

Promethos Capital LLC

Monthly Performance

Chicago Teachers Pension Fund

Inception Date: February 1, 2022

September-22**Benchmark** MSCI ACWI Ex USA Net**Performance****Fund Performance**

	<u>Period</u>	<u>Gross</u>	<u>Net</u>	<u>Benchmark Net</u>	<u>Net Over/Under Performance</u>
	MTD	-9.47%	-9.47%	-9.99%	0.52%
	3 Month	-3.43%	-3.43%	-9.91%	6.48%
	YTD				
	1 year				
	ITD	-20.94%	-21.22%	-23.69%	2.47%

MtM Actual Performance Bridge (USD)

Item			CTPF		Total
Beginning NAV			14,618,899		14,618,899
Capital Contributions					-
Capital Distributions			(35,599)		(35,599)
P&L					
Operating Expenses			-		
Management Fees			-		
Other Operating Expenses			-		
Mark to Market (MTM)			(1,384,494)		
Dividend & Interest			183,004		
Realized and Unrealized gains/losses (include FX)			(1,567,498)		
Net Income:			(1,384,494)		(1,384,494)
Ending NAV:			13,198,806		13,198,806
Net performance			-9.47%		
Gross performance (before Mgmt)			-9.47%		

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Portfolio Appraisal Report

Security Name	ISIN Number	Country	Sector	Shares/Par Value	Base Total Cost	Currency Code	Base Price Amount	Base Market Value	% of NAV
Cash & Cash Equivalents									
EB TEMP INV FD		UNITED STATES		329,646.220	329,646	USD	1.00	329,646	2.50%
CASH		UNITED STATES			64,965	USD	1.00	64,965	0.49%
Total Cash & Cash Equivalents				Cash	394,611			394,611	2.99%
Accounts Receivables & Payables									
Interest Receivable					960	USD	1.00	960	0.01%
Dividends Receivable					59,898	USD	1.00	59,898	0.45%
Tax Reclaims Receivable					29,622	USD	1.00	29,622	0.22%
Manager Fee Payable					-	USD	1.00	-	0.00%
Other					92,523	USD	1.00	92,523	0.70%
Total Accounts Receivables & Payables				Other	183,004			183,004	1.39%
Security Name	ISIN Number	Country	Sector	Shares/Par Value	Base Total Cost	Currency Code	Base Price Amount	Base Market Value	% of NAV
Securities									
FORTESCUE METALS GROUP LTD	AU000000FMG4	AUSTRALIA	Materials	32,237.00	479,609	AUD	10.81	348,624	2.64%
MEDIBANK PVT LTD	AU000000MPL3	AUSTRALIA	Financials	71,110.00	160,280	AUD	2.23	158,649	1.20%
QANTAS AIRWAYS LTD	AU000000QAN2	AUSTRALIA	Industrials	79,925.00	265,423	AUD	3.23	257,967	1.95%
CIA ENERGETICA DE MINAS GERAIS	BRCMIGACNPR3	BRAZIL	Utilities	160,784.00	306,650	BRL	1.99	319,853	2.42%
HYPERA SA	BRHYPEACNOR0	BRAZIL	Health Care	38,880.00	229,764	BRL	8.18	318,079	2.41%
MAGNA INTERNATIONAL INC	CA5592224011	CANADA	Consumer Discretionary	3,560.00	288,477	CAD	47.42	168,815	1.28%
MAGNA INTL INC	CA5592224011	CANADA	Consumer Discretionary	587.00	35,697	CAD	47.69	27,995	0.21%
TORONTO-DOMINION BANK/THE	CA8911605092	CANADA	Financials	4,247.00	350,894	USD	61.33	260,469	1.97%
RESOLUTE FOREST PRODUCTS INC	US76117W1099	CANADA	Materials	17,928.00	224,175	USD	20.00	358,560	2.72%
CHINA CONSTRUCTION BANK CORP	CNE1000002H1	CHINA	Financials	616,000.00	479,492	HKD	0.58	356,264	2.70%
LENOVO GROUP LTD	HK0992009065	CHINA	Information Technology	447,000.00	490,872	HKD	0.70	310,911	2.36%
SHANDONG WEIGAO GROUP MEDICAL	CNE100000171	CHINA	Health Care	177,600.00	225,395	HKD	1.35	238,915	1.81%
AP MOLLER - MAERSK A/S	DK0010244508	DENMARK	Industrials	113.00	324,287	DKK	1,826.77	206,425	1.56%
SAMPO OYJ	FI0009003305	FINLAND	Financials	5,916.00	275,422	EUR	42.87	253,616	1.92%
CARREFOUR SA	FR0000120172	FRANCE	Consumer Staples	14,753.00	286,887	EUR	13.93	205,446	1.56%
CIE DE SAINT-GOBAIN	FR0000125007	FRANCE	Industrials	6,505.00	441,191	EUR	36.30	236,106	1.79%
