LSU Deposit and Collateral Report For the Quarter Ended March 31, 2017

Deposits Requiring Posting of Collateral:	5	Demand Deposit Sweep/MMA Repurchase		Certificates of Deposit		Total Deposits in Financial Institutions		Collateral (1)	
LSU A&M and LSU Health New Orleans									
Chase - LSU, Health Plan Premium	\$	61,426,595			\$	61,426,595	\$	86,387,880	
Capital One - LSU-A		5,908,008				5,908,008		5,908,008	
St. Landry Bank - LSU-E		492,923				492,923		997,986	
Campus Federal Credit Union - LSU-S			\$	100,214		100,214		250,000	
Capital One (Hibernia National Bank) - LSU-S		11,365,852		•		11,365,852		11,789,871	
Chase-HSCNO		17,442,358		18,600		17,460,958		33,573,879	
Total	\$	96,635,736	\$	118,814	\$	96,754,550	\$	138,907,624	
LSU Health Shreveport									
US Bank	\$	5,107	_		\$	5,107	\$	250,000	
Regions Bank-EA Conway		569,271				569,271		575,656	
Regions Bank-Huey P Long		341,643				341,643		343,476	
Regions Bank-Shreveport	\$	60,960,956			\$	60,960,956	\$	62,313,810	
Regions Bank-Shreveport Endowment Fds		6,931,649				6,931,649		6,931,649	
Total	\$	68,808,626	\$	-	\$	68,808,626	\$	70,414,591	
LSU Health Care Services Division									
JP Morgan Chase (HCSD)	\$	72,237,859			\$	72,237,859	\$	79,281,634	
Capital One (MCLNO Trust Fund)		4,721,104				4,721,104		8,492,457	
Total	\$	76,958,963	\$	-	\$	76,958,963	\$	87,774,091	
Total Requiring Collateral	\$	242,403,325	\$	118,814	\$	242,522,139	\$	297,096,306	
Deposits In Trust or Federal Obligations Not Requiring Co	llate								
Federated Money Markets	\$	36,884,435			\$	36,884,435			
Federated Funds-Treas. Oblig. (2)	*	7,819			,	7,819			
Total	\$	36,892,254	\$	-	\$	36,892,254			
Total Deposits	\$	279,295,579	\$	118,814	\$	279,414,393			

