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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 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
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 for each of the Segment 3 subgroups is as follows:

Segment 3	Target %	Type
	17 - 25%	Large Cap Domestic Equity
	3 - 9%	Blended Mid/Small Cap (Domestic Equity)
	7 - 13%	International Equity
	36 - 44%	Fixed Income
	9 - 17%	Endowment Like
	7 - 13%	Global Equity
Total:	**100%**	

Groups audience:
Treasurer

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

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