

**LSU**  
**Deposit and Collateral Report**  
**For the Quarter Ended June 30, 2020**

| Deposits Requiring Posting of Collateral:  | Demand Deposit<br>Sweep/MMA<br>Repurchase | Certificates<br>of<br>Deposit | Total Deposits<br>in Financial<br>Institutions | Collateral<br>(1)     |
|--|---|-------------------------------|--|-----------------------|
| <b>LSU A&amp;M, LSU Alexandria, LSU Eunice, LSU Shreveport, and LSU Health New Orleans</b> |   |                               |  |                       |
| 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            |
| <b>Total</b>   | <b>\$ 233,311,025</b>                     | <b>\$ 119,013</b>             | <b>\$ 233,430,038</b>                          | <b>\$ 335,081,532</b> |
| <b>LSU Health Shreveport</b>   |   |                               |  |                       |
| JPMC-Shreveport  | \$ 65,852,590                             |                               | \$ 65,852,590                                  | \$ 92,350,000         |
| JPMC-Shreveport Endowment Fds  | 1,428,396                                 |                               | 1,428,396                                      |                       |
| <b>Total</b>   | <b>\$ 67,280,986</b>                      | <b>\$ -</b>                   | <b>\$ 67,280,986</b>                           | <b>\$ 92,350,000</b>  |
| <b>LSU Health Care Services Division</b>   |   |                               |  |                       |
| 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             |
| <b>Total</b>   | <b>\$ 80,754,540</b>                      | <b>\$ -</b>                   | <b>\$ 80,754,540</b>                           | <b>\$ 87,143,610</b>  |
| <b>Total Requiring Collateral</b>  | <b>\$ 381,346,551</b>                     | <b>\$ 119,013</b>             | <b>\$ 381,465,564</b>                          | <b>\$ 514,575,142</b> |
| <b>Deposits In Trust or Federal Obligations Not Requiring Collateral</b>                   |   |                               |  |                       |
| Federated Money Markets  | \$ 8,892,074                              |                               | \$ 8,892,074                                   |                       |
| Federated Funds-Treas. Oblig. (2)  | 22,527,598                                |                               | 22,527,598                                     |                       |
| <b>Total</b>   | <b>\$ 31,419,672</b>                      | <b>\$ -</b>                   | <b>\$ 31,419,672</b>                           |                       |
| <b>Total Deposits</b>  | <b>\$ 412,766,223</b>                     | <b>\$ 119,013</b>             | <b>\$ 412,885,236</b>                          |                       |

(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 June 30, 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         |
| <b>LSU Health Shreveport</b>    |                      |                      |                        |                      |                      |                        |                        |                      |                      |
| <b>Current Funds</b>            |                      |                      |                        |                      |                      |                        |                        |                      |                      |
| 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         |
| <b>Cash/Sweeps</b>              | <b>\$89,889,498</b>  | <b>\$70,683,655</b>  | <b>\$70,683,655</b>    | <b>\$46,996,658</b>  | <b>\$46,996,658</b>  | <b>\$60,648,335</b>    | <b>\$60,648,335</b>    | <b>\$65,852,590</b>  | <b>\$65,852,590</b>  |
| 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         |
| <b>Total</b>                    | <b>\$157,394,908</b> | <b>\$134,183,447</b> | <b>\$135,915,610</b>   | <b>\$109,267,675</b> | <b>\$110,819,926</b> | <b>\$137,274,148</b>   | <b>\$139,795,183</b>   | <b>\$142,587,651</b> | <b>\$146,691,729</b> |
| <b>Endowment Funds</b>          |                      |                      |                        |                      |                      |                        |                        |                      |                      |
| 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         |
| <b>Total</b>                    | <b>\$64,643,626</b>  | <b>\$59,057,621</b>  | <b>\$65,190,406</b>    | <b>\$59,816,571</b>  | <b>\$67,218,736</b>  | <b>\$60,440,054</b>    | <b>\$62,141,429</b>    | <b>\$61,192,715</b>  | <b>\$68,495,361</b>  |
| <b>Grand Total</b>              | <b>\$222,038,534</b> | <b>\$193,241,068</b> | <b>\$201,106,016</b>   | <b>\$169,084,246</b> | <b>\$178,038,662</b> | <b>\$197,714,202</b>   | <b>\$201,936,612</b>   | <b>\$203,780,366</b> | <b>\$215,187,090</b> |
| <b>LSU HCSD</b>                 |                      |                      |                        |                      |                      |                        |                        |                      |                      |
| <b>Current Funds</b>            |                      |                      |                        |                      |                      |                        |                        |                      |                      |
| 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         |
| <b>Total</b>                    | <b>\$71,884,901</b>  | <b>\$81,683,701</b>  | <b>\$81,683,701</b>    | <b>\$109,330,588</b> | <b>\$109,330,588</b> | <b>\$101,381,193</b>   | <b>\$101,381,193</b>   | <b>\$75,956,467</b>  | <b>\$75,956,467</b>  |
| <b>Other Funds</b>              |                      |                      |                        |                      |                      |                        |                        |                      |                      |
| 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            |
| <b>Total</b>                    | <b>\$13,190,328</b>  | <b>\$13,007,982</b>  | <b>\$13,358,208</b>    | <b>\$13,425,044</b>  | <b>\$13,771,153</b>  | <b>\$13,605,648</b>    | <b>\$13,793,979</b>    | <b>\$13,690,147</b>  | <b>\$13,911,958</b>  |
| <b>Grand Total</b>              | <b>\$85,075,229</b>  | <b>\$94,691,683</b>  | <b>\$95,041,909</b>    | <b>\$122,755,632</b> | <b>\$123,101,741</b> | <b>\$114,986,841</b>   | <b>\$115,175,172</b>   | <b>\$89,646,614</b>  | <b>\$89,868,425</b>  |
| <b>System Total</b>             | <b>\$904,579,145</b> | <b>\$998,726,941</b> | <b>\$1,014,316,081</b> | <b>\$899,306,318</b> | <b>\$911,515,429</b> | <b>\$1,010,726,142</b> | <b>\$1,016,901,710</b> | <b>\$901,036,355</b> | <b>\$926,953,578</b> |

