### LSU Deposit and Collateral Report For the Quarter Ended June 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	\$	157,662,699			\$	157,662,699	\$	189,328,019			
Cottonport Bank-LSU Ag Center		1,309,010				1,309,010		1,430,868			
Capital One - LSU-A		1,325,698				1,325,698		1,325,698			
St. Landry Bank - LSU-E		376,064				376,064		703,847			
Campus Federal Credit Union - LSU-S			\$	100,413		100,413		250,000			
Capital One (Hibernia National Bank) - LSU-S		42,414,807				42,414,807		43,008,103			
Chase-HSCNO		30,222,747		18,600		30,241,347		99,034,997			
Total	\$	233,311,025	\$	119,013	\$	233,430,038	\$	335,081,532			
LSU Health Shreveport											
JPMC-Shreveport	\$	65,852,590			\$	65,852,590	\$	92,350,000			
JPMC-Shreveport Endowment Fds		1,428,396				1,428,396					
Total	\$	67,280,986	\$	-	\$	67,280,986	\$	92,350,000			
LSU Health Care Services Division											
JP Morgan Chase (HCSD)	\$	75,956,467			\$	75,956,467	\$	82,250,000			
Capital One (MCLNO Trust Fund)		4,798,073				4,798,073		4,893,610			
Total	\$	80,754,540	\$	-	\$	80,754,540	\$	87,143,610			
Total Requiring Collateral	\$	381,346,551	\$	119,013	\$	381,465,564	\$	514,575,142			
Total Requiring Conateral	<b>.</b>	361,346,331	Ą	119,013	Ф	301,403,304	Ф	514,575,142			
Deposits In Trust or Federal Obligations Not Requiring Co											
Federated Money Markets	\$	8,892,074			\$	8,892,074					
Federated Funds-Treas. Oblig. (2)		22,527,598				22,527,598					
Total		31,419,672	\$	-	\$	31,419,672					
Total Deposits	\$	412,766,223	\$	119,013	\$	412,885,236					

<sup>(1)</sup> 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.

