



OFFICE OF THE CITY TREASURER

MELISSA CONYEARS-ERVIN • TREASURER • CITY OF CHICAGO

January 29, 2024

As required by Chicago Municipal Code §2-32-610, I am submitting the attached report to City Council today, January 29, 2024.

For 2023 the overall income on the total holdings across all funds held by the Treasurer's Office was \$318,713,715.68.

The asset allocation as of December 31, 2023, was:

Agency Bonds	2,034,691,788.31
Agency MBS	701,279,002.49
Commercial Paper	1,909,110,698.98
Corporate ABS	642,938,268.38
Corporate Bonds	2,517,232,574.61
Catalyst Fund Equity	50,000,000.00
Money Market Funds	1,611,322,861.74
Municipal Bonds	1,098,751,371.17
Supranational Bonds	192,434,344.44
Total	\$10,757,760,910.12

The total cash position as of December 31, 2023, was \$221,992,744.97.

The overall credit quality of the portfolio as of December 31, 2023, was AA.

As historically stated, all figures and representations here reported are subject to change until the final Annual Comprehensive Financial Report (ACFR) is published later in the year.

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

Best Regards,

Melissa Conyears-Ervin
City Treasurer of the City of Chicago