\* 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)**

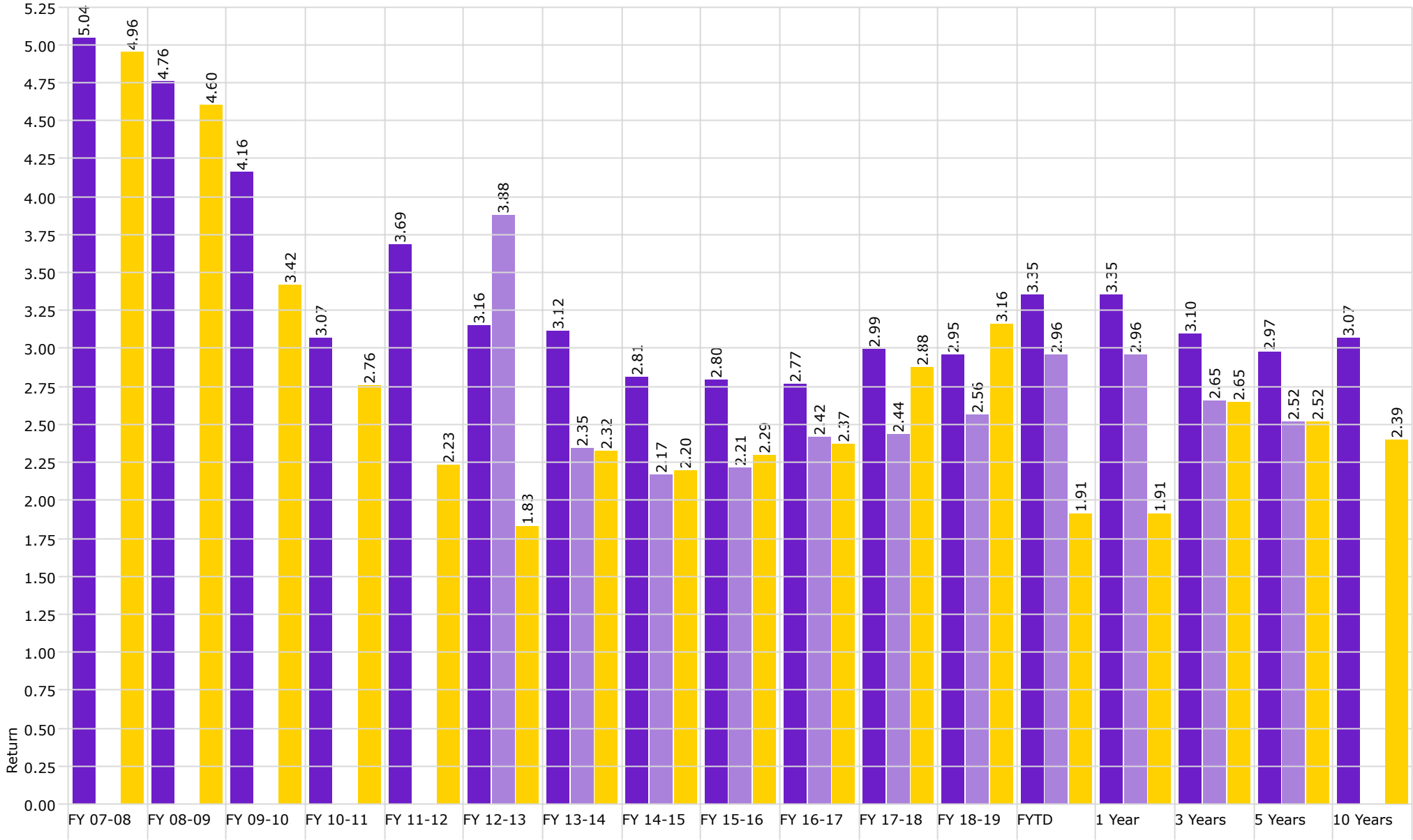
- (A) Benchmarked against 90 day T-Bill
- (B) Benchmarked against Barclay's US Agg Bond TR USD
- (C) US equities benchmarked against Russell 3000 and international against MSCI emerging market
- (D) Benchmarked against XYZ
- (E) Benchmarked against XYZ