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

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

For the Quarter Ended June 30, 2020									
	As of 7/1/2019		/30/2019		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							<b>.</b>		
Cash/Sweeps	\$306,865,611	\$433,998,088	\$433,998,088	\$323,677,143	\$323,677,143	\$460,774,089	\$460,774,089	\$375,120,082	\$375,120,082
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	\$100,413	\$100,413
Treasury Notes	\$21,227,616	\$24,248,173	\$25,076,720	\$26,315,466	\$27,045,469	\$32,516,052	\$34,117,320	\$32,554,580	\$34,083,826
Agency Securities (B)	\$126,643,680	\$106,921,423	\$107,507,611	\$88,146,816	\$87,974,002	\$59,294,365	\$60,481,177	\$51,763,246	\$54,110,875
Mortgaged Backed Securities	\$21,114,859	\$20,134,112	\$20,172,349	\$18,144,630	\$18,103,391	\$44,296,721	\$44,970,295	\$42,053,133	\$42,826,102
Equity Securities (C)	\$76,045	\$0	\$72,202	\$0	\$78,035	\$0	\$46,803	\$0	\$55,912
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	\$117,524,424	\$118,337,558
Corporate Bonds (D)	\$182,155,503	\$181,683,271	\$184,810,343	\$196,587,679	\$199,478,635	\$181,917,728	\$181,288,923	\$152,202,645	\$159,589,112
Total	\$773,906,098	\$902,997,123	\$904,378,512	\$794,473,865	\$793,577,986	\$914,867,303	\$915,793,150	\$784,662,063	\$797,513,403
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	\$1,428,396	\$1,428,396
Money Market Accounts/Repos (A)	\$0	\$1,319,073	\$1,319,073	\$1,028,658	\$1,028,658	\$926,083	\$926,083	\$36,872	\$36,872
Certificates of Deposit	\$18,600	\$18,600	\$18,600	\$18,600	\$18,600	\$18,600	\$18,600	\$18,600	\$18,600
Agency Securities (B)	\$2,458,460	\$2,060,880	\$2,066,080	\$2,060,880	\$2,048,155	\$549,305	\$599,600	\$1,315,805	\$1,380,320
Mortgaged Backed Securities	\$2,061,535	\$1,763,865	\$1,801,620	\$1,759,270	\$1,774,993	\$1,507,120	\$1,601,664	\$1,502,541	\$1,608,820
Equity Securities (C)	\$11,033,662	\$2,313,179	\$9,649,612	\$5,237,760	\$10,299,635	\$5,144,962	\$8,400,969	\$5,273,918	\$9,965,087
Mutual Funds	\$62,469,830	\$57,440,989	\$63,561,655	\$58,316,169	\$65,706,042	\$58,987,652	\$60,679,801	\$59,756,669	\$67,050,161
	\$3,160,443	\$3,144,095	\$3,184,648	\$3,144,095	\$3,151,660	\$2,993,128	\$3,067,348	\$2,704,715	\$2,769,136
Municipal Bonds (E)	\$3,160,443 \$9,703,121	\$3,144,095 \$10,847,437	\$3,184,648 \$11,139,224	\$3,144,095 \$10,847,437	\$3,151,660	\$2,993,128 \$10,352,237	\$3,067,348 \$10,246,412	\$2,704,715 \$8,155,903	\$2,769,136
Corporate Bonds (D)  Total	\$9,703,121 <b>\$93,060,877</b>	\$10,847,437 \$ <b>80,517,100</b>	\$11,139,224 \$94,349,494	\$10,847,437 \$83,905,621	\$11,144,007 \$96,664,502	\$10,352,237 \$81,923,839	\$10,246,412 \$86,985,229	\$80,193,419	\$8,780,099 \$93,037,491
	ψ33,000,011	ψου,υ 11, 100	<i>\$3</i> 4,543,434	ψ03, <del>3</del> 03,021	φ30,004,30Z	ψυ1,323,039	ψυυ,300,229	ψου, 133,419	ψ <i>33</i> ,037,431
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	\$4,798,073	\$4,798,073
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	\$31,382,800	\$31,382,800
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	\$221,811
Total	\$37,612,170	\$15,212,718	\$15,588,075	\$20,926,832	\$21,272,941	\$13,935,000	\$14,123,331	\$36,180,873	\$36,402,684
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	\$901,036,355	\$926,953,578
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	\$412,766,223	\$412,766,223
Total Certificates of Deposit	\$118,964	\$118,964	\$118,964	\$118,953	\$118,953	\$118,949	\$118,949	\$119,013	\$119,013
Total Deposits	\$345,727,013	\$455,217,124	\$455,217,124	\$352,215,810	\$352,215,810	\$490,145,903	\$490,145,903	\$412,885,236	\$412,885,236
Other Investments	<b>4</b> 0 10,1 = 1,0 10	<b>*</b> · · · · · · · · · · · · · · · · · · ·	*****	<b>****</b>	, , , , , ,	,,	,,	, , , , , , , , ,	, , , , , , , , ,
Treasury Notes	\$21,227,616	\$24,248,173	\$25,076,720	\$26,315,466	\$27,045,469	\$32,516,052	\$34,117,320	\$32,554,580	\$34,083,826
