

LSU System Investments  
Compliance Schedule  
September 30, 2013

Highline Financial YTD September 30, 2013				Eligible Investment		Depository	University	Investment	Complies	
Banks	Capital Category	Risk Adjusted Capital Ratio	Tier 1 Lev. Ratio	Eligibility % of Total Deposits	Total Deposits of bank	May Not Exceed 5%	May Exceed 5%	authorized by La. IEB 9/30/2013	PM-9	
Campus Federal CU	N/A	N/A	N/A	N/A	\$0	\$100,000/ acc't.		YES	\$100,000	YES
Capital One Bk. (Hibernia)	1	15.72	10.57	5%	\$39,489,016,000		\$1,974,450,800	YES	\$27,206,241	YES
JP Morgan Chase Bank	1	13.30	6.55	5%	\$1,329,877,000,000	\$66,493,850,000		YES	\$148,361,158	YES
Raymond James Bank	1	13.01	10.37	5%	\$9,301,165,000		\$465,058,250	YES	\$5,003	YES
Regions Bank	1	14.95	10.72	5%	\$93,668,475,000		\$4,683,423,750	YES	\$120,749,727	YES
St. Landry Bank & Trust	1	32.06	11.46	5%	\$233,954,000		\$11,697,700	YES	\$208,228	YES
U.S. Bank	1	12.49	8.97	5%	\$269,648,386,000	\$13,482,419,300		YES	\$3,267	YES
<b>Total</b>					<b>\$1,742,217,996,000</b>	<b>\$79,976,269,300</b>	<b>\$7,134,630,500</b>		<b>\$296,633,624</b>	

To be eligible for university investment a financial institution must be listed in Capital Category 1 or 2, have a tier one core ratio of at least 5, and be a depository authorized by the La. Interim Emergency Board.

To be eligible for university investment in excess of 5% of its total deposits the institution must have a tier one leverage ratio of at least 10.

**Core Capital**

The capital level established by Section 131 of the FDIC Improvement Act of 1991. This regulation establishes the capital levels that determine a bank's prompt corrective action capital category. There are five possible categories: 1: Well Capitalized 2: Adequately Capitalized 3: Undercapitalized 4: Significantly Undercapitalized 5: Critically Undercapitalized Well Capitalized: Risk Adjusted Capital Ratio  $\geq$  10.00% and Core Capital to Risk Weighted Assets  $\geq$  6.00% and Core Capital to Adj Total Assets  $\geq$  5.00% Adequately Capitalized: Risk Adjusted Capital Ratio  $\geq$  8.00% and Core Capital to Risk Weighted Assets  $\geq$  4.00% and Core Capital to Adj Total Assets  $\geq$  4.00% Undercapitalized: Risk Adjusted Capital Ratio  $<$  8.00% or Core Capital to Risk Weighted Assets  $<$  4.00% or Core Capital to Adj Total Assets  $<$  4.00% Significantly Undercapitalized: Risk Adjusted Capital Ratio  $<$  6.00% or Core Capital to Risk Weighted Assets  $<$  3.00% or Core Capital to Adj Total Assets  $<$  3.00% Critically Undercapitalized: Tangible Equity Ratio  $\leq$  2.00%

**Total Risk-Adjusted Capital Ratio**

Total risk-based capital divided by Total risk-weighted assets. This ratio is used to determine core capital and used to assess the capital adequacy of a financial institution. It can help determine whether a bank has enough capital to withstand a downturn in the economy. Institutions above 10% received Core Capital rating of 1.

**Leverage Ratio**

Tier one Core Capital divided by Average total assets for leverage purposes. It is used to help determine the capital adequacy and to place limitations on the degree to which a banking firm can leverage its capital base.