⁽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 March 31, 2017										
	As of 7/1/2016		30/2016	As of 12/31/2016		As of 3	/31/2017	As of 06/30/2017		
Fund Description	Value	Cost	Market Value	Cost	Market Value	Cost	Market Value	Cost	Market Value	
Current Funds										
Cash/Sweeps	\$220,965,188	\$298,452,168	\$298,452,168	\$229,016,147	\$229,016,147	\$230,465,341	\$230,465,341	\$0 \$0	\$0 \$0	
Money Market Accounts/Repos (A) Certificates of Deposit	\$2,007,708 \$100,213	\$7,137,665 \$100,213	\$7,137,665 \$100,213	\$7,094,845 \$0	\$7,094,845 \$0	\$13,690,567 \$100,214	\$13,690,567 \$100,214	\$0 \$0	\$0 \$0	
Treasury Notes	\$12,142,653	\$11,546,211	\$12,038,838	\$13,549,106	\$13,531,043	\$14,313,414	\$14,358,659	\$0 \$0	\$0	
CMO's	\$614.148	\$444,892	\$447,846	\$295,967	\$297,432	\$231,410	\$229.997	\$0	\$0	
Agency Securities (B)	\$91,221,542	\$104,166,209	\$106,777,636	\$129,520,232	\$127,520,554	\$128,562,240	\$125,769,478	\$0	\$0	
Mortgaged Backed Securities	\$37,344,568	\$35,034,733	\$35,800,847	\$33,785,445	\$34,007,628	\$33,070,084	\$32,699,084	\$0	\$0	
Equity Securities (C)	\$61,043	\$0	\$68,148	\$0	\$82,632	\$0	\$80,993	\$0	\$0	
Bond Mutual Funds	\$45,093,538	\$46,697,531	\$45,023,968	\$46,697,531	\$43,740,771	\$46,697,531	\$44,312,799	\$0	\$0	
Municipal Bonds (E)	\$60,025,003	\$61,402,164	\$62,817,171	\$86,580,039	\$85,214,042	\$90,261,772	\$87,412,596	\$0	\$0	
Corporate Bonds (D) Total	\$181,950,335 \$651,525,939	\$178,919,146 \$743.900.932	\$183,946,167 \$752,610,667	\$180,149,776 \$726,689,088	\$180,877,487 \$721,382,581	\$182,388,441 \$739,781,014	\$181,161,071 \$730,280,799	\$0 \$0	\$0 \$0	
	\$651,525,939	\$743,900,932	\$752,610,667	\$120,009,000	\$121,302,301	\$735,761,014	\$730,260,799	φU	\$0	
Endowment Funds	4						4			
Cash/Sweeps	\$6,930,453	\$6,931,481	\$6,931,481	\$6,932,764	\$6,932,764	\$6,931,649	\$6,931,649	\$0	\$0	
Money Market Accounts/Repos (A) Certificates of Deposit	\$0 \$18,600	\$1,440,718 \$18,600	\$1,440,718 \$18,600	\$603,750 \$18,600	\$603,750 \$18,600	\$1,027,257 \$18,600	\$1,027,257 \$18,600	\$0 \$0	\$0 \$0	
Agency Securities (B)	\$5,602,078	\$4,978,944	\$5,068,759	\$5,969,659	\$5,969,885	\$6,142,285	\$5,947,958	\$0 \$0	\$0	
Mortgaged Backed Securities	\$1,319,316	\$1,133,095	\$1,149,500	\$1,131,649	\$1,133,459	\$1,003,842	\$995,743	\$0 \$0	\$0	
Equity Securities (C)	\$9,730,180	\$6,171,551	\$10,054,907	\$6,171,551	\$10,305,270	\$5,529,539	\$9,467,424	\$0 \$0	\$0	
Mutual Funds	\$49,429,471	\$49,873,028	\$53,508,849	\$50,616,414	\$53,065,832	\$49,031,286	\$52,792,444	\$0	\$0	
Municipal Bonds (E)	\$1,256,822	\$1,153,189	\$1,176,339	\$1,137,890	\$1,125,955	\$2,329,895	\$2,314,737	\$0	\$0	
Corporate Bonds (D)	\$7,404,973	\$6,547,513	\$6,920,005	\$6,545,198	\$6,710,008	\$6,573,615	\$6,719,905	\$0	\$0	
