



## 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 percentages of Treasury Pool at market as of June 30, 2016:

- *Cash & Fixed Income 55%*
- *Equities 41%*
- *Alternatives 4%*

The University's investable funds are broken into three 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
2	Contingency	Fixed Income	1-5 Years	1-3 and 1-5 Yrs. Barclays Capital Government/Credit Indices
3	Non-Recurring Items	Fixed Income, Equities and Alternatives	Greater than 5 Years	Broken into six subgroups:  1. Standard & Poors 500 2. Barclays Capital Aggregate 3. Standard & Poors 400 Mid/Standard & Poors 600 Small 4. Morgan Stanley Capital International - All Country World Index - Ex US 5. Morgan Stanley Capital International - All Country World Index 6. Alternative Strategies

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

<b>Segment 3</b>	<b>Target %</b>	<b>Type</b>
	30%	Large Cap Domestic Equity
	7%	Blended Mid/Small Cap (Domestic Equity)
	18%	International Equity
	35%	Fixed Income
	7%	Alternatives
	3%	Emerging Markets Equity
<b>Total:</b>	<b>100%</b>	

**Groups audience:**

Treasurer

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

**Links:**

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