

Investment Summary
For the Quarter Ended June 30, 2018

|  | As of 7/1/2017 | As of 9/30/2017 |  | As of 12/31/2017 |  | As of 3/31/2018 |  | As of 06/30/2018 |  |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| Fund Description | Value | Cost | Market Value | Cost | Market Value | Cost | Market Value | Cost | Market Value |
| Current Funds |  |  |  |  |  |  |  |  |  |
| Cash/Sweeps | \$231,313,374 | \$254,409,898 | \$254,409,898 | \$278,676,667 | \$278,676,667 | \$285,406,371 | \$285,406,371 | \$328,817,689 | \$328,817,689 |
| Money Market Accounts/Repos (A) | \$142 | \$7,174,020 | \$7,174,020 | \$6,263,816 | \$6,263,816 | \$2,582,395 | \$2,582,395 | \$28,531 | \$28,531 |
| Certificates of Deposit | \$100,225 | \$100,225 | \$100,225 | \$100,237 | \$100,237 | \$100,237 | \$100,237 | \$100,239 | \$100,239 |
| Treasury Notes | \$12,613,599 | \$12,516,556 | \$12,609,115 | \$7,715,942 | \$7,730,758 | \$6,466,011 | \$6,439,380 | \$6,466,037 | \$6,431,371 |
| CMO's | \$169,881 | \$2,327,632 | \$2,307,161 | \$6,543,452 | \$6,468,000 | \$6,496,647 | \$6,284,588 | \$12,329 | \$12,194 |
| Agency Securities (B) | \$129,722,977 | \$167,108,996 | \$164,147,973 | \$136,941,637 | \$134,126,769 | \$129,778,067 | \$125,181,973 | \$116,453,360 | \$111,198,710 |
| Mortgaged Backed Securities | \$29,240,979 | \$27,863,351 | \$27,424,685 | \$23,788,080 | \$23,315,681 | \$22,559,039 | \$21,936,771 | \$25,851,940 | \$24,883,702 |
| Equity Securities ( $C$ ) | \$84,239 | \$0 | \$79,661 | \$0 | \$77,533 | \$0 | \$70,258 | \$0 | \$66,752 |
| Bond Mutual Funds | \$43,841,262 | \$46,697,531 | \$43,899,237 | \$46,697,531 | \$44,092,490 | \$46,697,531 | \$43,694,390 | \$46,697,531 | \$43,624,820 |
| Municipal Bonds (E) | \$89,828,023 | \$101,113,010 | \$98,236,250 | \$95,071,730 | \$91,696,849 | \$98,612,502 | \$94,124,565 | \$92,068,850 | \$86,777,337 |
| Corporate Bonds (D) | \$141,247,762 | \$188,925,256 | \$188,635,119 | \$151,118,157 | \$149,311,900 | \$156,522,401 | \$150,932,391 | \$116,436,831 | \$109,778,076 |
| Total | \$678,162,463 | \$808,236,475 | \$799,023,344 | \$752,917,249 | \$741,860,700 | \$755,221,201 | \$736,753,319 | \$732,933,337 | \$711,719,421 |
| Endowment Funds |  |  |  |  |  |  |  |  |  |
| Cash/Sweeps | \$6,883,023 | \$6,880,687 | \$6,880,687 | \$8,429,003 | \$8,429,003 | \$8,723,520 | \$8,723,520 | \$10,875,343 | \$10,875,343 |
| Money Market Accounts/Repos (A) | \$175 | \$3,659,076 | \$3,659,076 | \$668,995 | \$668,995 | \$407,302 | \$407,302 | \$0 | \$0 |
| Certificates of Deposit | \$18,600 | \$18,600 | \$18,600 | \$18,600 | \$18,600 | \$18,600 | \$18,600 | \$18,600 | \$18,600 |
