

Promethos Capital LLC
 Monthly Performance
Chicago Teachers Pension Fund

Inception Date: February 1, 2022

November-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	8.97%	8.97%	11.80%	-2.83%
	3 Month	3.97%	3.97%	3.64%	0.33%
	YTD				
	1 year				
	ITD	-9.21%	-9.53%	-12.14%	2.61%

MtM Actual Performance Bridge (USD)

Item		CTPF	Total
Beginning NAV		13,824,793	13,824,793
Capital Contributions			-
Capital Distributions		(12,634)	(12,634)
P&L			
Operating Expenses		(28,091)	
Management Fees		(28,091)	
Other Operating Expenses		-	
Mark to Market (MTM)		1,268,264	
Dividend & Interest		87,379	
Realized and Unrealized gains/losses (include FX)		1,180,885	
Net Income:		1,240,173	1,240,173
Ending NAV:		15,052,333	15,052,333
Net performance		8.97%	
Gross performance (before Mgmt)		9.17%	

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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		183,070.330	183,070	USD	1.00	183,070	1.22%
CASH		UNITED STATES			7,343	USD	1.00	7,343	0.05%

Total Cash & Cash Equivalents Cash 190,414 190,414 1.27%

Accounts Receivables & Payables

Interest Receivable					1,010	USD	1.00	1,010	0.01%
Dividends Receivable					61,166	USD	1.00	61,166	0.41%
Tax Reclaims Receivable					25,203	USD	1.00	25,203	0.17%
Manager Fee Payable					-	USD	1.00	-	0.00%
Other					-	USD	1.00	-	0.00%
Total Accounts Receivables & Payables			Other		87,379			87,379	0.58%