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 comparison:



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

As of 6/30/2020



■ Non Endowed

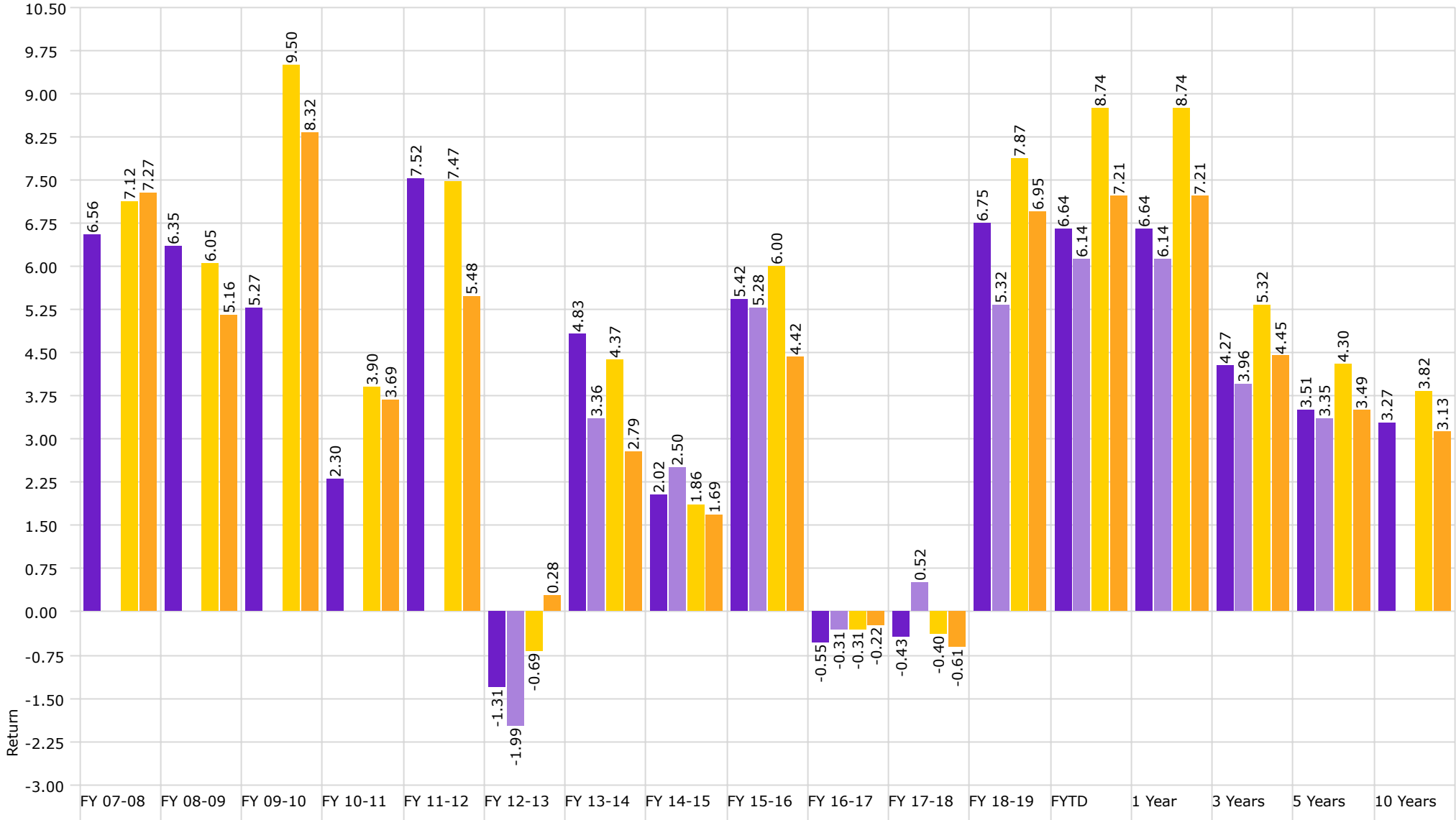
