



# City of Chicago



F2020-14

Office of the City Clerk

## Document Tracking Sheet

<b>Meeting Date:</b>	4/22/2020
<b>Sponsor(s):</b>	Dept./Agency
<b>Type:</b>	Report
<b>Title:</b>	City Treasurer preliminary annual report of asset allocation, cash position, credit quality and written investment policy of total holdings
<b>Committee(s) Assignment:</b>	



OFFICE OF THE CITY TREASURER

MELISSA CONYEARS-ERVIN • TREASURER • CITY OF CHICAGO

February 18, 2020

The Honorable Members of the City Council,

As required by Section 2-32-610 of the Municipal Code of Chicago, I hereby submit the following report detailing the performance of the total holdings across all funds held by the Treasurer's Office, including asset allocation, cash position and overall credit quality as of December 31 of the preceding year to the City Council.

For 2019 the overall income on the total holdings across all funds held by the Treasurer's Office was \$223,910,409.58 unaudited.

The investment asset allocation as of December 31, 2019 was:

Commercial Paper	\$2,845,219,945.34
Government & Agency Bonds	\$1,656,789,898.23
Corporate Bonds	\$1,553,845,067.37
Money Market Funds	\$1,027,157,861.68
Municipal Bonds	\$855,781,312.37
Asset Backed Securities	\$323,649,514.77
Mortgage Backed Securities	\$286,592,170.78
<b>Total</b>	<b>\$8,549,035,770.53</b>

The cash position as of December 31, 2019 was **\$389,989,539.97** unaudited.

The overall credit quality of the portfolio as of December 31, 2019 was AA+ unaudited.

*\*\*As historically stated, these numbers are subject to change until the final Comprehensive Annual Financial Report (CAFR) is published.*

Sincerely,

Melissa Conyears-Ervin  
Treasurer, City of Chicago

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