Total	\$81,691,893	\$78,248,119	\$86,269,158	\$79,127,475	\$85,865,523	\$78,587,968	\$86,215,717	\$0	\$0	
Other Funds										
Cash/Sweeps	\$4,228,577	\$4,369,228	\$4,369,228	\$4,592,416	\$4,592,416	\$5,006,335	\$5,006,335	\$0	\$0	
Money Market Accounts/Repos (A)	\$102,033,060	\$72,206,517	\$72,206,517	\$32,427,460	\$32,427,460	\$22,166,611	\$22,166,611	\$0	\$0	
Agency Securities (B)	\$7,876,330	\$7,215,695	\$7,809,736	\$946,267	\$974,065	\$946,267	\$973,594	\$0	\$0	
Equity Securities (C)	\$464,950	\$0	\$432,909	\$0	\$447,690	\$0	\$406,770	\$0	\$0	
Total	\$114,619,212	\$83,805,252	\$84,832,202	\$37,977,598	\$38,453,086	\$28,127,032	\$28,561,129	\$0 \$0	\$0 \$0	
Grand Total	\$847,837,044	\$905,954,303	\$923,712,027	\$843,794,161	\$845,701,190	\$846,496,014	\$845,057,645	\$0	\$0	
Deposits in Financial Institutions										
Total Cash/Sweeps/MMA/Repos	\$336,164,986	\$390,537,777	\$390,537,777	\$280,667,382	\$280,667,382	\$279,287,760	\$279,287,760	\$0	\$0	
Total Certificates of Deposit	\$118,813	\$118,813	\$118,813	\$18,600	\$18,600	\$118,814	\$118,814	\$0	\$0	
US Gov Related Securities	\$16,295	\$13,812	\$13,812 \$200,670,402	\$11,455	\$11,455	\$7,819	\$7,819	\$0 \$0	\$0 \$0	
Total Deposits Other Investments	\$336,300,094	\$390,670,402	\$390,670,402	\$280,697,437	\$280,697,437	\$279,414,393	\$279,414,393	φu	ΨU	
Treasury Notes	\$12,142,653	\$11,546,211	\$12,038,838	\$13,549,106	\$13,531,043	\$14,313,414	\$14,358,659	\$0	\$0	
CMO's	\$614,148	\$444,892	\$447,846	\$295,967	\$297,432	\$231,410	\$229,997	\$0	\$0	
Agency Securities (B)	\$104,699,950	\$116,360,848	\$119,656,131	\$136,436,158	\$134,464,504	\$135,650,792	\$132,691,030	\$0	\$0	
Mortgaged Backed Securities	\$38,663,884	\$36,167,828	\$36,950,347	\$34,917,094	\$35,141,087	\$34,073,926	\$33,694,827	\$0	\$0	
Equity Securities (C)	\$10,256,173	\$6,171,551	\$10,555,964	\$6,171,551	\$10,835,592	\$5,529,539	\$9,955,187	\$0	\$0	
Bond Mutual Funds	\$45,093,538	\$46,697,531	\$45,023,968	\$46,697,531	\$43,740,771	\$46,697,531	\$44,312,799	\$0	\$0	
Mutual Funds	\$49,429,471	\$49,873,028	\$53,508,849	\$50,616,414	\$53,065,832	\$49,031,286	\$52,792,444	\$0	\$0	
Municipal Bonds (E)	\$61,281,825	\$62,555,353	\$63,993,510	\$87,717,929	\$86,339,997	\$92,591,667	\$89,727,333	\$0 \$0	\$0 \$0	
Corporate Bonds (D) Total Other	\$189,355,308 \$511,536,950	\$185,466,659 \$515,283,901	\$190,866,172 \$533,041,625	\$186,694,974 \$563,096,724	\$187,587,495 \$565,003,753	\$188,962,056 \$567,081,621	\$187,880,976 \$565,643,252	\$0 \$0		
Grand Total	\$847,837,044	\$905,954,303	\$923,712,027	\$843,794,161	\$845,701,190	\$846,496,014	\$845,057,645	\$0	\$0	
LSU Paid Campuses	\$041,001,044	4000,004,000	ψ020;112;021	ψοτο, 1 ο τ, 1 ο 1	ψο-το, ι ο ι, ι ο ο	ψοτο,τοο,σ1- τ	ψο-το,σοτ,σ-το	Ų.		
Current Funds										
