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	.	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					

⁽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 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							.		
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 \$93,060,877	\$10,847,437 \$ 80,517,100	\$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, 3 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	4 0 10,1 = 1,0 10	* · · · · · · · · · · · · · · · · · · ·	*****	****	, , , , , ,	,,	,,	, , , , , , , , ,	, , , , , , , , ,
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	\$5.11,020,209	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 4	\$000,117,040	ψ01 - ,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 24 ,003,030	φ£3,443,100	ψ£1,403,103	Ψ 24 ,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)

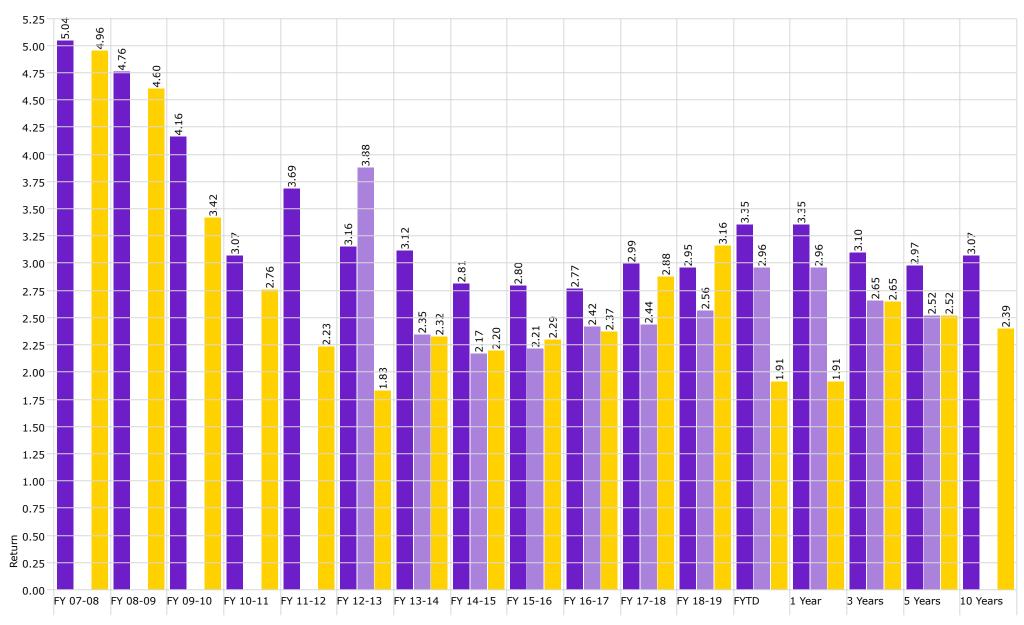
- (A) Benchmarked against 90 day T-Bil
- (B) Benchmarked against Barclay's US Agg Bond TR USD
- (C) US equities benchmarked against Russell 3000 and international against MSCI emerging market
- (D) Benchmarked against XYZ
- (E) Benchmarked against XYZ

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

^{***} LSU Paid Campuses include the following: LSU, LSU Ag Center, LSUA, LSUE, LSUS, LSU Health New Orleans, and the LSU Pennington Biomedical Research Center.