Agency Securities (B)	\$129,747,013	\$109,607,803	\$110,224,322	\$90,207,696	\$90,022,157	\$59,843,670	\$61,080,777	\$53,079,051	\$55,491,195
Mortgaged Backed Securities	\$23,176,394	\$21,897,977	\$21,973,969	\$19,903,900	\$19,878,384	\$45,803,841	\$46,571,959	\$43,555,674	\$44,434,922
Equity Securities (C)	\$11,489,792	\$2,313,179	\$10,072,040	\$5,237,760	\$10,723,779	\$5,144,962	\$8,636,103	\$5,273,918	\$10,242,810
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	\$59,756,669	\$67,050,161
Municipal Bonds (E)	\$74,245,400	\$88,773,457	\$87,294,018	\$92,976,870	\$90,246,258	\$112,130,837	\$110,393,755	\$120,229,139	\$121,106,694
Corporate Bonds (D)	\$191,858,624	\$192,530,708	\$195,949,567	\$207,435,116	\$210,622,642	\$192,269,965	\$191,535,335	\$160,358,548	\$168,369,211
Total Other	\$558,852,132	\$543,509,817	\$559,098,957	\$547,090,508	\$559,299,619	\$520,580,239	\$526,755,807	\$488,151,119	\$514,068,342
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	\$901,036,355	\$926,953,578
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	\$233,311,025	\$233,311,025
Money Market Accounts/Repos (A)	ψ1.10,001,212	\$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	\$100,413	\$100,413
CMO's	\$100,004	\$100,004	Ψ100,004	ψ100,000	ψ100,000	\$13,883,260	\$13,740,757	\$13,343,540	\$13,289,523
Agency Securities (B)	\$118,806,417	\$101,418,244	\$102,014,148	\$85,895,728	\$85,726,292	\$53,144,200	\$54,366,700	\$45,294,522	\$47,010,006
Mortgaged Backed Securities	\$21,073,826	\$20,091,807	\$20,131,885	\$18,102,737	\$18,063,391	\$44,255,249			\$42,813,155
Equity Securities (C)	\$76,045	Ψ=0,001,001	\$72,202	ψ.5,102,757	\$78,035	ψ. ι,Σου,Στο	\$46,803	\$ .2,000,000	\$55,912
Bond Mutual Funds	\$44,637,463	\$46,697,531	\$44,946,666	\$46,697,531	\$45,054,888		φ40,003		ψυυ,σ12
Municipal Bonds (E)	\$56,657,029	\$75,176,005	\$73,582,342	\$81,507,614	\$78,732,379	\$101,436,079	\$99,575,181	\$110,047,688	\$110,753,126
Corporate Bonds (D)	\$158,183,933	\$158,430,493	\$160,716,063	\$171,250,270	\$173,350,765	\$101,430,079 \$151,701,234	\$150,164,423		\$127,532,047
Total	\$544,626,289	\$687,129,975	\$686,779,201	\$575,875,602	\$573,427,472	\$676,211,962	\$674,616,774	\$566,117,945	\$574,865,207
1.0.01	<b>\$5.11,020,209</b>	ψ001,120,010	ψοσο, 110,201	ψ0. 0,010,00 <u>2</u>	ψ0. 3,721,712	ψ0.0,211,002	ψ01-3,010,17 <b>4</b>	<b>\$000,117,040</b>	ψ01 <del>-</del> ,000,201
Endowment Funds									
Money Market Accounts/Repos (A)		\$1,319,073	\$1,319,073	\$1,028,658	\$1,028,658	\$926,083	\$926,083	\$36,872	\$36,872
Certificates of Deposit	\$18,600	\$18,600	\$18,600	\$18,600	\$18,600	\$18,600	\$18,600	\$18,600	\$18,600
Agency Securities (B)	\$2,458,460	\$2,060,880	\$2,066,080	\$2,060,880	\$2,048,155	\$549,305	\$599,600	\$1,315,805	\$1,380,320
Mortgaged Backed Securities	\$2,061,535	\$1,763,865	\$1,801,620	\$1,759,270	\$1,774,993	\$1,507,120	\$1,601,664	\$1,502,541	\$1,608,820
Equity Securities (C)	\$11,015,092	\$2,305,529	\$9,629,843		\$10,279,693	\$5,137,312	\$8,384,093		\$9,948,283
Municipal Bonds	\$3,160,443	\$3,144,095	\$3,184,648			\$2,993,128			\$2,769,136
Corporate Bonds (D)	\$3,160,443 \$9,703,121	\$3,144,095 \$10,847,437	\$3,184,648 \$11,139,224	\$3,144,095 \$10,847,437	\$3,151,660 \$11,144,007	\$2,993,128 \$10,352,237	\$3,067,346 \$10,246,412	\$2,704,715 \$8,155,903	\$8,780,099
Total	\$28,417,251	\$10,647,437	\$29,159,088	\$24,089,050	\$29,445,766	\$10,352,237 \$21,483,785	\$24,843,800	\$19,000,704	\$24,542,130
	Ψ20,411,231	Ψ£1,433,419	φ£3,133,000	Ψ <b>24</b> ,003,030	φ£3,443,100	ψ£1,403,103	Ψ <b>24</b> ,043,000	ψ13,000,704	ψ <u>ε</u> Ψ,υΨΣ,130
Other Funds		4.							
Money Market Accounts/Repos (A)	\$23,776,969	\$1,579,236	\$1,579,236	\$7,501,788	\$7,501,788	\$329,352	\$329,352	\$22,490,726	\$22,490,726
Agency Securities (B)	\$644,873	\$625,500	\$650,631						
Total	\$24,421,842	\$2,204,736	\$2,229,867	\$7,501,788	\$7,501,788	\$329,352	\$329,352	\$22,490,726	\$22,490,726
Grand Total	\$597,465,382	\$710,794,190	\$718,168,156	\$607,466,440	\$610,375,026	\$698,025,099	\$699,789,926	\$607,609,375	\$621,898,063