■ Health Plan

■ Barclays Aggregate Bond Index



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

As of 6/30/2020



■ Non Endowed

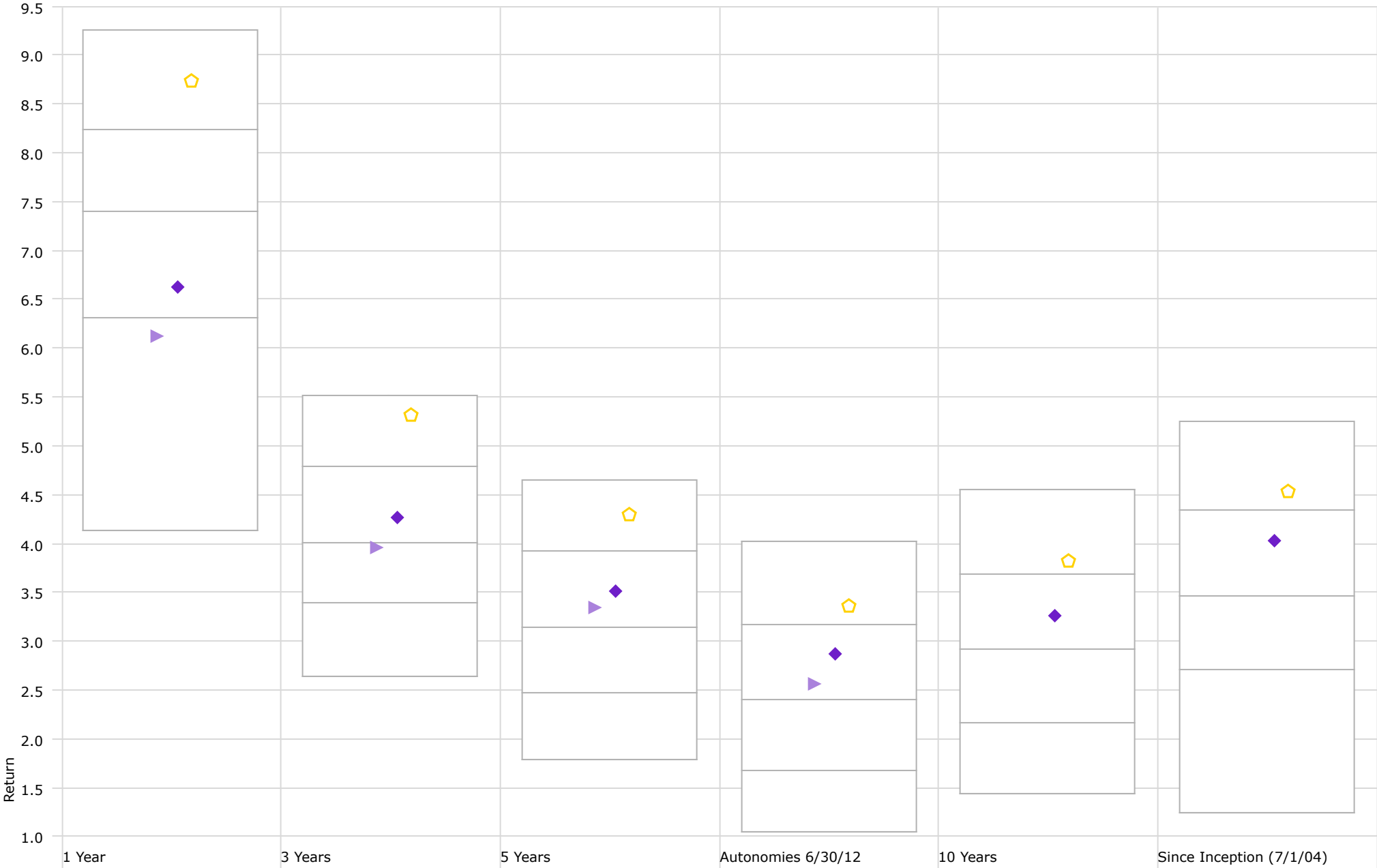
■ Health Plan