Cash/Sweeps	\$122,925,583	\$186,325,891	\$186,325,891	\$95,065,502	\$95,065,502	\$96,350,505	\$96,350,505			
Money Market Accounts/Repos (A)	. ,==,=30	\$7,137,638	\$7,137,638	\$6,994,628	\$6,994,628	\$13,690,562	\$13,690,562			
Certificates of Deposit						\$100,214	\$100,214			
Treasury Notes	\$12,142,653	\$11,546,211	\$12,038,838	\$11,550,399	\$11,531,312	\$11,516,556				
CMO's	\$614,148	\$444,892	\$447,846	\$295,967	\$297,432	\$231,410				
Agency Securities (B)	\$85,959,811	\$98,908,406	\$101,524,214	\$124,764,524	\$122,807,297					
Mortgaged Backed Securities	\$34,548,252	\$32,306,981	\$33,123,858 \$68,148	\$31,948,338	\$32,219,678	\$31,243,441	\$30,925,743			
Equity Securities (C) Bond Mutual Funds	\$61,043 \$45,093,538	\$46,697,531	\$68,148 \$45,023,968	\$46,697,531	\$82,632 \$43,740,771	\$46,697,531	\$80,993 \$44,312,799			
Municipal Bonds (E)	\$57,320,194	\$57,761,854	\$59,166,554	\$72,424,273	\$71,158,869	\$74,040,562	\$71,288,221			
Corporate Bonds (D)	\$179,633,824	\$176,622,208	\$181,649,287	\$174,345,013	\$175,082,042	\$176,619,152	\$175,397,498			
Total	\$538,299,046	\$617,751,612	\$626,506,242	\$564,086,175	\$558,980,163	\$574,294,848	\$564,991,326	\$0	\$0	
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Endowment Funds]									
Money Market Accounts/Repos (A)		\$1,440,718	\$1,440,718	\$603,750	\$603,750	\$1,027,257	\$1,027,257			
Certificates of Deposit	\$18,600	\$18,600	\$18,600	\$18,600	\$18,600	\$18,600				
Agency Securities (B)	\$5,602,078	\$4,978,944	\$5,068,759	\$5,969,659	\$5,969,885	\$6,142,285				
Mortgaged Backed Securities	\$1,319,316	\$1,133,095	\$1,149,500 \$10,041,038	\$1,131,649 \$6,163,001	\$1,133,459 \$10,201,671	\$1,003,842 \$5,531,990				
Equity Securities (C) Municipal Bonds	\$9,722,530 \$1,256,822	\$6,163,901 \$1,153,189	\$10,041,038 \$1,176,339	\$6,163,901 \$1,137,890	\$10,291,671 \$1,125,955	\$5,521,889 \$2,329,895				
Corporate Bonds (D)	\$1,256,822 \$7,404,973	\$6,547,513	\$1,176,339	\$1,137,890 \$6,545,198	\$1,125,955 \$6,710,008	\$2,329,895 \$6,573,615				
Total	\$25,324,319	\$21,435,960	\$25,814,959	\$21,570,647	\$25,853,328	\$22,617,383	\$26,477,124	\$0	\$0	
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Other Funds Cash/Sweeps]					¢20E 224	\$285,231			
Money Market Accounts/Repos (A)	\$64,520,398	\$32,135,509	\$32,135,509	\$23,948,813	\$23,948,813	\$285,231 \$13,676,423				
Agency Securities (B)	\$7,876,330	\$7,215,695	\$7,809,736	\$23,946,613	\$23,946,613 \$974,065	\$13,676,423	\$13,676,423			
Total	\$72,396,728	\$39,351,204	\$39,945,245	\$24,895,080	\$24,922,878	\$14,907,921	\$14,935,248	\$0	\$0	
Grand Total	\$636,020,093	\$678,538,776	\$692,266,446	\$610,551,902	\$609,756,369	\$611,820,152	\$606,403,698	\$0		
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LSU **Investment Summary** For the Quarter Ended March 31, 2017