### LSU **Investment Summary** For the Quarter Ended June 30, 2020

	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		
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	\$46,996,658	\$46,996,658	\$60,648,335	\$60,648,335	\$65,852,590	\$65,852,590	
Cash/Sweeps	\$89,889,498	\$70,683,655	\$70,683,655	\$46,996,658	\$46,996,658	\$60,648,335	\$60,648,335	\$65,852,590	\$65,852,590	
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	\$32,554,580	\$34,083,826	
Agency Securities (B)	\$7,837,263	\$5,503,179	\$5,493,463	\$2,251,088	\$2,247,710	\$6,150,165	\$6,114,477	\$6,468,724	\$7,100,869	
Mortgaged Backed Securities (B)	\$41,033	\$42,305	\$40,464	\$41,893	\$40,000	\$41,472	\$39,325	\$13,448	\$12,947	
Municipal Bonds (E)	\$14,427,928	\$10,453,357	\$10,527,028	\$8,325,161	\$8,362,219	\$7,701,630	\$7,751,226	\$7,476,736	\$7,584,432	
Corporate Bonds (D)	\$23,971,570	\$23,252,778	\$24,094,280	\$25,337,409	\$26,127,870	\$30,216,494	\$31,124,500	\$30,221,573	\$32,057,065	
Total	\$157,394,908	\$134,183,447	\$135,915,610	\$109,267,675	\$110,819,926	\$137,274,148	\$139,795,183	\$142,587,651	\$146,691,729	
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	\$1,428,396	\$1,428,396	
Equity Securities (C)	\$18,570	\$7,650	\$19,769	\$7,650	\$19.942	\$7,650	\$16.876	\$7,650	\$16,804	
Mutual Funds	\$62,469,830	\$57,440,989	\$63,561,655	\$58,316,169	\$65,706,042	\$58,987,652	\$60,679,801	\$59,756,669	\$67,050,161	
Total	\$64,643,626	\$59,057,621	\$65,190,406	\$59,816,571	\$67,218,736	\$60,440,054	\$62,141,429	\$61,192,715	\$68,495,361	
Grand Total	\$222,038,534	\$193,241,068	\$201,106,016	\$169,084,246	\$178,038,662	\$197,714,202	\$201,936,612	\$203,780,366	\$215,187,090	
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	\$75,956,467	\$75,956,467	
Total	\$71,884,901	\$81,683,701	\$81,683,701	\$109,330,588	\$109,330,588	\$101,381,193	\$101,381,193	\$75,956,467	\$75,956,467	
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	\$4,798,073	\$4,798,073	
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	\$8,892,074	\$8,892,074	
Equity Securities (C)	\$380,085	ψο,ο,οσο	\$350,226	ψο,οοΣ,101	\$346,109	ψο,οοο,οοο	\$188,331	\$5,55 <u>2,</u> 51	\$221,811	
Total	\$13,190,328	\$13,007,982	\$13,358,208	\$13,425,044	\$13,771,153	\$13,605,648	\$13,793,979	\$13,690,147	\$13,911,958	
Grand Total	\$85,075,229	\$94,691,683	\$95,041,909	\$122,755,632	\$123,101,741	\$114,986,841	\$115,175,172	\$89,646,614	\$89,868,425	
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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	\$901,036,355	\$926,953,578	