■ 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



◆ Non-Ended

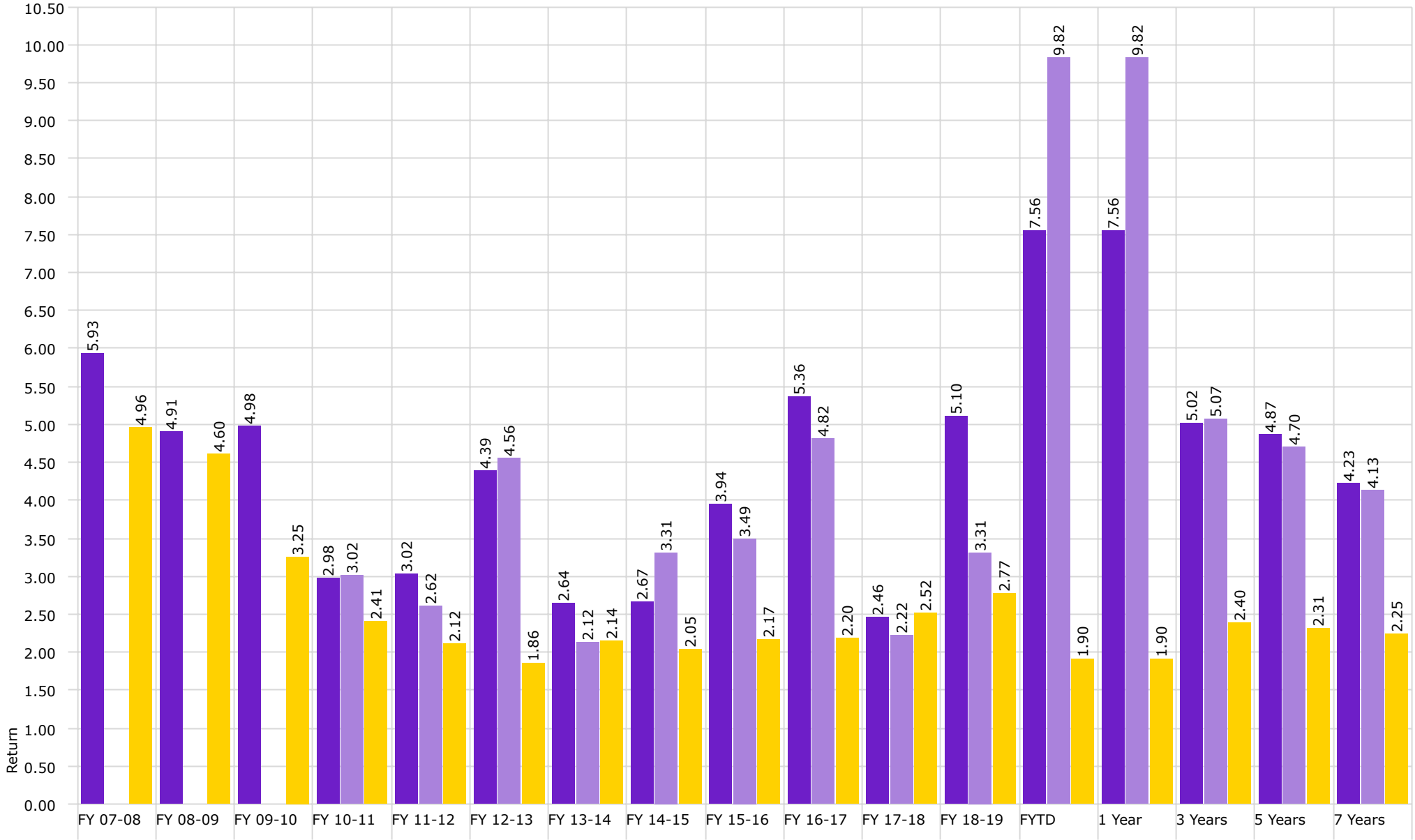
▶ Health Plan

⬠ Barclays Aggregate Bond Index



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

