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Treasury Pool [1]

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, 2013: 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 TimeHorizon 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. Greater than 5 years Broken into six subgroups. Equities and alternatives 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: Segment 3 Target % Type 30% Large Cap Domestic Equity 7% Blended Mid/Small Cap (Domestic Equity) 18% International Equity 35% Fixed Income 7% Alternatives 3% Emerging Markets Equity Total: 100%

Groups audience:

Treasurer

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