	As of 7/1/2016	As of 9/	30/2016	As of 12	/31/2016	As of 3/	31/2017	As of 06/30/2017	
Fund Description	Value	Cost	Market Value	Cost	Market Value	Cost	Market Value	Cost	Market Value
LSU Health Shreveport									
Current Funds									
Cash/Sweeps S.	\$52,626,700	\$59,745,276	\$59,745,276	\$51,644,845	\$51,644,845	\$60,966,063	\$60,966,063		
Cash/Sweeps C.	\$1,290,500	\$1,417,307	\$1,417,307	\$542,995	\$542,995	\$569,271	\$569,271		
Cash/Sweeps H.	\$499,056	\$460,977	\$460,977	\$377,510	\$377,510	\$341,643	\$341,643		
Cash/Sweeps	\$54,416,256	\$61,623,560	\$61,623,560	\$52,565,350	\$52,565,350	\$61,876,977	\$61,876,977	\$0	\$0
Money Market Accounts/Repos (A)	\$1,506,001	\$3	\$3	\$4	\$4	\$5	\$5		
Treasury Notes (B)				\$1,998,707	\$1,999,731	\$2,796,858	\$2,796,254		
Agency Securities (B)	\$5,261,731	\$5,257,803	\$5,253,422	\$4,755,708	\$4,713,257	\$4,757,325	\$4,717,089		
Mortgaged Backed Securities (B)	\$2,796,316	\$2,727,752	\$2,676,989	\$1,837,107	\$1,787,950	\$1,826,643	\$1,773,341		
Municipal Bonds (E)	\$2,704,809	\$3,640,310	\$3,650,617	\$14,155,766	\$14,055,173	\$16,221,210	\$16,124,375		
Corporate Bonds (D)	\$2,316,511	\$2,296,938	\$2,296,880	\$5,804,763	\$5,795,445	\$5,769,289	\$5,763,573		
Total	\$69,001,624	\$75,546,366	\$75,501,471	\$81,117,405	\$80,916,910	\$93,248,307	\$93,051,614	\$0	\$0
Endowment Funds									
Cash/Sweeps	\$6,930,453	\$6,931,481	\$6,931,481	\$6,932,764	\$6,932,764	\$6,931,649	\$6,931,649		
Equity Securities (C)	\$7,650	\$7,650	\$13,869	\$7,650	\$13,599	\$7,650	\$14,500		
Mutual Funds	\$49,429,471	\$49,873,028	\$53,508,849	\$50,616,414	\$53,065,832	\$49,031,286	\$52,792,444		
Total	\$56,367,574	\$56,812,159	\$60,454,199	\$57,556,828	\$60,012,195	\$55,970,585	\$59,738,593	\$0	\$0
Grand Total	\$125,369,198	\$132,358,525	\$135,955,670	\$138,674,233	\$140,929,105	\$149,218,892	\$152,790,207	\$0	\$0
LSU HCSD	, ,	, ,	. , ,	, ,	. , ,	. , ,	. , ,	·	
Current Funds									
Cash/Sweeps	\$43,641,215	\$43,602,414	\$43,602,414	\$78,215,039	\$78,215,039	\$72,237,859	\$72,237,859		
Total	\$43,641,215	\$43,602,414	\$43,602,414	\$78,215,039	\$78,215,039	\$72,237,859	\$72,237,859	\$0	\$0
Other Funds									
Cash/Sweeps	\$3,943,346	\$4,083,997	\$4,083,997	\$4,592,416	\$4,592,416	\$4,721,104	\$4,721,104		
Money Market Accounts/Repos (A)	\$37,512,662	\$40,071,008	\$40,071,008	\$8,478,647	\$8,478,647	\$8,490,188	\$8,490,188		
Equity Securities (C)	\$464,950		\$432,909		\$447,690		\$406,770		
US Gov Related Securities	\$16,295	\$13,812	\$13,812	\$11,455	\$11,455	\$7,819	\$7,819		
Total	\$41,937,253	\$44,168,817	\$44,601,726	\$13,082,518	\$13,530,208	\$13,219,111	\$13,625,881	\$0	\$0
Grand Total	\$85,578,468	\$87,771,231	\$88,204,140	\$91,297,557	\$91,745,247	\$85,456,970	\$85,863,740	\$0	\$0
LSU - Shreveport									
Current Funds *									
Cash/Sweeps	(\$17,866)	\$6,900,303	\$6,900,303	\$3,170,256	\$3,170,256	\$0	\$0		
Money Market Accounts/Repos (A)	\$501,707	\$24	\$24	\$100,213	\$100,213	\$0	\$0		
Certificates of Deposit	\$100,213	\$100,213	\$100,213	** ***					
Total	\$584,054	\$7,000,540	\$7,000,540	\$3,270,469	\$3,270,469	\$0	\$0	\$0	\$0
Other Funds									
Cash/Sweeps	\$285,231	\$285,231	\$285,231						
Total	\$285,231	\$285.231	\$285,231	\$0	\$0	\$0	\$0	\$0	\$0
Grand Total	\$869,285	\$7,285,771	\$7,285,771	\$3,270,469	\$3,270,469	\$0 \$0	\$0	\$0	\$0
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System Total	\$847,837,044	\$905,954,303	\$923,712,027	\$843,794,161	\$845,701,190	\$846,496,014	\$845,057,645	\$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, LSU Health New Orleans, and the LSU Pennington Biomedical Research Cente

