



Promethos Capital LLC
Monthly Performance
Chicago Teachers Pension Fund

Inception Date: February 1, 2022

January-23

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	8.42%	8.42%	8.11%	0.31%
	3 Month	17.92%	17.70%	19.96%	-2.26%
	YTD	8.42%	8.42%	8.11%	0.31%
	1 year				
	ITD	-1.75%	-2.48%	-5.72%	3.25%

MtM Actual Performance Bridge (USD)

Item			CTPF		Total
Beginning NAV			14,965,653		14,965,653
Capital Contributions					-
Capital Distributions			(33,010)		(33,010)
P&L					
Operating Expenses			-		-
Management Fees			-		-
Other Operating Expenses			-		-
					-
Mark to Market (MTM)			1,259,573		1,259,573
Dividend & Interest			7,742		7,742
Realized and Unrealized gains/losses (include FX)			1,251,831		1,251,831
Net Income:			1,259,573		1,259,573
Ending NAV:			16,192,216		16,192,216
					-
Net performance			8.42%		8.42%
Gross performance (before Mgmt)			8.42%		8.42%



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Monthly Performance - reporting

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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		176,464.810	176,465	USD	1.00	176,465	1.09%
CASH		UNITED STATES			3,084	USD	1.00	3,084	0.02%

Total Cash & Cash Equivalents	Cash			179,548				179,548	1.11%
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Accounts Receivables & Payables

Interest Receivable						USD	1.00	726	0.00%
Dividends Receivable						USD	1.00	77,294	0.48%
Tax Reclaims Receivable						USD	1.00	-	0.00%
Manager Fee Payable						USD	1.00	-	0.00%
Other						USD	1.00	(51,243)	-0.32%
Total Accounts Receivables & Payables			Other		-			26,777	0.17%