**LSU SYSTEM**  
**Deposit and Collateral Report**  
**For the Quarter Ended September 30, 2013**

Deposits Requiring Posting of Collateral:	Demand Deposit Sweep/MMA Repurchase	Certificates of Deposit	Total Deposits in Financial Institutions	Collateral (1)
<b>LSU A &amp; M and Health Sciences Ctr New Orleans</b>				
Chase - LSU, Health Plan Premium	31,449,576		\$31,449,576	76,677,494
Capital One CCD Program - LSU		18,000,000	\$18,000,000	23,410,290
Chase-HSCNO	13,287,377	18,600	\$13,305,977	26,879,036
Capital One - LSU-A	3,854,550		\$3,854,550	8,128,845
St. Landry Bank - LSU-E	208,228		\$208,228	1,000,829
<b>Total</b>	<b>\$48,799,731</b>	<b>\$18,018,600</b>	<b>\$66,818,331</b>	<b>\$136,096,494</b>
<b>Health Sciences Center Shreveport</b>				
US Bank	\$3,264	\$0	\$3,264	\$250,000
Raymond James	5,003	0	5,003	
Regions Bank-EA Conway	22,245,159	0	22,245,159	22,685,063
Regions Bank-Huey P Long	17,852,875	0	17,852,875	18,204,933
Regions Bank-Shreveport	76,710,079	0	76,710,079	82,259,727
Regions Bank-Shreveport Endowment Fds	3,941,614	0	3,941,614	0
<b>Total</b>	<b>\$120,757,994</b>	<b>\$0</b>	<b>\$120,757,994</b>	<b>\$123,399,723</b>
<b>LSUHSC HCSD</b>				
JP Morgan Chase	98,468,961		\$98,468,961	not required
J. P. Morgan Chase (MCLNO Trust Fund)	5,136,644		\$5,136,644	10,160,258
Capital One (MCLNO Trust Fund)	1,777,182		\$1,777,182	1,560,551
<b>Total</b>	<b>\$105,382,787</b>		<b>\$105,382,787</b>	<b>\$11,720,809</b>
<b>LSU - Shreveport</b>				
Campus Federal Credit Union		\$100,000	\$100,000	\$250,000
Regions Bank			\$0	
Capital One (Hibernia National Bank)	3,574,509		\$3,574,509	8,424,968
<b>Total</b>	<b>\$3,574,509</b>	<b>\$100,000</b>	<b>\$3,674,509</b>	<b>\$8,674,968</b>
<b>Total Requiring Collateral</b>	<b>\$278,515,021</b>	<b>\$18,118,600</b>	<b>\$296,633,621</b>	<b>\$279,891,994</b>
<b>Deposits In Trust or Federal Obligations Not Requiring Collateral</b>				
Repo's (Bank of New York)	-	-	\$0	
One Group US Treasury Securities (2)	-	-	\$0	
Federated Money Markets	70,868,323	-	\$70,868,323	
Federated Funds-Treas. Oblig. (2)	251,411	-	\$251,411	
<b>Total</b>	<b>\$71,119,734</b>	<b>\$0</b>	<b>\$71,119,734</b>	
<b>Total Deposits</b>	<b>\$349,634,755</b>	<b>\$18,118,600</b>	<b>\$367,753,355</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 System**  
**Investment Summary**  
**For the Quarter Ended September 30, 2013**

