

Promethos Capital LLC
Monthly Performance
Chicago Teachers Pension Fund

Inception Date: February 1, 2022

October-22

Benchmark MSCI ACWI Ex USA Net

Performance

Fund Performance

	<u>Period</u>	<u>Gross</u>	<u>Net</u>	<u>Benchmark</u> <u>Net</u>	<u>Net Over/Under</u> <u>Performance</u>
	MTD	5.39%	5.39%	2.99%	2.40%
	3 Month	-3.68%	-3.68%	-10.28%	6.60%
	YTD				
	1 year				
	ITD	-16.68%	-16.98%	-21.41%	4.43%

MtM Actual Performance Bridge (USD)

Item			CTPF		Total
Beginning NAV			13,198,807		13,198,807
Capital Contributions					-
Capital Distributions			(85,465)		(85,465)
P&L					
Operating Expenses			-		
Management Fees			-		
Other Operating Expenses			-		
Mark to Market (MTM)			711,451		
Dividend & Interest			93,083		
Realized and Unrealized gains/losses (include FX)			618,368		
Net Income:			711,451		711,451
Ending NAV:			13,824,793		13,824,793
Net performance			5.39%		
Gross performance (before Mgmt)			5.39%		

Fund: Chicago Teachers Pension Fund

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		411,724.950	411,725	USD	1.00	411,725	2.98%
CASH		UNITED STATES			2,653	USD	1.00	2,653	0.02%
Total Cash & Cash Equivalents				Cash	414,378			414,378	3.00%
Accounts Receivables & Payables									
Interest Receivable					1,113	USD	1.00	1,113	0.01%
Dividends Receivable					62,542	USD	1.00	62,542	0.45%
Tax Reclaims Receivable					29,441	USD	1.00	29,441	0.21%
Manager Fee Payable					-	USD	1.00	-	0.00%
Other					(13)	USD	1.00	(13)	0.00%
Total Accounts Receivables & Payables				Other	93,083			93,083	0.67%
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	9.40	303,025	2.19%
MEDIBANK PVT LTD	AU000000MPL3	AUSTRALIA	Financials	71,110.00	160,280	AUD	1.80	127,774	0.92%
QANTAS AIRWAYS LTD	AU000000QAN2	AUSTRALIA	Industrials	79,925.00	265,423	AUD	3.73	298,471	2.16%
CIA ENERGETICA DE MINAS GERAIS	BRCMIGACNPR3	BRAZIL	Utilities	160,784.00	306,650	BRL	2.17	348,395	2.52%
HYPERA SA	BRHYPEACNORO	BRAZIL	Health Care	38,880.00	229,764	BRL	9.68	376,482	2.72%
MAGNA INTERNATIONAL INC	CA5592224011	CANADA	Consumer Discretionary	3,560.00	288,477	USD	55.73	198,399	1.44%
MAGNA INTL INC	CA5592224011	CANADA	Consumer Discretionary	587.00	35,697	CAD	55.66	32,671	0.24%
TORONTO-DOMINION BANK/THE	CA8911605092	CANADA	Financials	4,247.00	350,894	USD	63.99	271,766	1.97%
CHINA CONSTRUCTION BANK CORP	CNE1000002H1	CHINA	Financials	616,000.00	479,492	HKD	0.53	327,232	2.37%
LENOVO GROUP LTD	HK0992009065	CHINA	Information Technology	447,000.00	490,872	HKD	0.80	357,607	2.59%
SHANDONG WEIGAO GROUP MEDICAL	CNE100000171	CHINA	Health Care	177,600.00	225,395	HKD	1.38	244,799	1.77%
CK ASSET HOLDINGS LTD	KYG217781014	HONG KONG	Real Estate	52,000.00	347,307	HKD	5.53	287,496	2.08%
ASMPT LTD	KYG0535Q1331	HONG KONG	Information Technology	21,230.00	201,358	HKD	5.50	116,835	0.85%
AP MOLLER - MAERSK A/S	DK0010244508	DENMARK	Industrials	113.00	324,287	DKK	2,092.25	236,425	1.71%
CARREFOUR SA	FR0000120172	FRANCE	Consumer Staples	14,753.00	286,887	EUR	16.10	237,454	1.72%
CIE DE SAINT-GOBAIN	FR0000125007	FRANCE	Industrials	6,505.00	441,191	EUR	40.92	266,170	1.93%
L'OREAL SA	FR0000120321	FRANCE	Consumer Staples	960.00	411,166	EUR	314.39	301,818	2.18%
DANONE SA	FR0000120644	FRANCE	Consumer Staples	6,692.00	364,076	EUR	49.75	332,951	2.41%