L'OREAL SA	FR0000120321	FRANCE	Consumer Staples	960.00	411,166	EUR	323.53	310,588	2.35%
DANONE SA	FR0000120644	FRANCE	Consumer Staples	6,692.00	364,076	EUR	47.58	318,416	2.41%
REXEL SA	FR0010451203	FRANCE	Industrials	17,810.00	407,692	EUR	15.16	270,088	2.05%
SOPRA STERIA GROUP SACA	FR0000050809	FRANCE	Information Technology	1,420.00	259,621	EUR	127.84	181,539	1.38%
BAYERISCHE MOTOREN WERKE AG	DE0005190003	GERMANY	Consumer Discretionary	4,170.00	443,979	EUR	68.57	285,919	2.17%
DEUTSCHE POST AG	DE0005552004	GERMANY	Industrials	4,730.00	265,288	EUR	30.48	144,179	1.09%
WACKER CHEMIE AG	DE000WCH8881	GERMANY	Industrials	1,810.00	281,888	EUR	103.99	188,222	1.43%
CK ASSET HOLDINGS LTD	KYG2177B1014	HONG KONG	Real Estate	52,000.00	347,307	HKD	6.01	312,666	2.37%
ASMPT LTD	KYG0535Q1331	HONG KONG	Information Technology	21,230.00	201,358	HKD	6.09	129,275	0.98%
WIPRO LTD	US97651M1099	INDIA	Information Technology	68,852.00	501,841	USD	4.71	324,293	2.46%
FUJITSU LTD	JP3818000006	JAPAN	Information Technology	2,400.00	327,118	JPY	109.05	261,729	1.98%
ISUZU MOTORS LTD	JP3137200006	JAPAN	Consumer Discretionary	26,000.00	360,879	JPY	11.03	286,863	2.17%
ITOCHU CORP	JP3143600009	JAPAN	Industrials	13,100.00	426,858	JPY	24.19	316,854	2.40%
KIRIN HOLDINGS CO LTD	JP3258000003	JAPAN	Consumer Staples	14,200.00	201,135	JPY	15.39	218,477	1.66%
LAWSON INC	JP3982100004	JAPAN	Consumer Staples	8,700.00	372,028	JPY	32.75	284,901	2.16%
MS&AD INSURANCE GROUP HOLDINGS	JP3890310000	JAPAN	Financials	8,000.00	268,787	JPY	26.50	212,014	1.61%
NTT DATA CORP	JP3165700000	JAPAN	Information Technology	10,700.00	207,605	JPY	12.89	137,941	1.05%
ORIX CORP	JP3200450009	JAPAN	Financials	17,400.00	342,426	JPY	14.01	243,849	1.85%
ARCADIS NV	NL0006237562	NETHERLANDS	Industrials	5,910.00	265,585	EUR	32.92	194,535	1.47%
ASR NEDERLAND NV	NL0011872643	NETHERLANDS	Financials	5,910.00	281,315	EUR	38.76	229,100	1.74%
PLDT INC	PHY7072Q1032	PHILIPPINES	Communication Services	8,540.00	309,475	PHP	25.72	219,673	1.66%
ASPEN PHARMACARE HOLDINGS LTD	ZAE000066692	SOUTH AFRICA	Health Care	30,999.00	409,357	ZAR	7.47	231,606	1.75%
KB FINANCIAL GROUP INC	US48241A1051	SOUTH KOREA	Financials	6,710.00	340,818	USD	30.14	202,239	1.53%
SHINHAN FINANCIAL GROUP CO LTD	US8245961003	SOUTH KOREA	Financials	12,950.00	403,149	USD	23.00	297,850	2.26%
ACERINOX SA	ES0132105018	SPAIN	Materials	29,440.00	388,634	EUR	8.03	236,438	1.79%
RED ELECTRICA CORP SA	ES0173093024	SPAIN	Utilities	11,880.00	247,015	EUR	15.39	182,837	1.39%
CASTELLUM AB	SE0000379190	SWEDEN	Real Estate	11,860.00	283,859	SEK	11.28	133,749	1.01%
ROCHE HOLDING AG	CH0012032048	SWITZERLAND	Health Care	1,477.00	550,278	CHF	328.63	485,380	3.68%
UBS GROUP AG	CH0244767585	SWITZERLAND	Financials	23,678.00	480,969	USD	14.51	343,568	2.60%
3I GROUP PLC	GB0081YW4409	UNITED KINGDOM	Financials	18,950.00	354,864	GBP	12.20	231,212	1.75%
BURBERRY GROUP PLC	GB0031743007	UNITED KINGDOM	Consumer Discretionary	19,428.00	526,461	GBP	10.18	392,110	2.97%
KINGFISHER PLC	GB0033195214	UNITED KINGDOM	Consumer Discretionary	82,980.00	374,177	GBP	2.46	204,158	1.55%
WPP PLC	JE0088KF9849	UNITED KINGDOM	Communication Services	33,160.00	536,053	GBP	8.37	277,624	2.10%
VODAFONE GROUP PLC	US92857W3088	UNITED KINGDOM	Communication Services	26,885.00	391,982	GBP	11.33	304,607	2.31%
Tota Equities					16,999,559			12,621,191	95.62%
GRAND TOTAL					17,394,171			13,198,806	100.00%