Fund Description	As of 7/1/2013	As of 9/30/2013		As of 12/31/2013		As of 3/30/2014		As of 06/30/2014	
	Value	Cost	Market Value	Cost	Market Value	Cost	Market Value	Cost	Market Value
<b>LSUHSC Shreveport</b>									
<b>Current Funds</b>									
Cash/Sweeps S.	\$110,075,575	\$76,718,346	\$76,718,346						
Cash/Sweeps C.	\$26,620,738	\$22,245,159	\$22,245,159						
Cash/Sweeps H.	\$21,061,089	\$17,852,878	\$17,852,875						
<b>Cash/Sweeps</b>	<b>\$157,757,402</b>	<b>\$116,816,383</b>	<b>\$116,816,380</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>
Agency Securities (B)	\$26,820,103	\$23,244,743	\$22,050,023						
Municipal Bonds	\$4,785,325	\$2,559,840	\$2,483,331						
Corporate Bonds (D)	\$9,350,900	\$5,164,089	\$5,181,646						
US Gov Related Securities		\$245,266	\$245,293						
<b>Total</b>	<b>\$198,713,730</b>	<b>\$148,030,321</b>	<b>\$146,776,673</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>
<b>Endowment Funds</b>									
Cash/Sweeps	\$7,549,240	\$3,941,614	\$3,941,614						
Agency Securities (B)	\$5,631,998	\$0	\$0						
Equity Securities (C)	\$4,167,234	\$7,650	\$9,364						
Bond Mutual Funds	\$6,734,524	\$0	\$0						
Mutual Funds	\$0	\$51,740,620	\$52,027,467						
Municipal Bonds	\$13,640,860								
Corporate Bonds (D)	\$18,096,287								
US Gov Related Securities									
<b>Total</b>	<b>\$55,820,143</b>	<b>\$55,689,884</b>	<b>\$55,978,445</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>
<b>Other Funds</b>									
<b>Total</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>
<b>Grand Total</b>	<b>\$254,533,873</b>	<b>\$203,720,205</b>	<b>\$202,755,118</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>
<b>LSUHSCD</b>									
<b>Current Funds</b>									
Cash/Sweeps	\$90,831,093	\$98,468,961	\$98,468,961						
<b>Total</b>	<b>\$90,831,093</b>	<b>\$98,468,961</b>	<b>\$98,468,961</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>
<b>Endowment Funds</b>									
<b>Total</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>
<b>Other Funds</b>									
Cash/Sweeps	\$6,693,529	\$6,913,826	\$6,913,826						
Money Market Accounts/Repos (A)	\$8,155,874	\$8,191,682	\$8,191,682						
Equity Securities (C)	\$448,136	\$4,988	\$426,758						
US Gov Related Securities	\$286,109	\$251,411	\$251,411						
<b>Total</b>	<b>\$15,583,648</b>	<b>\$15,361,907</b>	<b>\$15,783,677</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>
<b>Grand Total</b>	<b>\$106,414,741</b>	<b>\$113,830,868</b>	<b>\$114,252,638</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>
<b>LSU - Shreveport</b>									
<b>Current Funds</b>									
Cash/Sweeps	\$286,198	\$3,248,927	\$3,248,927						
Money Market Accounts/Repos (A)	\$50,089	\$10,020	\$10,020						
Certificates of Deposit	\$100,000	\$100,000	\$100,000						
<b>Total</b>	<b>\$436,287</b>	<b>\$3,358,947</b>	<b>\$3,358,947</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>
<b>Endowment Funds</b>									
Cash/Sweeps	\$49,485	\$50,773	\$50,773						
<b>Total</b>	<b>\$49,485</b>	<b>\$50,773</b>	<b>\$50,773</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>
<b>Other Funds</b>									
Cash/Sweeps	\$267,839	\$274,809	\$274,809						
<b>Total</b>	<b>\$267,839</b>	<b>\$274,809</b>	<b>\$274,809</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>
<b>Grand Total</b>	<b>\$753,611</b>	<b>\$3,684,529</b>	<b>\$3,684,529</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>
<b>System Total</b>	<b>\$1,028,661,949</b>	<b>\$1,011,650,661</b>	<b>\$1,006,155,112</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>

\*LSUS has a total of \$2,168,748 with LSU Baton Rouge Campus for investment t purposes.