BENCHMARK NOTES (Example Only)

- (A) Benchmarked against 90 day T-Bil
 (B) Benchmarked against Barclay's US Agg Bond TR USC
 (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 Investment Management Program

As of 03/31/2017

Market Update:

- March was a volatile month for the 10 YR US Treasury. It started the month at a 2.36% yield before climbing to 2.62% in anticipation of
 the March Fed meeting. After the Fed meeting and the failure of President Trump's healthcare bill, yields on the 10 YR began to decline,
 eventually setting in at 2.42% by month end. The result for the month was a slight increase in the 10 YR US Treasury yield of 6 bps.
- Fiscal YTD, the yield on the 10 YR has increased from 1.49% (June 30, 2016) to 2.42% (March 31, 2017).
- In March, the S&P 500 and Russell 300 indexes were relatively flat for the month, with gains of 0.12% and 0.07%, respectively, with dividends reinvested.

Portfolio Update:

Non-Endowed

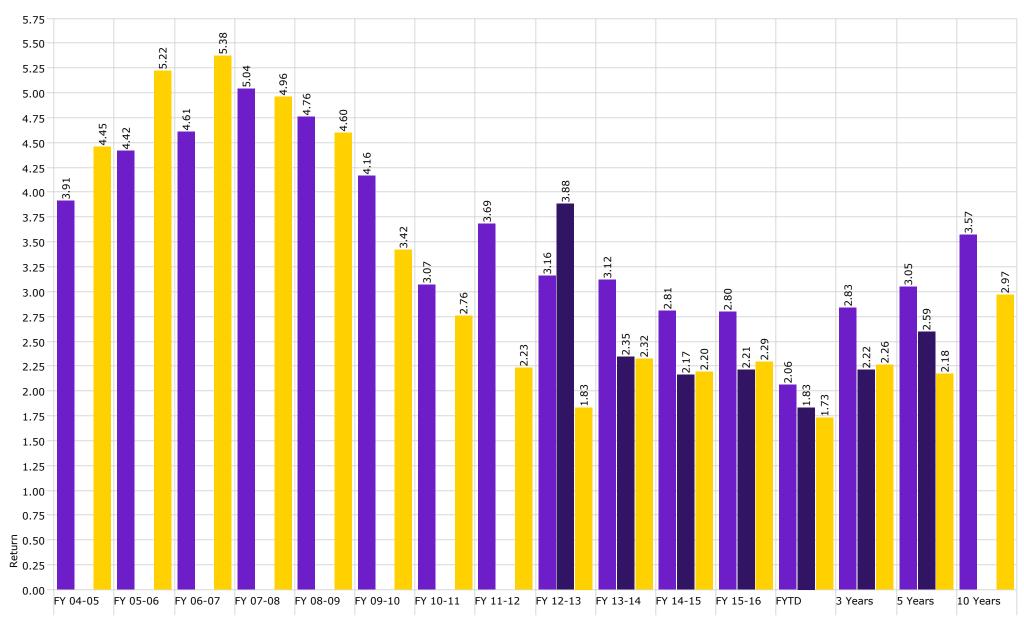
- Total Return for March was 0.07%, which was above the Barclays AGG Index Total Return of (0.05%).
- o For the quarter, Total Return was 0.93%, slightly ahead of the Barclays AGG Index Total Return of .82%.
- o YTD Total Return is a negative 1.21%, ahead of the Barclays AGG Index Total Return of negative 1.73%.
- o Realized Yield on the Non Endowed portfolio is 2.06% fiscal YTD and is expected to be ~ 2.70% for fiscal 2017.

