0	\$0	\$0	\$0	
Certificates of Deposit	\$18,600	\$18,600	\$18,600	\$0	\$0	\$0	\$0	\$0	\$0	
Agency Securities (B)	\$1,380,320	\$1,315,805	\$1,379,514	\$0	\$0	\$0	\$0	\$0	\$0	
Mortgaged Backed Securities	\$1,608,820	\$1,411,674	\$1,518,819	\$0	\$0	\$0	\$0	\$0	\$0	
Equity Securities (C)	\$9,965,087	\$5,028,188	\$9,995,603	\$0	\$0	\$0	\$0	\$0	\$0	
Mutual Funds	\$67,050,161	\$60,529,377	\$69,560,847	\$0	\$0	\$0	\$0	\$0 \$0	\$0 \$0	
Municipal Bonds (E)	\$2,769,136	\$2,689,578	\$2,781,804	\$0	\$0	\$0	\$0	\$0	\$0	
Corporate Bonds (D)	\$8,780,099	\$8,727,513	\$9,376,642	\$0	\$0	\$0	\$0	\$0	\$0	
Total	\$93,037,491	\$81,796,631	\$96,707,725	\$0	\$0	\$0	\$0	\$0	\$0	
Other Funds	1									
Cash/Sweeps	\$4,798,073	\$3,698,689	\$3,698,689	\$0	\$0	\$0	\$0	\$0	\$0	
Money Market Accounts/Repos (A)	\$31,382,800	\$9,217,020	\$9,217,020	\$0	\$0	\$0	\$0	\$0	\$0	
Equity Securities (C)	\$221,811	\$0	\$170,277	\$0	\$0	\$0	\$0	\$0	\$0	
Total	\$36,402,684	\$12,915,709	\$13,085,986	\$0	\$0	\$0	\$0	\$0	\$0	
Grand Total	\$926,953,578	\$1,095,897,369	\$1,125,035,885	\$0	\$0	\$0	\$0	\$0	\$0	
Deposits in Financial Institutions										
Total Cash/Sweeps/MMA/Repos	\$412,766,223	\$603,978,038	\$603,978,038	\$0	\$0	\$0	\$0	\$0	\$0	
Total Certificates of Deposit	\$119.013	\$119,011	\$119,011	\$0	\$0	\$0	\$0	\$0	\$0	
Total Deposits	\$412,885,236	\$604,097,049	\$604,097,049	\$0	\$0	\$0	\$0	\$0	\$0	
Other Investments	· ,, · · ·				• •		• •		• •	
Treasury Notes	\$34,083,826	\$33,261,475	\$34,653,588	\$0	\$0	\$0	\$0	\$0	\$0	
CMO's	\$13,289,523	\$12,690,922	\$12,715,426	\$0	\$0	\$0	\$0	\$0	\$0	
Agency Securities (B)	\$55,491,195	\$68,392,983	\$70,104,219	\$0	\$0	\$0	\$0	\$0	\$0	
Mortgaged Backed Securities	\$44,434,922	\$40,686,296	\$41,349,676	\$0	\$0	\$0	\$0	\$0 \$0	\$0	
Equity Securities (C)	\$10,242,810	\$5,028,188	\$10,222,787	\$0	\$0	\$0	\$0	\$0	\$0	
Mutual Funds	\$67,050,161	\$60,529,377	\$69,560,847	\$0	\$0	\$0	\$0	\$0	\$0	
Municipal Bonds (E)	\$121,106,694	\$122,111,167	\$124,069,898	\$0	\$0	\$0	\$0	\$0	\$0	
Corporate Bonds (D)	\$168,369,211	\$149,099,912	\$158,262,395	\$0	\$0	\$0	\$0	\$0	\$0	
Total Other	\$514,068,342	\$491,800,320	\$520,938,836	\$0	\$0	\$0	\$0	\$0	\$0	
Grand Total	\$926,953,578	\$1,095,897,369	\$1,125,035,885	\$0	\$0	\$0	\$0	\$0	\$0	
LSU Paid Campuses										
Current Funds	¢000 044 005	¢414 400 000	¢414 400 000							
Cash/Sweeps Manay Market Accounts/Papas (A)	\$233,311,025	\$414,498,300 \$8,930,221	\$414,498,300 \$8,930,221							
Money Market Accounts/Repos (A) Certificates of Deposit	\$100,413	\$8,930,221 \$100,411	\$8,930,221 \$100,411							
CMO's	\$13,289,523	\$12,690,922	\$12,715,426							
Agency Securities (B)	\$47,010,006	\$61,971,133	\$63,641,495							
Mortgaged Backed Securities	\$42,813,155	\$39,261,335	\$39,818,037							
Equity Securities (C)	\$55,912	ψ00,201,000	\$56,907							
Municipal Bonds (E)	\$110,753,126	\$111,212,249	\$112,961,740							
Corporate Bonds (D)	\$127,532,047	\$110,145,502	\$116,902,723							
Total	\$574,865,207	\$758,810,073	\$769,625,260	\$0	\$0	\$0	\$0	\$0	\$0	
				• •	• •			• -	• -	
Endowment Funds										
Money Market Accounts/Repos (A)	\$36,872	\$791,886	\$791,886							
Certificates of Deposit	\$18,600	\$18,600	\$18,600							
Agency Securities (B)	\$1,380,320	\$1,315,805	\$1,379,514							
Mortgaged Backed Securities	\$1,608,820	\$1,411,674	\$1,518,819							
Equity Securities (C)	\$9,948,283	\$5,020,538	\$9,978,358							
Municipal Bonds	\$2,769,136	\$2,689,578	\$2,781,804							
Corporate Bonds (D)	\$8,780,099	\$8,727,513	\$9,376,642							
Total	\$24,542,130	\$19,975,594	\$25,845,623	\$0	\$0	\$0	\$0	\$0	\$0	
								1	1	
Other Funds	1									
	\$22,490,726	\$320,912	\$320,912							
Other Funds	<u>\$22,490,726</u> <b>\$22,490,726</b>	\$320,912 <b>\$320,912</b>	\$320,912 <b>\$320,912</b>	\$0	\$0	\$0	\$0	\$0	\$0 \$0	