**BENCHMARK NOTES (Example Only)**

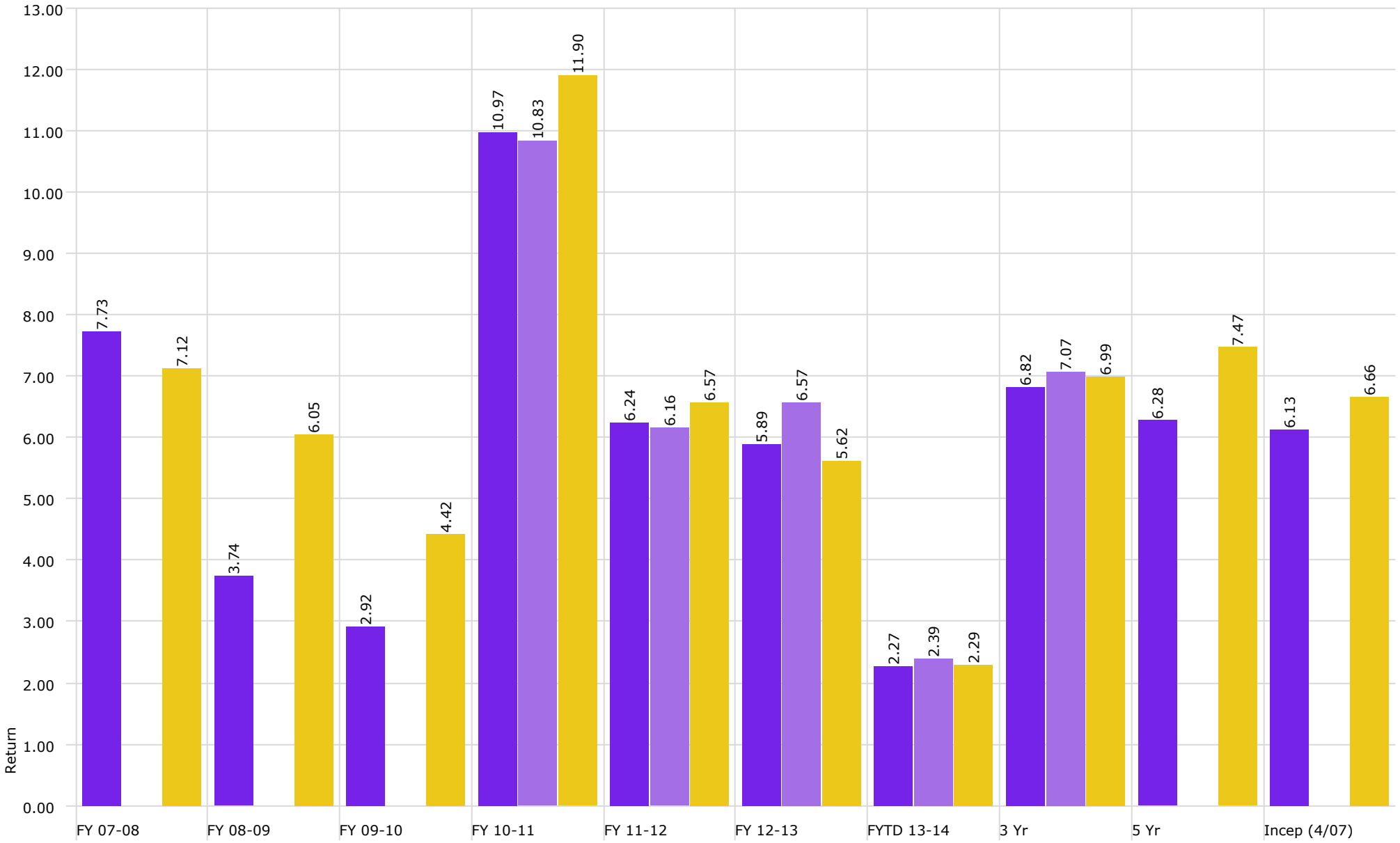
- (A) Benchmarked against 90 day T-Bill
- (B) Benchmarked against Barclay's US Agg Bond TR USD
- (C) US equities benchmarked against Russell 3000 and international against MSCI emerging markets
- (D) Benchmarked against XYZ
- (E) Benchmarked against XYZ

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.



