| LSUDeposit and Collateral ReportFor the Quarter Ended June 30, 2020 |  |  |  |  |  |  |  |  |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| Deposits Requiring Posting of Collateral: |  | and Deposit eep/MMA purchase |  | ertificates of Deposit |  | tal Deposits Financial nstitutions |  | Collateral <br> (1) |
| LSU A\&M, LSU Alexandria, LSU Eunice, LSU Shreveport, and LSU Health New Orleans |  |  |  |  |  |  |  |  |
| Chase - LSU, Health Plan Premium Cottonport Bank-LSU Ag Center Capital One - LSU-A <br> St. Landry Bank - LSU-E <br> Campus Federal Credit Union - LSU-S <br> Capital One (Hibernia National Bank) - LSU-S <br> Chase-HSCNO | \$ | 157,662,699 |  |  | \$ | 157,662,699 | \$ | 189,328,019 |
|  |  | 1,309,010 |  |  |  | 1,309,010 |  | 1,430,868 |
|  |  | 1,325,698 |  |  |  | 1,325,698 |  | 1,325,698 |
|  |  | 376,064 |  |  |  | 376,064 |  | 703,847 |
|  |  |  | \$ | 100,413 |  | 100,413 |  | 250,000 |
|  |  | 42,414,807 |  |  |  | 42,414,807 |  | 43,008,103 |
|  |  | 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 JPMC-Shreveport Endowment Fds | \$ | 65,852,590 |  |  | \$ | 65,852,590 | \$ | 92,350,000 |
|  |  | 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) Capital One (MCLNO Trust Fund) | \$ | 75,956,467 |  |  | \$ | 75,956,467 | \$ | 82,250,000 |
|  |  | 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 |
| Deposits In Trust or Federal Obligations Not Requiring Collateral |  |  |  |  |  |  |  |  |
| Federated Money Markets <br> Federated Funds-Treas. Oblig. (2) | \$ | 8,892,074 |  |  | \$ | 8,892,074 |  |  |
|  |  | 22,527,598 |  |  |  | 22,527,598 |  |  |
| Total | \$ | 31,419,672 | \$ | - | \$ | 31,419,672 |  |  |
| Total Deposits \$ |  | 412,766,223 | \$ | 119,013 | \$ | 412,885,236 |  |  |
| (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. <br> (2) One Group \& Federated Funds are no-load, open ended mutual funds investing is U.S. Treasury obligations. |  |  |  |  |  |  |  |  |


|  | 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 |
| 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 | \$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 |
| Municipal Bonds (E) | \$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 |
| Corporate Bonds (D) | \$9,703,121 | \$10,847,437 | \$11,139,224 | \$10,847,437 | \$11,144,007 | \$10,352,237 | \$10,246,412 | \$8,155,903 | \$8,780,099 |
| Total | \$93,060,877 | \$80,517,100 | \$94,349,494 | \$83,905,621 | \$96,664,502 | \$81,923,839 | \$86,985,229 | \$80,193,419 | \$93,037,491 |
| 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 |  |  |  |  |  |  |  |  |  |
| 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) |  | \$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 |  |  |  |  |  | \$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 | \$44,930,970 | \$42,039,685 | \$42,813,155 |
| Equity Securities (C) | \$76,045 |  | \$72,202 |  | \$78,035 |  | \$46,803 |  | \$55,912 |
| Bond Mutual Funds | \$44,637,463 | \$46,697,531 | \$44,946,666 | \$46,697,531 | \$45,054,888 |  |  |  |  |
| 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 | \$151,701,234 | \$150,164,423 | \$121,981,072 | \$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 |
| 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 | \$5,230,110 | \$10,279,693 | \$5,137,312 | \$8,384,093 | \$5,266,268 | \$9,948,283 |
| Municipal Bonds | \$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 |
| Corporate Bonds (D) | \$9,703,121 | \$10,847,437 | \$11,139,224 | \$10,847,437 | \$11,144,007 | \$10,352,237 | \$10,246,412 | \$8,155,903 | \$8,780,099 |
| Total | \$28,417,251 | \$21,459,479 | \$29,159,088 | \$24,089,050 | \$29,445,766 | \$21,483,785 | \$24,843,800 | \$19,000,704 | \$24,542,130 |
| 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 | \$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 <br> Money Market Accounts/Repos (A) | \$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 |
| 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 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 |
|  | \$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 |  | \$350,226 |  | \$346,109 |  | \$188,331 |  | \$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 |
|  |  |  |  |  |  |  |  |  |  |
| 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 |


** 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-Bil
(B) Benchmarked against Barclay's US Agg Bond TR USL
(C) US equities benchmarked against Russell 3000 and international against MSCI emerging markel
(D) Benchmarked against XYZ
(E) Benchmarked against XYZ

Investment Management Program
Non Endowed Accounts
Realized Yield


Investment Management Program
Non Endowed Accounts
As of 6/30/2020 Total Return


## Performance Relative to Peer Group

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


Investment Management Program Endowed Accounts


Investment Management Program
Endowed Accounts
Total Return