### LSU LOU Investment Summary For the Ou

For the Quarter Ended September 30, 2020										
	As of 7/1/2020 As of 9/30/2020			As of 12/	/31/2020	As of 3/3	31/2021	As of 06/30/2021		
Fund Description	Value	Cost	Market Value	Cost	Market Value	Cost	Market Value	Cost	Market Value	
LSU Health Shreveport										
Current Funds										
Cash/Sweeps S.	\$65,852,590	\$89,514,968	\$89,514,968							
Cash/Sweeps	\$65,852,590	\$89,514,968	\$89,514,968	\$0	\$0	\$0	\$0	\$0	\$0	
Treasury Notes (B)	\$34,083,826	\$33,261,475	\$34,653,588							
Agency Securities (B)	\$7,100,869	\$5,106,045	\$5,083,210							
Mortgaged Backed Securities (B)	\$12,947	\$13,287	\$12,820							
Municipal Bonds (E)	\$7,584,432	\$8,209,340	\$8,326,354							
Corporate Bonds (D)	\$32,057,065	\$30,226,897	\$31,983,030							
Total	\$146,691,729	\$166,332,012	\$169,573,970	\$0	\$0	\$0	\$0	\$0	\$0	
Endowment Funds										
Cash/Sweeps	\$1,428,396	\$1,284,010	\$1,284,010							
Equity Securities (C)	\$16,804	\$7,650	\$17.245							
Mutual Funds	\$67,050,161	\$60,529,377	\$69,560,847							
Total	\$68,495,361	\$61,821,037	\$70,862,102	\$0	\$0	\$0	\$0	\$0	\$0	
Grand Total	\$215,187,090	\$228,153,049	\$240,436,072	\$0	\$0	\$0	\$0	\$0	\$0	
LSU HCSD										
Current Funds										
Cash/Sweeps	\$75,956,467	\$76,042,944	\$76,042,944							
Total	\$75,956,467	\$76,042,944	\$76,042,944	\$0	\$0	\$0	\$0	\$0	\$0	
Other Funds										
Cash/Sweeps	\$4,798,073	\$3,698,689	\$3,698,689							
Money Market Accounts/Repos (A)	\$8.892.074	\$8,896,108	\$8,896,108							
Equity Securities (C)	\$221.811	\$0	\$170.277							
Total	\$13,911,958	\$12,594,797	\$12,765,074	\$0	\$0	\$0	\$0	\$0	\$0	
Grand Total	\$89,868,425	\$88,637,741	\$88,808,018	\$0	\$0	\$0	\$0	\$0	\$0	
System Total	\$926,953,578	\$1,095,897,369	\$1,125,035,885	\$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, 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 **Total Return**

As of 9/30/2020



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





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

As of 9/30/2020



