



City of Chicago



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Office of the City Clerk

Document Tracking Sheet

Meeting Date: 2/24/2021

Sponsor(s): Dept./Agency

Type: Report

Title: City Treasurer's preliminary annual report of overall income, asset allocation, cash position and portfolio credit quality (2020)

Committee(s) Assignment:



OFFICE OF THE CITY TREASURER

MELISSA CONYEARS-ERVIN • TREASURER • CITY OF CHICAGO

January 29, 2021

As required by Chicago Municipal Code §2-32-610, I am submitting the attached report to City Council today, January 29, 2021.

For 2020 the overall income on the total holdings across all funds held by the Treasurer's Office was \$129,146,778.10 unaudited.

The asset allocation as of December 31, 2020 was:

Agency Bonds	\$ 1,147,234,506.29
Agency MBS	\$ 586,002,091.08
Commercial Paper	\$ 2,684,086,000.42
Corporate ABS	\$ 362,253,431.10
Corporate Bonds	\$ 1,401,238,863.67
Catalyst Fund Equity	\$ 50,000,000.00
Money Market Funds	\$ 433,013,429.60
Municipal Bonds	\$ 1,138,703,183.33
US Government	\$ 20,198,474.30
Total	\$ 7,822,729,979.78

And the cash position as of December 31, 2020 was \$1,060,563,932.96 unaudited. The overall credit quality of the portfolio as of December 31, 2020 was AA+ unaudited.

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

Best Regards,

Melissa Conyears-Ervin
City Treasurer of the City of Chicago