Endowed

- Total Return in March was 0.03%.
- o Fiscal YTD the Endowed portfolio is up 4.58%, ahead of the Benchmark Total Return of 3.16%.
- o In March, a Mississippi Taxable Muni bond (CUSIP 6055805Q8) was purchased with the proceeds from the prior month's sale of equities for rebalancing purposes. The MS bond is AA rated, has a yield of 3.63% and a modified duration of 7.59.

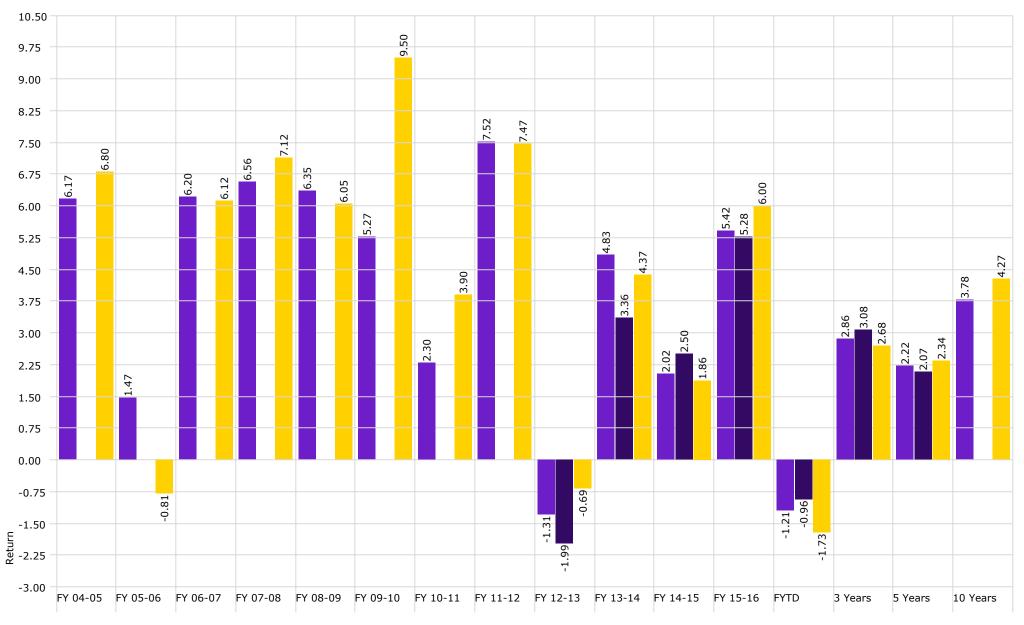


