



Promethos Capital LLC
Monthly Performance
Chicago Teachers Pension Fund

Inception Date: February 1, 2022

December-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	-0.39%	-0.39%	-0.75%	0.36%
	3 Month	14.63%	14.42%	14.28%	0.14%
	YTD				
	1 year				
	ITD	-9.37%	-10.05%	-12.80%	2.75%

MtM Actual Performance Bridge (USD)

Item			CTPF		Total
Beginning NAV			15,054,674		15,054,674
Capital Contributions			20		20
Capital Distributions			(30,892)		(30,892)
P&L					
Operating Expenses			-		-
Management Fees			-		-
Other Operating Expenses			-		-
					-
Mark to Market (MTM)			(58,149)		(58,149)
Dividend & Interest			98,586		98,586
Realized and Unrealized gains/losses (include FX)			(156,734)		(156,734)
Net Income:			(58,149)		(58,149)
Ending NAV:			14,965,653		14,965,653
					-
Net performance			-0.39%		-0.39%
Gross performance (before Mgmt)			-0.39%		-0.39%



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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		182,652.650	182,653	USD	1.00	182,653	1.22%
CASH		UNITED STATES			9,900	USD	1.00	9,900	0.07%

Total Cash & Cash Equivalents **Cash** **192,552** **192,552** **1.29%**

Accounts Receivables & Payables									
Interest Receivable					678	USD	1.00	678	0.00%
Dividends Receivable					68,829	USD	1.00	68,829	0.46%
Tax Reclaims Receivable					29,079	USD	1.00	29,079	0.19%
Manager Fee Payable					-	USD	1.00	-	0.00%
Other					-	USD	1.00	-	0.00%
Total Accounts Receivables & Payables				Other	98,586			98,586	0.66%