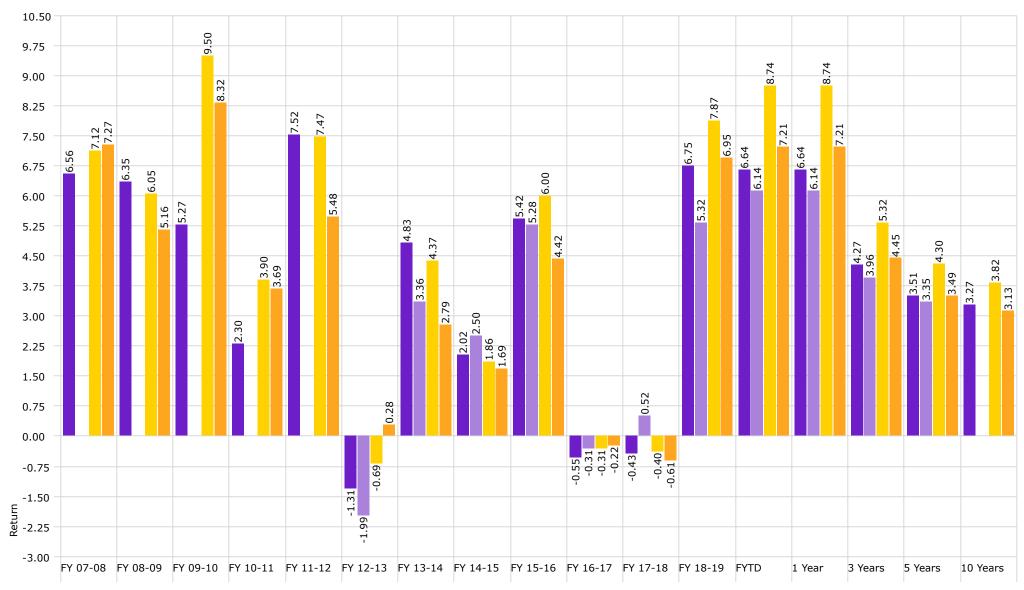


Investment Management Program Non Endowed Accounts Realized Yield



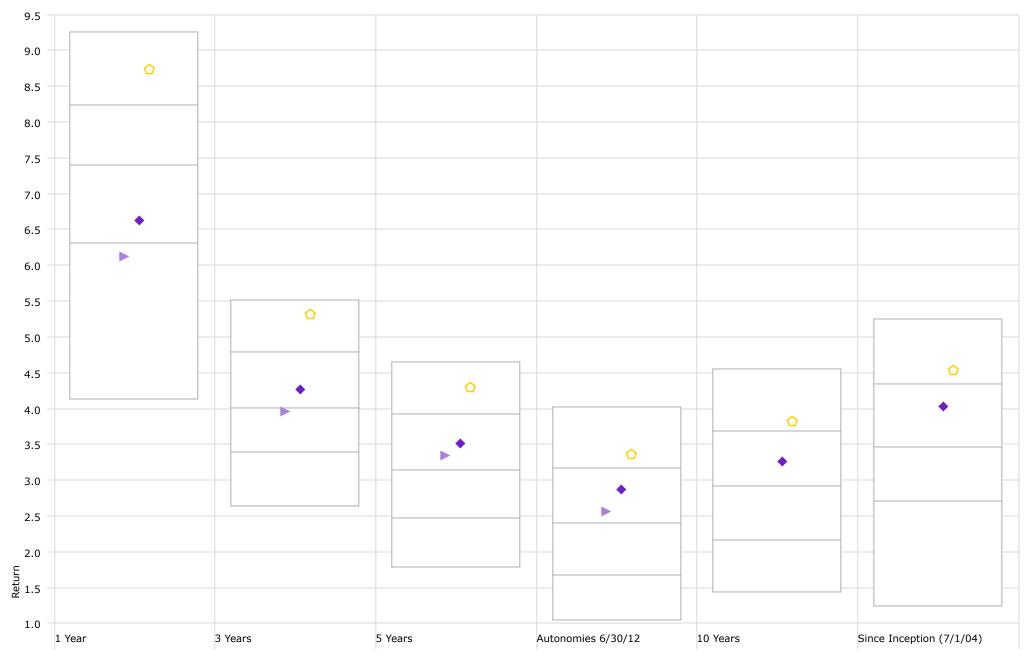


Investment Management Program Non Endowed Accounts Total Return



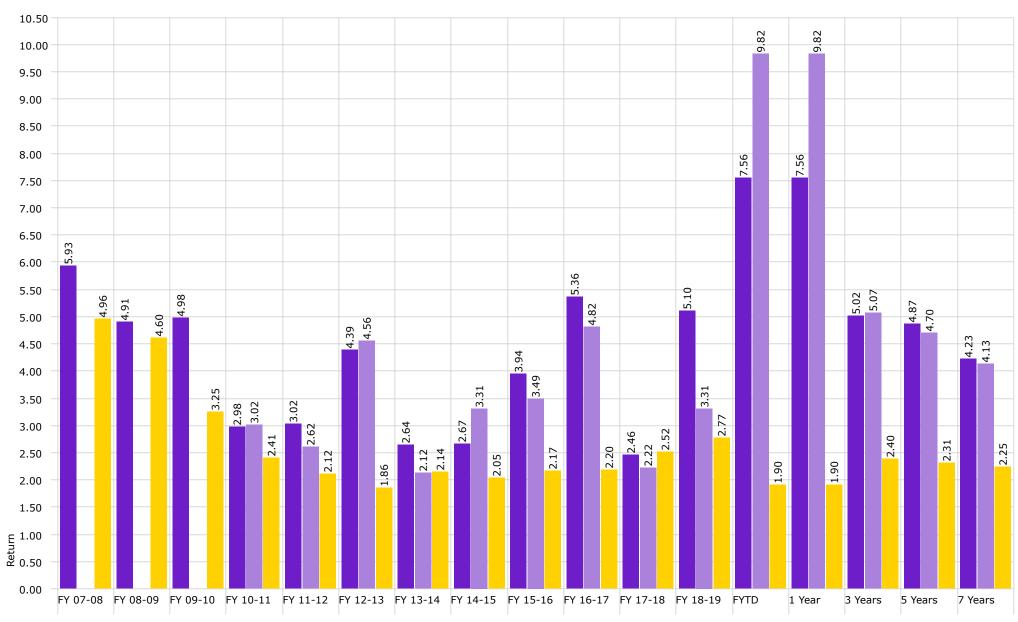
Performance Relative to Peer Group

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

