



City of Chicago



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Office of the City Clerk

Document Tracking Sheet

Meeting Date:	2/1/2023
Sponsor(s):	Dept./Agency
Type:	Report
Title:	City Treasurer's annual report of overall income, asset allocation, cash position and portfolio credit quality (2022)
Committee(s) Assignment:	



OFFICE OF THE CITY TREASURER

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January 31, 2022

As required by Chicago Municipal Code 2-32-610, I am submitting the attached report to the City Council today, January 31st, 2022.

For 2022, the overall income on the total holdings across all funds held by the Treasurer's office was \$180,264,880.65,

The asset allocation* as of December 31, 2022, was:

Agency Bonds	\$1,584,625,931.74
Agency MBS	\$431,365,417.13
Commercial Paper	\$3,443,186,291.37
Corporate ABS	\$739,332,366.24
Corporate Bonds	\$2,388,970,661.91
Equity	\$50,000,000.00
Money Market Funds	\$490,517,617.35
Municipal Bonds	\$868,375,832.64
Supranational Bonds	\$143,928,083.33
US Government	\$9,987,013.90
Total	\$10,150,289,215.62

And the cash position as of December 31, 2022 was \$44,896,175.19*.

The overall credit quality of the portfolio as of December 31, 2022 was AA*

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

** Catalyst Fund Equity is represented as the value of the original investment, not market value.

Best Regards

Craig Slack
Deputy City Treasurer