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	16.14	305,794	2.04%
ACERINOX SA	ES0132105018	SPAIN	Materials	29,440.00	388,634	EUR	9.86	290,382	1.94%
AP MOLLER - MAERSK A/S	DK0010244508	DENMARK	Industrials	113.00	324,287	DKK	2,241.72	253,315	1.69%
ARCADIS NV	NL0006237562	NETHERLANDS	Industrials	5,910.00	265,585	EUR	39.17	231,483	1.55%
ASMT LTD	KYG0535Q1331	HONG KONG	Information Technology	21,230.00	201,358	HKD	7.13	151,372	1.01%
ASPEN PHARMACARE HOLDINGS LTD	ZAE000066692	SOUTH AFRICA	Health Care	30,999.00	409,357	ZAR	8.01	248,375	1.66%
ASR NEDERLAND NV	NL0011872643	NETHERLANDS	Financials	5,910.00	281,315	EUR	47.33	279,735	1.87%
BAYERISCHE MOTOREN WERKE AG	DE0005190003	GERMANY	Consumer Discretionary	4,170.00	443,979	EUR	88.99	371,077	2.48%
BURBERRY GROUP PLC	GB0031743007	UNITED KINGDOM	Consumer Discretionary	19,428.00	526,461	GBP	24.42	474,410	3.17%
CARREFOUR SA	FR0000120172	FRANCE	Consumer Staples	14,753.00	286,887	EUR	16.69	246,254	1.65%
CASTELLUM AB	SE0000379190	SWEDEN	Real Estate	11,860.00	283,859	SEK	12.12	143,704	0.96%
CHINA CONSTRUCTION BANK CORP	CNE1000002H1	CHINA	Financials	616,000.00	479,492	HKD	0.63	385,939	2.58%
CIA ENERGETICA DE MINAS GERAIS	BRCMIGACNPR3	BRAZIL	Utilities	160,784.00	306,650	BRL	2.11	339,246	2.27%
CIE DE SAINT-GOBAIN	FR0000125007	FRANCE	Industrials	6,505.00	441,191	EUR	48.72	316,923	2.12%
CK ASSET HOLDINGS LTD	KYG217781014	HONG KONG	Real Estate	52,000.00	347,307	HKD	6.16	320,130	2.14%
DANONE SA	FR0000120644	FRANCE	Consumer Staples	6,692.00	364,076	EUR	52.54	351,602	2.35%
DEUTSCHE POST AG	DE0005552004	GERMANY	Industrials	4,730.00	265,288	EUR	37.55	177,592	1.19%
FORTESCUE METALS GROUP LTD	AU000000FMG4	AUSTRALIA	Materials	32,237.00	479,609	AUD	13.91	448,380	3.00%
FUJITSU LTD	JP3818000006	JAPAN	Information Technology	2,400.00	327,118	JPY	133.50	320,406	2.14%
HYPERA SA	BRHYPEACNOR0	BRAZIL	Health Care	38,880.00	229,764	BRL	8.56	332,852	2.22%
ICICI BANK LTD	US45104G1040	INDIA	Financials	14,696.00	335,558	USD	21.89	321,695	2.15%
ISUZU MOTORS LTD	JP3137200006	JAPAN	Consumer Discretionary	26,000.00	360,879	JPY	11.72	304,839	2.04%
ITOCHU CORP	JP3143600009	JAPAN	Industrials	13,100.00	426,858	JPY	31.42	411,631	2.75%
KB FINANCIAL GROUP INC	US48241A1051	SOUTH KOREA	Financials	6,710.00	340,818	USD	38.66	259,409	1.73%
KINGFISHER PLC	GB0033195214	UNITED KINGDOM	Consumer Discretionary	82,980.00	374,177	GBP	2.84	235,667	1.57%
KIRIN HOLDINGS CO LTD	JP3258000003	JAPAN	Consumer Staples	14,200.00	201,135	JPY	15.24	216,425	1.45%
LAWSON INC	JP3982100004	JAPAN	Consumer Staples	8,700.00	372,028	JPY	38.12	331,661	2.22%
LENOVO GROUP LTD	HK0992009065	CHINA	Information Technology	447,000.00	490,872	HKD	0.82	367,109	2.45%
L'OREAL SA	FR0000120321	FRANCE	Consumer Staples	960.00	411,166	EUR	356.03	341,793	2.28%
MAGNA INTERNATIONAL INC	CA5592224011	CANADA	Consumer Discretionary	3,560.00	288,477	USD	56.18	200,001	1.34%
MAGNA INTL INC	CA5592224011	CANADA	Consumer Discretionary	587.00	35,697	CAD	56.13	32,951	0.22%
MS&AD INSURANCE GROUP HOLDINGS	JP3890310000	JAPAN	Financials	8,000.00	268,787	JPY	32.01	256,107	1.71%
NTT DATA CORP	JP3165700000	JAPAN	Information Technology	10,700.00	207,605	JPY	14.64	156,674	1.05%
NUTRIEN LTD	CA67077M1086	CANADA	Materials	1,955.00	157,279	USD	73.03	142,774	0.95%
ORIX CORP	JP3200450009	JAPAN	Financials	17,400.00	342,426	JPY	16.06	279,373	1.87%
PLDT INC	PHY7072Q1032	PHILIPPINES	Communication Services	8,540.00	309,475	PHP	23.63	201,825	1.35%
QANTAS AIRWAYS LTD	AU000000QAN2	AUSTRALIA	Industrials	79,925.00	265,423	AUD	4.08	325,749	2.18%
RED ELECTRICA CORP SA	ES0173093024	SPAIN	Utilities	11,880.00	247,015	EUR	17.35	206,159	1.38%
RESOLUTE FOREST PRODUCTS INC	US76117W1099	CANADA	Materials	17,928.00	224,175	USD	21.59	387,066	2.59%
REXEL SA	FR0010451203	FRANCE	Industrials	17,810.00	407,692	EUR	19.68	350,502	2.34%
RIGHTMOVE PLC	GB008GDT3G23	UNITED KINGDOM	Communication Services	48,541.00	316,792	GBP	6.15	298,606	2.00%
ROCHE HOLDING AG	CH0012032048	SWITZERLAND	Health Care	1,477.00	550,278	CHF	313.99	463,758	3.10%
SAMPO OYJ	FI0009003305	FINLAND	Financials	5,916.00	275,422	EUR	52.10	308,242	2.06%
SHANDONG WEIGAO GROUP MEDICAL	CNE100000171	CHINA	Health Care	177,600.00	225,395	HKD	1.64	291,716	1.95%
SHINHAN FINANCIAL GROUP CO LTD	US8245961003	SOUTH KOREA	Financials	12,950.00	403,149	USD	27.93	361,694	2.42%
SOPRA STERIA GROUP SACA	FR0000050809	FRANCE	Information Technology	1,420.00	259,621	EUR	150.70	213,988	1.43%
TORONTO-DOMINION BANK/THE	CA8911605092	CANADA	Financials	4,247.00	350,894	USD	64.76	275,036	1.84%
UBS GROUP AG	CH0244767585	SWITZERLAND	Financials	17,114.00	347,635	USD	18.67	319,518	2.14%
VODAFONE GROUP PLC	US92857W3088	UNITED KINGDOM	Communication Services	26,885.00	391,982	USD	10.12	272,076	1.82%
WACKER CHEMIE AG	DE000WCH8881	GERMANY	Industrials	1,810.00	281,888	EUR	127.43	230,648	1.54%
WIPRO LTD	US97651M1099	INDIA	Information Technology	68,852.00	501,841	USD	4.66	320,850	2.14%

Tota Equities **16,979,521** **14,674,515** **98.05%**

GRAND TOTAL **17,172,074** **14,965,653** **100.00%**