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	GB00B1YW4409	UNITED KINGDOM	Financials	18,950.00	354,864	GBP	19.39	367,437	2.27%
ACERINOX SA	ES0132105018	SPAIN	Materials	29,440.00	388,634	EUR	10.78	317,303	1.96%
ADVANTEST CORP	JP3122400009	SPAIN	Information Technology	3,700.00	270,225	JPY	70.74	261,756	1.62%
AP MOLLER - MAERSK A/S	DK0010244508	DENMARK	Industrials	113.00	324,287	DKK	2,162.84	244,401	1.51%
ARCADIS NV	NL0006237562	NETHERLANDS	Industrials	5,910.00	265,585	EUR	43.14	254,945	1.57%
ASMPIT LTD	KYG0535Q1331	HONG KONG	Information Technology	21,230.00	201,358	HKD	8.23	174,828	1.08%
ASPEN PHARMACARE HOLDINGS LTD	ZAE000066692	SOUTH AFRICA	Health Care	30,999.00	409,357	ZAR	8.67	268,910	1.66%
ASR NEDERLAND NV	NL0011872643	NETHERLANDS	Financials	5,910.00	281,315	EUR	47.11	278,437	1.72%
BAYERISCHE MOTOREN WERKE AG	DE0005190003	GERMANY	Consumer Discretionary	4,170.00	443,979	EUR	101.25	422,223	2.61%
BURBERRY GROUP PLC	GB0031743007	UNITED KINGDOM	Consumer Discretionary	19,428.00	526,461	GBP	30.30	588,617	3.64%
CARREFOUR SA	FR0000120172	FRANCE	Consumer Staples	14,753.00	286,887	EUR	18.97	279,913	1.73%
CASTELLUM AB	SE0000379190	SWEDEN	Real Estate	11,860.00	283,859	SEK	13.64	161,761	1.00%
CHINA CONSTRUCTION BANK CORP	CNE1000002H1	CHINA	Financials	616,000.00	479,492	HKD	0.65	399,217	2.47%
CHINA EDUCATION GROUP HOLDINGS	KYG2163M1033	HONG KONG	Health Care	146,000.00	227,661	HKD	1.59	231,706	1.43%
CIA ENERGETICA DE MINAS GERAIS	BR0000000000	BRAZIL	Utilities	160,784.00	306,650	BRL	2.25	361,898	2.24%
CIE DE SAINT-GOBAIN	FR0000125007	FRANCE	Industrials	6,505.00	441,191	EUR	57.07	371,253	2.29%
CK ASSET HOLDINGS LTD	KYG2177B1014	HONG KONG	Real Estate	52,000.00	347,307	HKD	6.39	332,357	2.05%
DEUTSCHE POST AG	DE0005552004	GERMANY	Industrials	4,730.00	265,288	EUR	42.77	202,296	1.25%
FORTESCUE METALS GROUP LTD	AU000000FMG4	AUSTRALIA	Materials	32,237.00	479,609	AUD	15.67	505,199	3.12%
HYPERA SA	BRHYPEACNOR0	BRAZIL	Health Care	38,880.00	229,764	BRL	9.11	354,326	2.19%
ICICI BANK LTD	US45104G1040	INDIA	Financials	14,696.00	335,558	USD	20.83	306,118	1.89%
INFINEON TECHNOLOGIES AG	DE0006231004	GERMANY	Information Technology	10,973.00	400,614	EUR	35.75	392,256	2.42%
ISUZU MOTORS LTD	JP3137200006	JAPAN	Consumer Discretionary	26,000.00	360,879	JPY	12.57	326,887	2.02%
ITOCHU CORP	JP3143600009	JAPAN	Industrials	13,100.00	426,858	JPY	32.17	421,372	2.60%
KB FINANCIAL GROUP INC	US48241A1051	SOUTH KOREA	Financials	6,710.00	340,818	USD	45.83	307,519	1.90%
KINGFISHER PLC	GB0033195214	UNITED KINGDOM	Consumer Discretionary	82,980.00	374,177	GBP	3.43	285,017	1.76%
KIRIN HOLDINGS CO LTD	JP3258000003	JAPAN	Consumer Staples	14,200.00	201,135	JPY	15.37	218,277	1.35%
LAWSON INC	JP3982100004	JAPAN	Consumer Staples	8,700.00	372,028	JPY	39.91	347,211	2.14%
LENOVO GROUP LTD	HK0992009065	CHINA	Information Technology	447,000.00	490,872	HKD	0.80	357,552	2.21%
L'OREAL SA	FR0000120321	FRANCE	Consumer Staples	960.00	411,166	EUR	410.58	394,158	2.43%
MAGNA INTERNATIONAL INC	CA5592224011	CANADA	Consumer Discretionary	3,560.00	288,477	USD	64.94	231,186	1.43%
MAGNA INTL INC	CA5592224011	CANADA	Consumer Discretionary	587.00	35,697	CAD	64.74	38,000	0.23%
MS&AD INSURANCE GROUP HOLDINGS	JP3890310000	JAPAN	Financials	8,000.00	268,787	JPY	31.98	255,850	1.58%
NTT DATA CORP	JP3165700000	JAPAN	Information Technology	10,700.00	207,605	JPY	15.40	164,805	1.02%
NUTRIEN LTD	CA67077M1086	CANADA	Materials	2,943.00	238,221	CAD	82.54	242,921	1.50%
NUTRIEN LTD	CA67077M1086	CANADA	Materials	1,955.00	157,279	USD	82.79	161,854	1.00%
ONO PHARMACEUTICAL CO LTD	JP3197600004	UNITED KINGDOM	Health Care	8,500.00	189,847	JPY	21.71	184,550	1.14%
ORIX CORP	JP3200450009	JAPAN	Financials	17,400.00	342,426	JPY	17.49	304,395	1.88%
PLDT INC	PHY7072Q1032	PHILIPPINES	Communication Services	1,564.00	56,677	PHP	24.57	38,422	0.24%
QANTAS AIRWAYS LTD	AU000000QAN2	AUSTRALIA	Industrials	79,925.00	265,423	AUD	4.47	357,063	2.21%
RED ELECTRICA CORP SA	ES0173093024	SPAIN	Utilities	11,880.00	247,015	EUR	17.64	209,533	1.29%
REXEL SA	FR0010451203	FRANCE	Industrials	17,810.00	407,692	EUR	22.00	391,880	2.42%
RIGHTMOVE PLC	GB00B0GDT3G23	UNITED KINGDOM	Communication Services	48,541.00	316,792	GBP	7.22	350,665	2.17%
ROCHE HOLDING AG	CH0012032048	SWITZERLAND	Health Care	1,477.00	550,278	CHF	310.48	458,573	2.83%
SAMPO OYJ	FI0009003305	FINLAND	Financials	5,916.00	275,422	EUR	52.32	309,496	1.91%
SHANDONG WEIGAO GROUP MEDICAL	CNE100000171	CHINA	Health Care	177,600.00	225,395	HKD	1.66	294,544	1.82%
SHINHAN FINANCIAL GROUP CO LTD	US8245961003	SOUTH KOREA	Financials	12,950.00	403,149	USD	34.02	440,559	2.72%
SOPRA STERIA GROUP SACA	FR0000050809	FRANCE	Information Technology	1,420.00	259,621	EUR	165.51	235,030	1.45%
TORONTO-DOMINION BANK/THE	CA8911605092	CANADA	Financials	4,247.00	350,894	USD	69.22	293,977	1.82%
UBS GROUP AG	CH0244767585	SWITZERLAND	Financials	17,114.00	347,635	USD	21.46	367,266	2.27%
VODAFONE GROUP PLC	US92857W3088	UNITED KINGDOM	Communication Services	26,885.00	391,982	USD	11.58	311,328	1.92%
WACKER CHEMIE AG	DE000WCH8881	GERMANY	Materials	1,810.00	281,888	EUR	150.36	272,158	1.68%
WIPRO LTD	US97651M1099	INDIA	Information Technology	68,852.00	501,841	USD	4.89	336,686	2.08%

Tota Equities				17,137,922				15,985,891	98.73%
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GRAND TOTAL				17,317,470				16,192,216	100.00%
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