As of 6/30/2020



Endowment

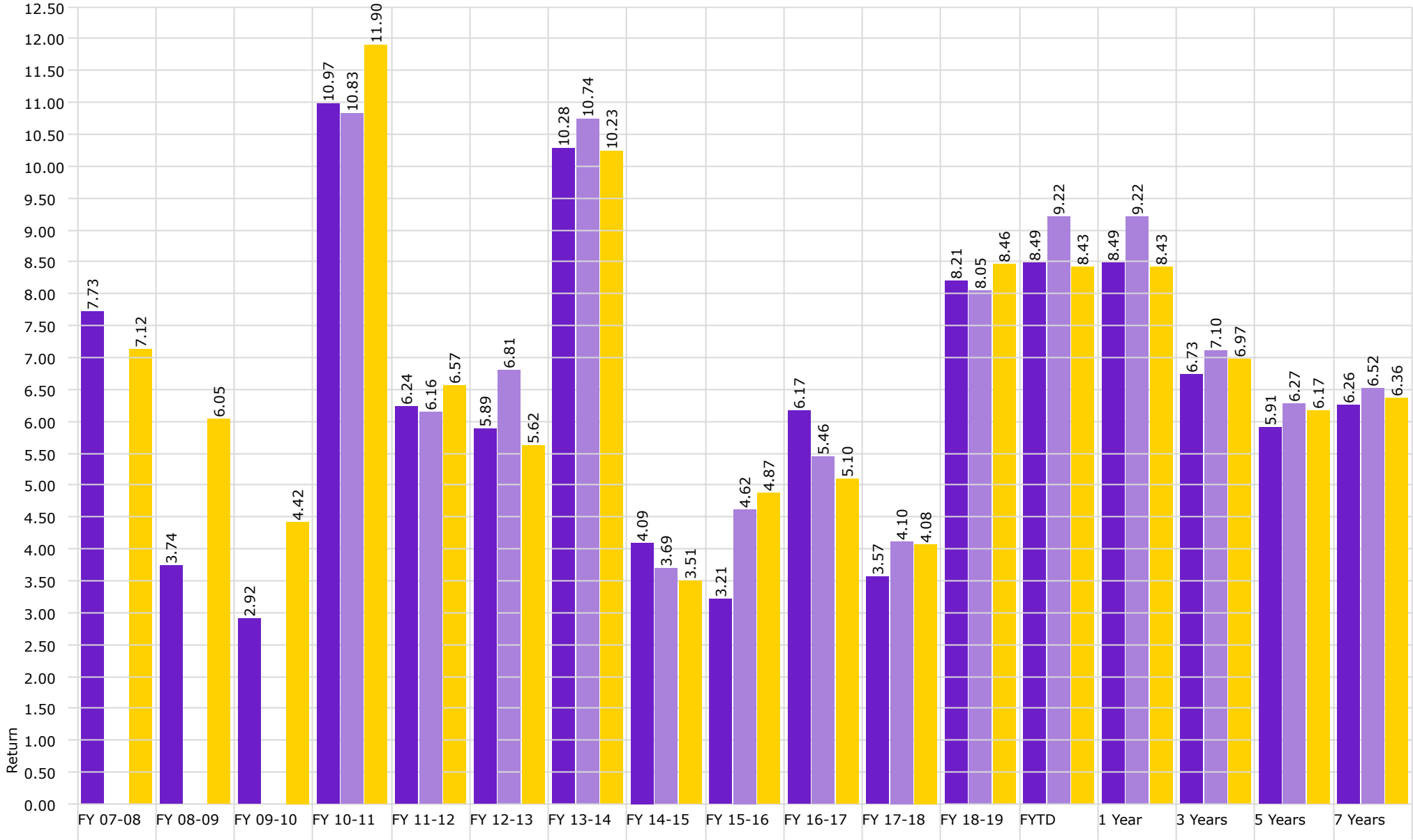
Osher

Endowed Benchmark



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

As of 6/30/2020



Endowment

Osher

Endowed Benchmark