| Agency Securities (B) | \$5,930,359 | \$4,168,505 | \$3,971,834 | \$3,029,175 | \$2,951,815 | \$2,509,075 | \$2,394,365 | \$2,509,075 | \$2,373,165 |
| Mortgaged Backed Securities | \$998,929 | \$780,920 | \$769,452 | \$2,830,592 | \$2,791,199 | \$2,645,919 | \$2,575,098 | \$2,645,919 | \$2,549,768 |
| Equity Securities (C) | \$9,769,145 | \$5,666,168 | \$10,104,449 | \$5,666,168 | \$10,612,278 | \$5,666,168 | \$10,482,271 | \$5,666,168 | \$10,779,017 |
| Mutual Funds | \$53,956,268 | \$50,429,841 | \$55,246,699 | \$48,460,320 | \$53,627,499 | \$47,418,530 | \$51,530,223 | \$46,149,928 | \$49,822,343 |
| Municipal Bonds (E) | \$2,287,741 | \$2,789,725 | \$2,777,143 | \$3,275,153 | \$3,241,436 | \$3,254,999 | \$3,178,023 | \$3,209,632 | \$3,101,638 |
| Corporate Bonds (D) | \$6,736,080 | \$6,852,795 | \$6,707,128 | \$8,120,150 | \$8,153,865 | \$9,329,143 | \$9,123,910 | \$9,329,143 | \$9,047,724 |
| Total | \$86,580,320 | \$81,246,317 | \$90,135,068 | \$80,498,156 | \$90,494,690 | \$79,973,256 | \$88,433,312 | \$80,403,808 | \$88,567,598 |
| Other Funds |  |  |  |  |  |  |  |  |  |
| Cash/Sweeps | \$5,165,268 | \$3,684,891 | \$3,684,891 | \$4,029,716 | \$4,029,716 | \$4,183,308 | \$4,183,308 | \$3,028,809 | \$3,028,809 |
| Money Market Accounts/Repos (A) | \$43,905,798 | \$18,450,982 | \$18,450,982 | \$23,432,725 | \$23,432,725 | \$14,482,960 | \$14,482,960 | \$32,231,117 | \$32,231,117 |
| Agency Securities (B) | \$866,895 | \$839,273 | \$865,976 | \$839,273 | \$858,985 | \$839,273 | \$844,469 | \$732,417 | \$730,811 |
| Equity Securities (C) | \$400,421 | \$0 | \$406,621 | \$0 | \$414,854 | \$0 | \$370,066 | \$0 | \$410,341 |
| Total | \$50,344,786 | \$22,977,843 | \$23,411,167 | \$28,303,483 | \$28,738,049 | \$19,506,274 | \$19,881,536 | \$35,992,343 | \$36,401,078 |
| Grand Total | \$815,087,569 | \$912,460,635 | \$912,569,579 | \$861,718,888 | \$861,093,439 | \$854,700,731 | \$845,068,167 | \$849,329,488 | \$836,688,097 |
| Deposits in Financial Institutions |  |  |  |  |  |  |  |  |  |
| Total Cash/Sweeps/MMA/Repos | \$287,267,780 | \$294,259,554 | \$294,259,554 | \$321,500,922 | \$321,500,922 | \$315,785,856 | \$315,785,856 | \$374,981,489 | \$374,981,489 |
| Total Certificates of Deposit | \$118,825 | \$118,825 | \$118,825 | \$118,837 | \$118,837 | \$118,837 | \$118,837 | \$118,839 | \$118,839 |
| US Gov Related Securities | \$6,404 | \$2,697 | \$2,697 | \$1,769 | \$1,769 | \$733 | \$733 | \$0 | \$0 |
| Total Deposits | \$287,393,009 | \$294,381,076 | \$294,381,076 | \$321,621,528 | \$321,621,528 | \$315,905,426 | \$315,905,426 | \$375,100,328 | \$375,100,328 |
| Treasury Notes | \$12,613,599 | \$12,516,556 | \$12,609,115 | \$7,715,942 | \$7,730,758 | \$6,466,011 | \$6,439,380 | \$6,466,037 | \$6,431,371 |