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

As of 9/30/2013

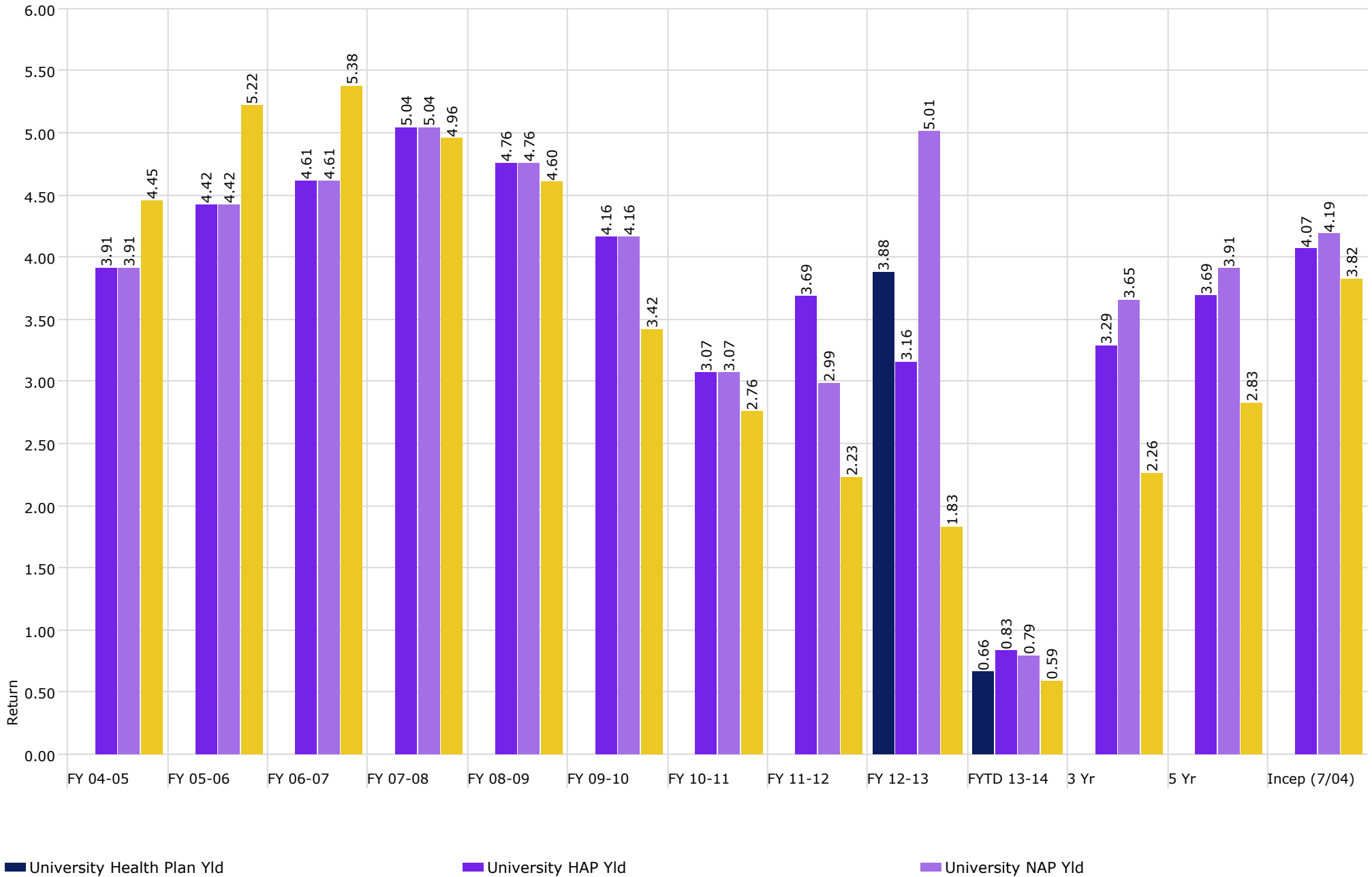


■ University Endowment

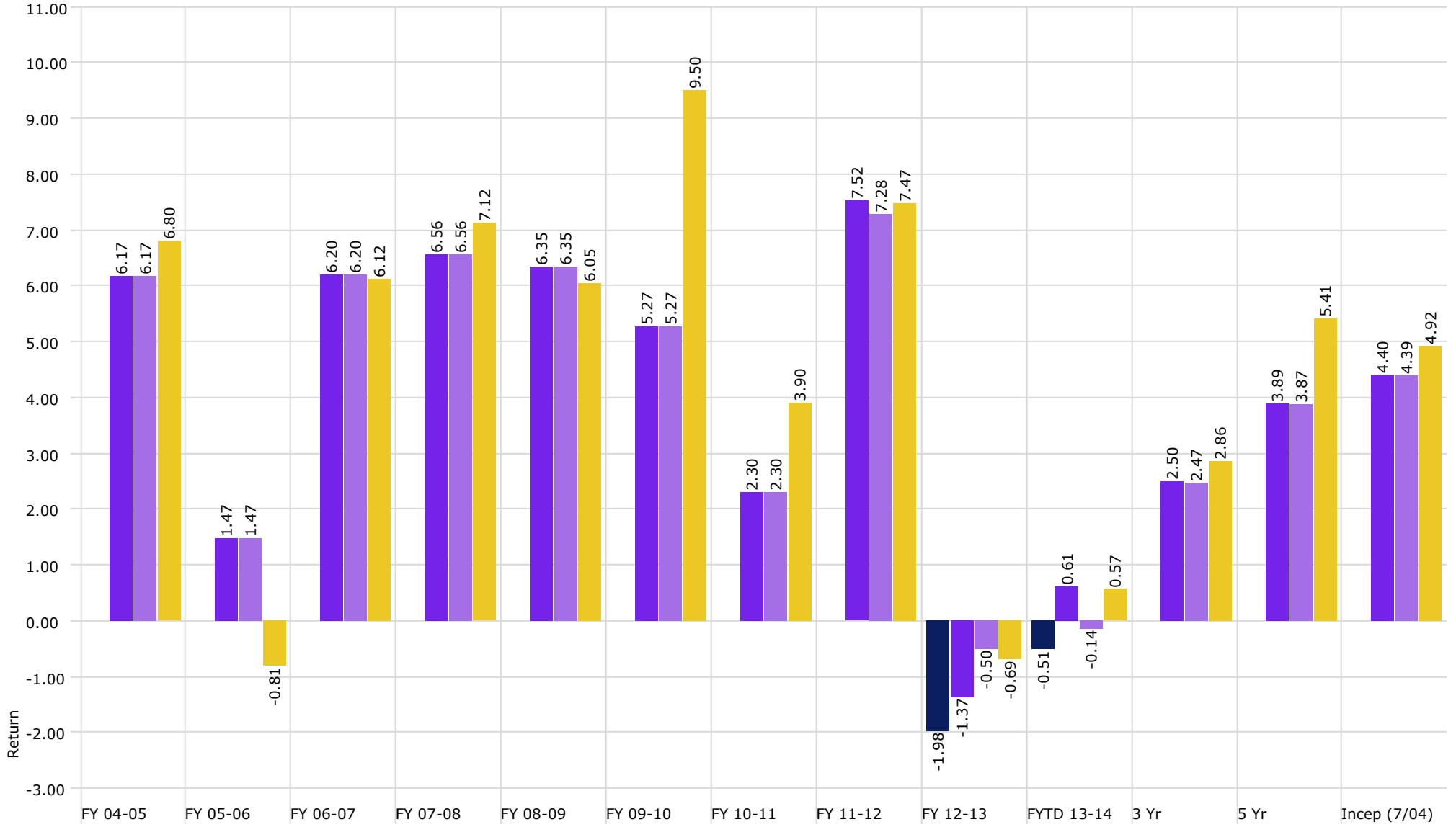
■ University Osher Endowment

■ University Endowed Benchmark

# Investment Management Program Non Endowed Account (ex CDs) Realized Yield



# Investment Management Program Non Endowed Account (ex CDs) Total Return



University Health Plan

University HAP

University NAP

Barclays US Agg Bond TR USD