

## Treasury Pool <sup>[1]</sup>

The Treasurer of the University has established the following goals for the composition of the University's investable funds.

Target percentage ranges of Treasury Pool at market are:

- *Cash & Fixed Income 40-55%*
- *Equities 40-55%*
- *Alternatives 0-5%*

The University's investable funds are broken into four segments. Each segment represents funds with different investment time horizons. The segment's average investment maturity is used to represent the investment time horizon.

| Segment | Name                  | Type                                    | Time Horizon         | Benchmark   |
|---------|-----------------------|---|----------------------|---|
| 1       | Daily Working Capital | Fixed Income                            | less than 1 Year     | 30 Day T-Bill   |
| 1.5     | Enhanced Cash         | Fixed Income                            | less than 1 Year     | ICE Bank of America Merrel Lynch US 3 mo. T-Bill Index & Callan Institutional MMF Peer Group  |
| 2       | Contingency           | Fixed Income                            | 1-5 Years            | 1-3 Yrs. Bloomberg Barclays Government/Credit Bond Indices<br><br>Broken into six subgroups:<br><br>1. Standard & Poors 500<br>2. Barclays Capital Aggregate<br>3. Standard & Poors 400 Mid/Standard & Poors 600 Small<br>4. Morgan Stanley Capital International - All Country World Index - Ex US<br>5. Morgan Stanley Capital International - All Country World Index<br>6. Alternative Strategies |
| 3       | Non-Recurring Items   | Fixed Income, Equities and Alternatives | Greater than 5 Years |   |

The Target percentage composition for each of the Segment 3 subgroups is as follows:

| Segment 3     | Target %     | Type                                    |
|---------------|--------------|---|
|               | 18.9 - 22.7% | Large Cap Domestic Equity               |
|               | 7.9 - 9.9%   | Blended Mid/Small Cap (Domestic Equity) |
|               | 11.2 - 14%   | International Equity                    |
|               | 29.9 - 32.3% | Fixed Income                            |
|               | 12.5 - 14.9% | Endowment Like                          |
|               | 11.5 - 14.3% | Global Equity                           |
| <b>Total:</b> | <b>100%</b>  |   |

**Groups audience:**

Treasurer

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**Source URL:**<https://www.cu.edu/treasurer/treasury-pool-0>

**Links**

[1] <https://www.cu.edu/treasurer/treasury-pool-0>