| CMO's | \$169,881 | \$2,327,632 | \$2,307,161 | \$6,543,452 | \$6,468,000 | \$6,496,647 | \$6,284,588 | \$12,329 | \$12,194 |
| Agency Securities (B) | \$136,520,231 | \$172,116,774 | \$168,985,783 | \$140,810,085 | \$137,937,569 | \$133,126,415 | \$128,420,807 | \$119,694,852 | \$114,302,686 |
| Mortgaged Backed Securities | \$30,239,908 | \$28,644,271 | \$28,194,137 | \$26,618,672 | \$26,106,880 | \$25,204,958 | \$24,511,869 | \$28,497,859 | \$27,433,470 |
| Equity Securities (C) | \$10,253,805 | \$5,666,168 | \$10,590,731 | \$5,666,168 | \$11,104,665 | \$5,666,168 | \$10,922,595 | \$5,666,168 | \$11,256,110 |
| Bond Mutual Funds | \$43,841,262 | \$46,697,531 | \$43,899,237 | \$46,697,531 | \$44,092,490 | \$46,697,531 | \$43,694,390 | \$46,697,531 | \$43,624,820 |
| Mutual Funds | \$53,956,268 | \$50,429,841 | \$55,246,699 | \$48,460,320 | \$53,627,499 | \$47,418,530 | \$51,530,223 | \$46,149,928 | \$49,822,343 |
| Municipal Bonds (E) | \$92,115,764 | \$103,902,735 | \$101,013,393 | \$98,346,883 | \$94,938,285 | \$101,867,501 | \$97,302,588 | \$95,278,482 | \$89,878,975 |
| Corporate Bonds (D) | \$147,983,842 | \$195,778,051 | \$195,342,247 | \$159,238,307 | \$157,465,765 | \$165,851,544 | \$160,056,301 | \$125,765,974 | \$118,825,800 |
| Total Other | \$527,694,560 | \$618,079,559 | \$618,188,503 | \$540,097,360 | \$539,471,911 | \$538,795,305 | \$529,162,741 | \$474,229,160 | \$461,587,769 |
| Grand Total | \$815,087,569 | \$912,460,635 | \$912,569,579 | \$861,718,888 | \$861,093,439 | \$854,700,731 | \$845,068,167 | \$849,329,488 | \$836,688,097 |
| LSU Paid Campuses |  |  |  |  |  |  |  |  |  |
| Current Funds |  |  |  |  |  |  |  |  |  |
| Cash/Sweeps | \$101,409,479 | \$129,882,723 | \$129,882,723 | \$130,979,944 | \$130,979,944 | \$139,603,590 | \$139,603,590 | \$181,674,912 | \$181,674,912 |
| Money Market Accounts/Repos (A) | \$24 | \$7,174,014 | \$7,174,014 | \$6,263,799 | \$6,263,799 | \$2,582,330 | \$2,582,330 |  |  |
| Certificates of Deposit | \$100,225 | \$100,225 | \$100,225 | \$100,237 | \$100,237 | \$100,237 | \$100,237 | \$100,239 | \$100,239 |
| Treasury Notes | \$11,614,639 | \$11,516,556 | \$11,609,785 | \$5,981,106 | \$5,997,580 | \$5,981,106 | \$5,955,078 | \$5,981,106 | \$5,946,560 |
| CMO's | \$169,881 | \$2,327,632 | \$2,307,161 | \$6,543,452 | \$6,468,000 | \$6,496,647 | \$6,284,588 | \$12,329 | \$12,194 |
| Agency Securities (B) | \$123,649,583 | \$161,499,951 | \$158,574,725 | \$132,085,828 | \$129,322,071 | \$124,922,679 | \$120,407,427 | \$111,597,769 | \$106,431,935 |
| Mortgaged Backed Securities | \$28,799,935 | \$27,531,509 | \$27,100,864 | \$23,516,869 | \$23,050,666 | \$22,308,631 | \$21,693,160 | \$25,701,958 | \$24,739,884 |