- \* 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

### BENCHMARK NOTES (Example Only)

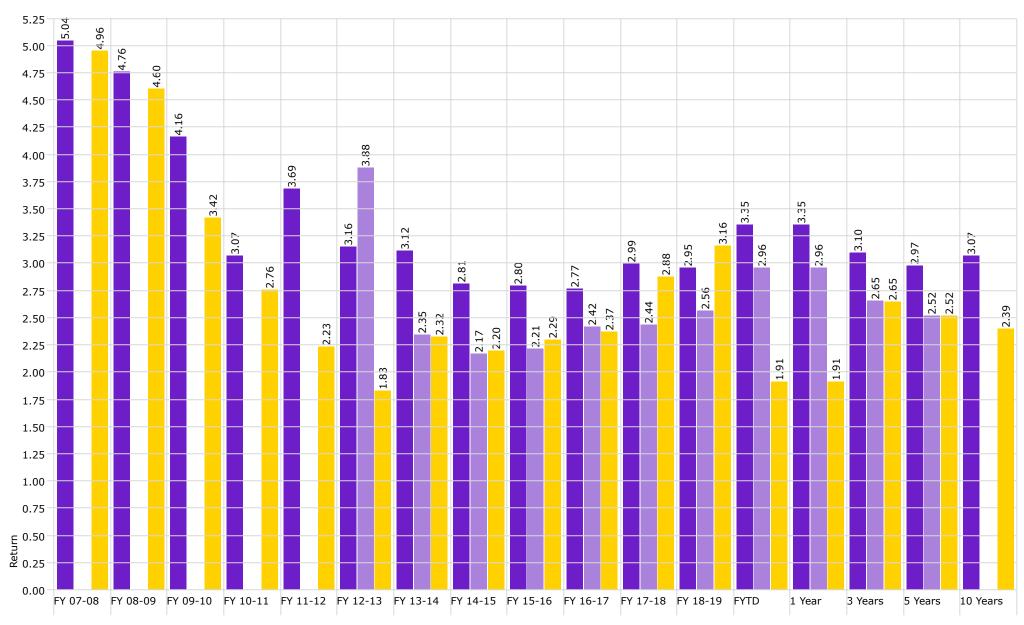
- (A) Benchmarked against 90 day T-Bil
- (B) Benchmarked against Barclay's US Agg Bond TR USD
- (C) US equities benchmarked against Russell 3000 and international against MSCI emerging market
- (D) Benchmarked against XYZ
- (E) Benchmarked against XYZ

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 comparisons

<sup>\*\*\*</sup> LSU Paid Campuses include the following: LSU, LSU Ag Center, LSUA, LSUE, LSUS, LSU Health New Orleans, and the LSU Pennington Biomedical Research Center.