Security Name	ISIN Number	Country	Sector	Shares/Par Value	Base Total Cost	Currency Code	Base Price Amount	Base Market Value	% of NAV
Securities									
3I GROUP PLC	GB0081YW4409	UNITED KINGDOM	Financials	18,950.00	354,864	GBP	16.06	304,323	2.02%
ACERINOX SA	ES0132105018	SPAIN	Materials	29,440.00	388,634	EUR	9.68	285,002	1.89%
AP MOLLER - MAERSK A/S	DK0010244508	DENMARK	Industrials	113.00	324,287	DKK	2,124.95	240,119	1.60%
ARCADIS NV	NL0006237562	NETHERLANDS	Industrials	5,910.00	265,585	EUR	39.62	234,160	1.56%
ASMPT LTD	KYG0535Q1331	HONG KONG	Information Technology	21,230.00	201,358	HKD	7.35	156,121	1.04%
ASPEN PHARMACARE HOLDINGS LTD	ZAE000066692	SOUTH AFRICA	Health Care	30,999.00	409,357	ZAR	8.35	258,734	1.72%
ASR NEDERLAND NV	NL0011872643	NETHERLANDS	Financials	5,910.00	281,315	EUR	44.78	264,647	1.76%
BAYERISCHE MOTOREN WERKE AG	DE0005190003	GERMANY	Consumer Discretionary	4,170.00	443,979	EUR	88.87	370,584	2.46%
BURBERRY GROUP PLC	GB0031743007	UNITED KINGDOM	Consumer Discretionary	19,428.00	526,461	GBP	25.93	503,688	3.35%
CARREFOUR SA	FR0000120172	FRANCE	Consumer Staples	14,753.00	286,887	EUR	16.91	249,503	1.66%
CASTELLUM AB	SE0000379190	SWEDEN	Real Estate	11,860.00	283,859	SEK	11.99	142,247	0.95%
CHINA CONSTRUCTION BANK CORP	CNE1000002H1	CHINA	Financials	616,000.00	479,492	HKD	0.60	371,707	2.47%
CIA ENERGETICA DE MINAS GERAIS	BRCMIGACNPR3	BRAZIL	Utilities	160,784.00	306,650	BRL	2.18	350,993	2.33%
CIE DE SAINT-GOBAIN	FR0000125007	FRANCE	Industrials	6,505.00	441,191	EUR	45.04	292,998	1.95%
CK ASSET HOLDINGS LTD	KYG2177B1014	HONG KONG	Real Estate	52,000.00	347,307	HKD	5.96	310,115	2.06%
DANONE SA	FR0000120644	FRANCE	Consumer Staples	6,692.00	364,076	EUR	51.56	345,072	2.29%
DEUTSCHE POST AG	DE0005520004	GERMANY	Industrials	4,730.00	265,288	EUR	38.95	184,241	1.22%
FORTESCUE METALS GROUP LTD	AU000000FMG4	AUSTRALIA	Materials	32,237.00	479,609	AUD	12.98	418,397	2.78%
FUJITSU LTD	JP3818000006	JAPAN	Information Technology	2,400.00	327,118	JPY	132.33	317,586	2.11%
HYPERA SA	BRHYPEACNOR3	BRAZIL	Health Care	38,880.00	229,764	BRL	8.45	328,559	2.18%
ICICI BANK LTD	US45104G1040	INDIA	Financials	14,696.00	335,558	USD	23.72	348,589	2.32%
ISUZU MOTORS LTD	JP3137200006	JAPAN	Consumer Discretionary	26,000.00	360,879	JPY	12.86	334,270	2.22%
ITOCHU CORP	JP3143600009	JAPAN	Industrials	13,100.00	426,858	JPY	30.72	402,463	2.67%
KB FINANCIAL GROUP INC	US48241A1051	SOUTH KOREA	Financials	6,710.00	340,818	USD	39.41	264,441	1.76%
KINGFISHER PLC	GB0033195214	UNITED KINGDOM	Consumer Discretionary	82,980.00	374,177	GBP	2.87	238,257	1.58%
KIRIN HOLDINGS CO LTD	JP3258000003	JAPAN	Consumer Staples	14,200.00	201,135	JPY	15.52	220,317	1.46%
LAWSON INC	JP3982100004	JAPAN	Consumer Staples	8,700.00	372,028	JPY	35.29	307,062	2.04%
LENOVO GROUP LTD	HK0992009065	CHINA	Information Technology	447,000.00	490,872	HKD	0.84	376,819	2.50%
L'OREAL SA	FR0000120321	FRANCE	Consumer Staples	960.00	411,166	EUR	365.32	350,707	2.33%
MAGNA INTERNATIONAL INC	CA5592224011	CANADA	Consumer Discretionary	3,560.00	288,477	USD	61.59	219,260	1.46%
MAGNA INTL INC	CA5592224011	CANADA	Consumer Discretionary	587.00	35,697	CAD	61.10	35,864	0.24%
MS&AD INSURANCE GROUP HOLDINGS	JP3890310000	JAPAN	Financials	8,000.00	268,787	JPY	29.38	235,058	1.56%
NTT DATA CORP	JP3165700000	JAPAN	Information Technology	10,700.00	207,605	JPY	15.06	161,182	1.07%
NUTRIEN LTD	CA67077M1086	CANADA	Materials	1,955.00	157,279	USD	80.40	157,182	1.04%
ORIX CORP	JP3200450009	JAPAN	Financials	17,400.00	342,426	JPY	15.84	275,639	1.83%
PLDT INC	PHY7072Q1032	PHILIPPINES	Communication Services	8,540.00	309,475	PHP	30.98	264,535	1.76%
QANTAS AIRWAYS LTD	AU000000QAN2	AUSTRALIA	Industrials	79,925.00	265,423	AUD	4.18	334,001	2.22%
RED ELECTRICA CORP SA	ES0173093024	SPAIN	Utilities	11,880.00	247,015	EUR	17.29	205,441	1.36%
RESOLUTE FOREST PRODUCTS INC	US76117W1099	UNITED KINGDOM	Materials	17,928.00	224,175	USD	21.10	378,281	2.51%
REXEL SA	FR0010451203	FRANCE	Industrials	17,810.00	407,692	EUR	17.97	319,999	2.13%
RIGHTMOVE PLC	GB00BGDT3G23	UNITED KINGDOM	Communication Services	48,541.00	316,792	GBP	6.59	319,907	2.13%
ROCHE HOLDING AG	CH0012032048	SWITZERLAND	Health Care	1,477.00	550,278	CHF	323.06	477,167	3.17%
SAMPO OYJ	FI0009003305	FINLAND	Financials	5,916.00	275,422	EUR	49.98	295,677	1.96%
SHANDONG WEIGAO GROUP MEDICAL	CNE100000171	CHINA	Health Care	177,600.00	225,395	HKD	1.45	258,021	1.71%
SHINHAN FINANCIAL GROUP CO LTD	US8245961003	SOUTH KOREA	Financials	12,950.00	403,149	USD	29.02	375,809	2.50%
SOPRA STERIA GROUP SACA	FR0000050809	FRANCE	Information Technology	1,420.00	259,621	EUR	148.27	210,543	1.40%
TORONTO-DOMINION BANK/THE	CA8911605092	CANADA	Financials	4,247.00	350,894	USD	66.74	283,445	1.88%
UBS GROUP AG	CH0244767585	SWITZERLAND	Financials	17,114.00	347,635	USD	18.44	315,582	2.10%
VODAFONE GROUP PLC	US92857W3088	UNITED KINGDOM	Communication Services	26,885.00	391,982	USD	11.23	301,919	2.01%
WACKER CHEMIE AG	DE000WCH8881	GERMANY	Materials	1,810.00	281,888	EUR	124.74	225,783	1.50%
WIPRO LTD	US97651M1099	INDIA	Information Technology	68,852.00	501,841	USD	5.12	352,522	2.34%
Tota Equities					16,979,521			14,774,539	98.15%
GRAND TOTAL					17,169,935			15,052,332	100.00%