| Equity Securities (C) | \$84,239 |  | \$79,661 |  | \$77,533 |  | \$70,258 |  | \$66,752 |
| Bond Mutual Funds | \$43,841,262 | \$46,697,531 | \$43,899,237 | \$46,697,531 | \$44,092,490 | \$46,697,531 | \$43,694,390 | \$46,697,531 | \$43,624,820 |
| Municipal Bonds (E) | \$73,883,074 | \$83,577,411 | \$80,788,233 | \$76,573,431 | \$73,384,735 | \$79,658,667 | \$75,430,670 | \$74,813,338 | \$69,850,308 |
| Corporate Bonds (D) | \$139,989,782 | \$187,661,619 | \$187,370,524 | \$150,866,032 | \$149,060,025 | \$156,270,276 | \$150,680,203 | \$116,436,831 | \$109,778,076 |
| Total | \$523,542,123 | \$657,969,171 | \$648,887,152 | \$579,608,229 | \$568,797,080 | \$584,621,694 | \$566,501,931 | \$563,016,013 | \$542,225,680 |
| Endowment Funds |  |  |  |  |  |  |  |  |  |
| Money Market Accounts/Repos (A) | \$175 | \$3,659,076 | \$3,659,076 | \$668,995 | \$668,995 | \$407,302 | \$407,302 |  |  |
| Certificates of Deposit | \$18,600 | \$18,600 | \$18,600 | \$18,600 | \$18,600 | \$18,600 | \$18,600 | \$18,600 | \$18,600 |
| Agency Securities (B) | \$5,930,359 | \$4,168,505 | \$3,971,834 | \$3,029,175 | \$2,951,815 | \$2,509,075 | \$2,394,365 | \$2,509,075 | \$2,373,165 |
| Mortgaged Backed Securities | \$998,929 | \$780,920 | \$769,452 | \$2,830,592 | \$2,791,199 | \$2,645,919 | \$2,575,098 | \$2,645,919 | \$2,549,768 |
| Equity Securities (C) | \$9,754,139 | \$5,658,518 | \$10,089,628 | \$5,658,518 | \$10,596,755 | \$5,658,518 | \$10,467,799 | \$5,658,518 | \$10,764,405 |
| Municipal Bonds | \$2,287,741 | \$2,789,725 | \$2,777,143 | \$3,275,153 | \$3,241,436 | \$3,254,999 | \$3,178,023 | \$3,209,632 | \$3,101,638 |
| Corporate Bonds (D) | \$6,736,080 | \$6,852,795 | \$6,707,128 | \$8,120,150 | \$8,153,865 | \$9,329,143 | \$9,123,910 | \$9,329,143 | \$9,047,724 |
| Total | \$25,726,023 | \$23,928,139 | \$27,992,861 | \$23,601,183 | \$28,422,665 | \$23,823,556 | \$28,165,097 | \$23,370,887 | \$27,855,300 |
| Other Funds |  |  |  |  |  |  |  |  |  |
| Cash/Sweeps | 286,025 |  |  |  |  |  |  |  |  |
| Money Market Accounts/Repos (A) | \$35,401,325 | \$9,925,778 | \$9,925,778 | \$14,887,455 | \$14,887,455 | \$5,911,617 | \$5,911,617 | \$23,626,037 | \$23,626,037 |
| Agency Securities (B) | \$866,895 | \$839,273 | \$865,976 | \$839,273 | \$858,985 | \$839,273 | \$844,469 | \$732,417 | \$730,811 |
| Total | \$36,554,245 | \$10,765,051 | \$10,791,754 | \$15,726,728 | \$15,746,440 | \$6,750,890 | \$6,756,086 | \$24,358,454 | \$24,356,848 |
| Grand Total | \$585,822,391 | \$692,662,361 | \$687,671,767 | \$618,936,140 | \$612,966,185 | \$615,196,140 | \$601,423,114 | \$610,745,354 | \$594,437,828 |