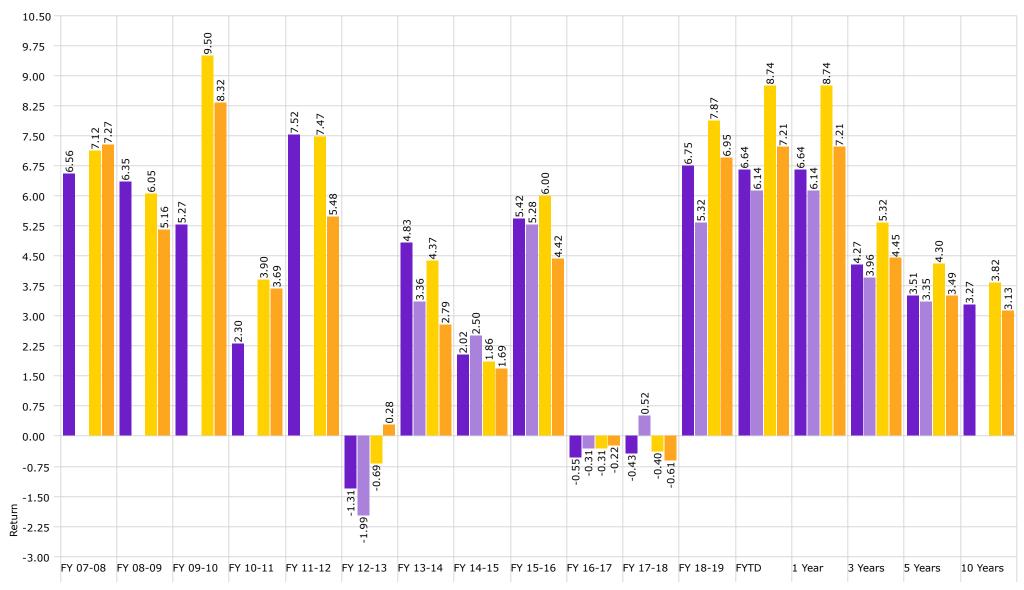


## Investment Management Program Non Endowed Accounts Realized Yield



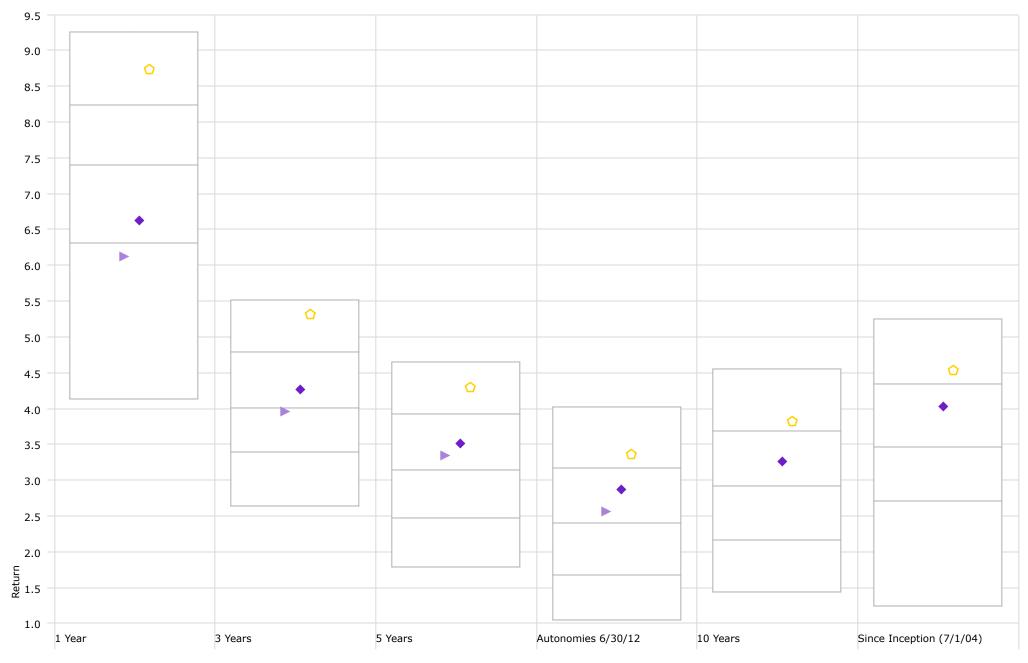


# Investment Management Program Non Endowed Accounts Total Return



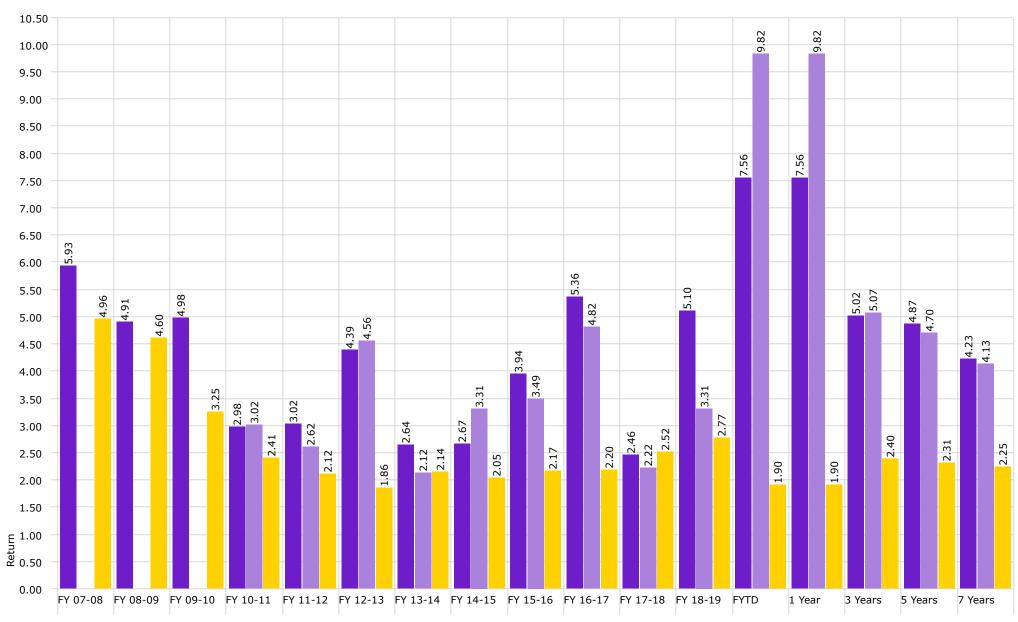
### **Performance Relative to Peer Group**

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





# Investment Management Program Endowed Accounts Realized Yield





## Investment Management Program Endowed Accounts Total Return