Investment Management Program Non Endowed Accounts Realized Yield



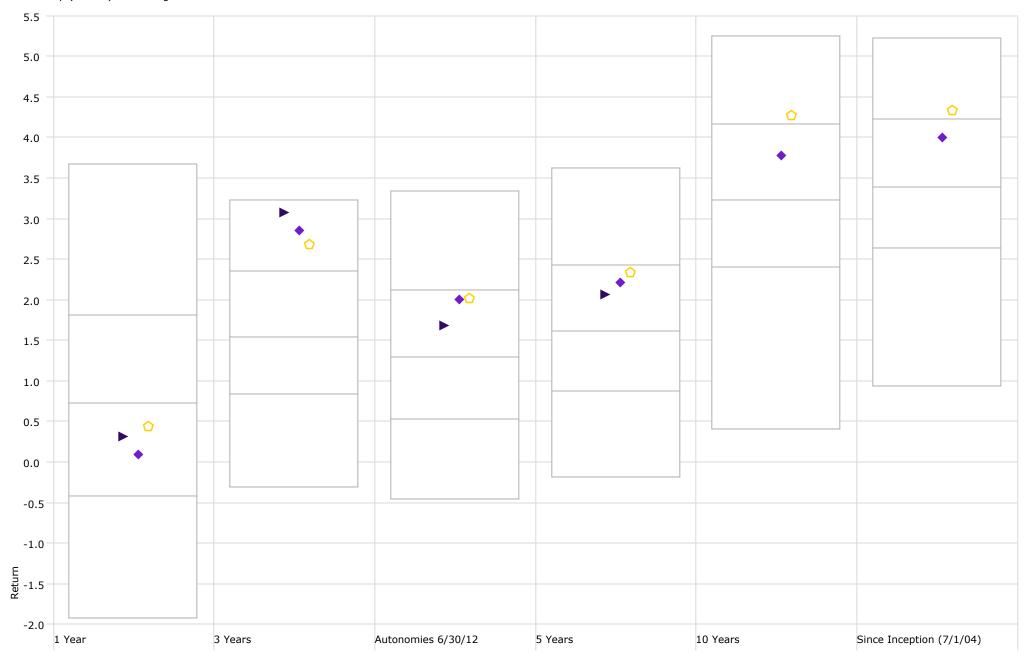


Investment Management Program Non Endowed Accounts Total Return



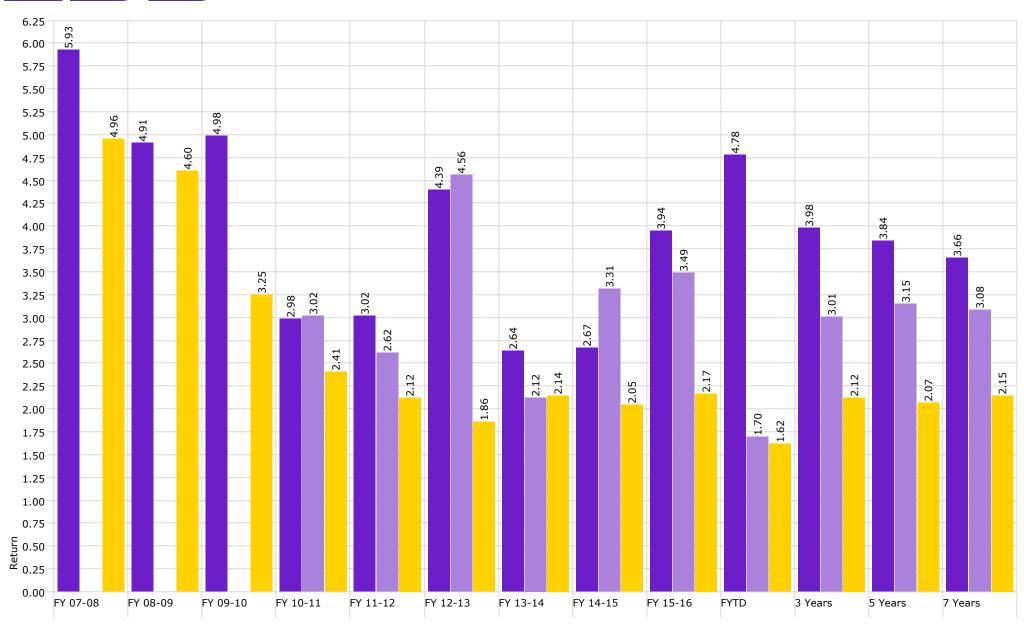
Performance Relative to Peer Group (Total Return)

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





Investment Management Program Endowed Accounts Realized Yield





Investment Management Program Endowed Accounts Total Return