LSU
Investment Summary
For the Quarter Ended June 30, 2018

|  | As of 7/1/2017 | As of 9/30/2017 |  | As of 12/31/2017 |  | As of 3/31/2018 |  | As of 06/30/2018 |  |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| Fund Description | Value | Cost | Market Value | Cost | Market Value | Cost | Market Value | Cost | Market Value |
| LSU Health Shreveport Current Funds |  |  |  |  |  |  |  |  |  |
| Cash/Sweeps S. | \$57,669,013 | \$53,477,458 | \$53,477,458 | \$67,313,752 | \$67,313,752 | \$67,712,559 | \$67,712,559 | \$71,661,018 | \$71,661,018 |
| Cash/Sweeps | \$57,669,013 | \$53,477,458 | \$53,477,458 | \$67,313,752 | \$67,313,752 | \$67,712,559 | \$67,712,559 | \$71,661,018 | \$71,661,018 |
| Money Market Accounts/Repos (A) | \$118 | \$6 | \$6 | \$17 | \$17 | \$65 | \$65 | \$28,531 | \$28,531 |
| Treasury Notes (B) | \$998,960 | \$1,000,000 | \$999,330 | \$1,734,836 | \$1,733,178 | \$484,905 | \$484,302 | \$484,931 | \$484,811 |
| Agency Securities (B) | \$6,073,394 | \$5,609,045 | \$5,573,248 | \$4,855,809 | \$4,804,698 | \$4,855,388 | \$4,774,546 | \$4,855,591 | \$4,766,775 |
| Mortgaged Backed Securities (B) | \$441,044 | \$331,842 | \$323,821 | \$271,211 | \$265,015 | \$250,408 | \$243,611 | \$149,982 | \$143,818 |
| Municipal Bonds (E) | \$15,944,949 | \$17,535,599 | \$17,448,017 | \$18,498,299 | \$18,312,114 | \$18,953,835 | \$18,693,895 | \$17,255,512 | \$16,927,029 |
| Corporate Bonds (D) | \$1,257,980 | \$1,263,637 | \$1,264,595 | \$252,125 | \$251,875 | \$252,125 | \$252,188 |  |  |
| Total | \$82,385,458 | \$79,217,587 | \$79,086,475 | \$92,926,049 | \$92,680,649 | \$92,509,285 | \$92,161,166 | \$94,435,565 | \$94,011,982 |
| Endowment Funds |  |  |  |  |  |  |  |  |  |
| Cash/Sweeps | \$6,883,023 | \$6,880,687 | \$6,880,687 | \$8,429,003 | \$8,429,003 | \$8,723,520 | \$8,723,520 | \$10,875,343 | \$10,875,343 |
| Equity Securities (C) | \$15,006 | \$7,650 | \$14,821 | \$7,650 | \$15,523 | \$7,650 | \$14,472 | \$7,650 | \$14,612 |
| Mutual Funds | \$53,956,268 | \$50,429,841 | \$55,246,699 | \$48,460,320 | \$53,627,499 | \$47,418,530 | \$51,530,223 | \$46,149,928 | \$49,822,343 |
| Total | \$60,854,297 | \$57,318,178 | \$62,142,207 | \$56,896,973 | \$62,072,025 | \$56,149,700 | \$60,268,215 | \$57,032,921 | \$60,712,298 |
| Grand Total | \$143,239,755 | \$136,535,765 | \$141,228,682 | \$149,823,022 | \$154,752,674 | \$148,658,985 | \$152,429,381 | \$151,468,486 | \$154,724,280 |
|  |  |  |  |  |  |  |  |  |  |
| Current Funds |  |  |  |  |  |  |  |  |  |
| Cash/Sweeps | \$72,234,882 | \$71,049,717 | \$71,049,717 | \$80,382,971 | \$80,382,971 | \$78,090,222 | \$78,090,222 | \$75,481,759 | \$75,481,759 |
| Total | \$72,234,882 | \$71,049,717 | \$71,049,717 | \$80,382,971 | \$80,382,971 | \$78,090,222 | \$78,090,222 | \$75,481,759 | \$75,481,759 |
| Other Funds |  |  |  |  |  |  |  |  |  |
| Cash/Sweeps | \$4,879,243 | \$3,684,891 | \$3,684,891 | \$4,029,716 | \$4,029,716 | \$4,183,308 | \$4,183,308 | \$3,028,809 | \$3,028,809 |
| Money Market Accounts/Repos (A) | \$8,504,473 | \$8,525,204 | \$8,525,204 | \$8,545,270 | \$8,545,270 | \$8,571,343 | \$8,571,343 | \$8,605,080 | \$8,605,080 |
| Equity Securities (C) | \$400,421 |  | \$406,621 |  | \$414,854 |  | \$370,066 |  | \$410,341 |
| US Gov Related Securities | \$6,404 | \$2,697 | \$2,697 | \$1,769 | \$1,769 | \$733 | \$733 |  |  |
| Total | \$13,790,541 | \$12,212,792 | \$12,619,413 | \$12,576,755 | \$12,991,609 | \$12,755,384 | \$13,125,450 | \$11,633,889 | \$12,044,230 |
| Grand Total | \$86,025,423 | \$83,262,509 | \$83,669,130 | \$92,959,726 | \$93,374,580 | \$90,845,606 | \$91,215,672 | \$87,115,648 | \$87,525,989 |
|  |  |  |  |  |  |  |  |  |  |
| System Total | \$815,087,569 | \$912,460,635 | \$912,569,579 | \$861,718,888 | \$861,093,439 | \$854,700,731 | \$845,068,167 | \$849,329,488 | \$836,688,097 |

[^0]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 MSCl emerging market
(D) Benchmarked against XYZ
(E) Benchmarked against XYZ

Investment Management Program
Non Endowed Accounts
Realized Yield


Investment Management Program
Non Endowed Accounts
As of $6 / 30 / 2018$
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

As of 6/30/2018
Realized Yield


Investment Management Program Endowed Accounts

Total Return



[^0]:    
    ** 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 Cente