REXEL SA	FR0010451203	FRANCE	Industrials	17,810.00	407,692	EUR	17.89	318,694	2.31%
SOPRA STERIA GROUP SACA	FR0000050809	FRANCE	Information Technology	1,420.00	259,621	EUR	132.44	188,063	1.36%
SAMPO OYJ	FI0009003305	FINLAND	Financials	5,916.00	275,422	EUR	45.74	270,603	1.96%
BAYERISCHE MOTOREN WERKE AG	DE0005190003	GERMANY	Consumer Discretionary	4,170.00	443,979	EUR	78.59	327,735	2.37%
DEUTSCHE POST AG	DE0005552004	GERMANY	Industrials	4,730.00	265,288	EUR	35.49	167,875	1.21%
WACKER CHEMIE AG	DE000WCH8881	GERMANY	Materials	1,810.00	281,888	EUR	116.53	210,913	1.53%
WIPRO LTD	US97651M1099	INDIA	Information Technology	68,852.00	501,841	USD	4.70	323,604	2.34%
FUJITSU LTD	JP3818000006	JAPAN	Information Technology	2,400.00	327,118	JPY	115.22	276,516	2.00%
ISUZU MOTORS LTD	JP3137200006	JAPAN	Consumer Discretionary	26,000.00	360,879	JPY	11.73	305,069	2.21%
ITOCHU CORP	JP3143600009	JAPAN	Industrials	13,100.00	426,858	JPY	25.90	339,233	2.45%
KIRIN HOLDINGS CO LTD	JP3258000003	JAPAN	Consumer Staples	14,200.00	201,135	JPY	14.73	209,176	1.51%
LAWSON INC	JP3982100004	JAPAN	Consumer Staples	8,700.00	372,028	JPY	31.96	278,030	2.01%
MS&AD INSURANCE GROUP HOLDINGS	JP3890310000	JAPAN	Financials	8,000.00	268,787	JPY	26.51	212,117	1.53%
NTT DATA CORP	JP3165700000	JAPAN	Information Technology	10,700.00	207,605	JPY	14.51	155,279	1.12%
ORIX CORP	JP3200450009	JAPAN	Financials	17,400.00	342,426	JPY	14.70	255,788	1.85%
ARCADIS NV	NL0006237562	NETHERLANDS	Industrials	5,910.00	265,585	EUR	33.98	200,819	1.45%
ASR NEDERLAND NV	NL0011872643	NETHERLANDS	Financials	5,910.00	281,315	EUR	44.07	260,457	1.88%
PLDT INC	PHY7072Q1032	PHILIPPINES	Communication Services	8,540.00	309,475	PHP	28.20	240,800	1.74%
ASPEN PHARMACARE HOLDINGS LTD	ZAE000066692	SOUTH AFRICA	Health Care	30,999.00	409,357	ZAR	8.23	255,144	1.85%
KB FINANCIAL GROUP INC	US48241A1051	SOUTH KOREA	Financials	6,710.00	340,818	USD	33.54	225,053	1.63%
SHINHAN FINANCIAL GROUP CO LTD	US8245961003	SOUTH KOREA	Financials	12,950.00	403,149	USD	25.29	327,506	2.37%
ACERINOX SA	ES0132105018	SPAIN	Materials	29,440.00	388,634	EUR	8.76	257,858	1.87%
RED ELECTRICA CORP SA	ES0173093024	SPAIN	Utilities	11,880.00	247,015	EUR	16.16	191,975	1.39%
CASTELLUM AB	SE0000379190	SWEDEN	Real Estate	11,860.00	283,859	SEK	11.43	135,553	0.98%
ROCHE HOLDING AG	CH0012032048	SWITZERLAND	Health Care	1,477.00	550,278	CHF	332.30	490,808	3.55%
UBS GROUP AG	CH0244767585	SWITZERLAND	Financials	23,678.00	480,969	USD	15.86	375,533	2.72%
3I GROUP PLC	GB00B1YW4409	UNITED KINGDOM	Financials	18,950.00	354,864	GBP	13.36	253,199	1.83%
BURBERRY GROUP PLC	GB0031743007	UNITED KINGDOM	Consumer Discretionary	19,428.00	526,461	GBP	20.90	405,987	2.94%
KINGFISHER PLC	GB0033195214	UNITED KINGDOM	Consumer Discretionary	82,980.00	374,177	GBP	2.52	209,135	1.51%
WPP PLC	JE00B8KF9849	UNITED KINGDOM	Communication Services	33,160.00	536,053	GBP	8.82	292,449	2.12%
RESOLUTE FOREST PRODUCTS INC	US76117W1099	CANADA	Materials	17,928.00	224,175	USD	20.81	373,082	2.70%
VODAFONE GROUP PLC	US92857W3088	UNITED KINGDOM	Communication Services	26,885.00	391,982	USD	11.81	317,512	2.30%
Tota Equities					16,999,559			13,317,332	96.33%
GRAND TOTAL					17,413,937			13,824,792	100.00%