



Promethos Capital LLC
Monthly Performance
Chicago Teachers Pension Fund

Inception Date: February 1, 2022

June-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</u> <u>Over/Under</u> <u>Performance</u>
MTD	6.44%	6.44%	4.49%	1.95%
3 Month	3.82%	3.61%	2.44%	1.17%
YTD	12.47%	12.03%	9.47%	2.57%
1 year	24.51%	23.54%	12.70%	10.84%
ITD	1.93%	0.78%	-4.54%	5.32%

MtM Actual Performance Bridge (USD)

Item			CTPF		Total
Beginning NAV			15,551,060		15,551,060
Capital Contributions					-
Capital Distributions			(114,502)		(114,502)
P&L					
Operating Expenses			-		-
Management Fees			-		-
Other Operating Expenses			-		-
					-
Mark to Market (MTM)			1,001,164		1,001,164
Dividend & Interest			66,707		66,707
Realized and Unrealized gains/losses (include FX)			934,456		934,456
Net Income:			1,001,164		1,001,164
Ending NAV:			16,437,721		16,437,721
					-
Net performance			6.44%		6.44%
Gross performance (before Mgmt fee)			6.44%		6.44%



Promethos Capital LLC
Monthly Performance - reporting
June 30, 2023

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		88,743	90,403.51	USD	1.00	90,404	0.55%
Australian Dollar		Australia		-	0.96	AUD	22.18	1	0.00%
Euro Currency		Europe		-	18.22	EUR	1.00	18	0.00%
Brazil Real		Brazil		-	13,076.38	GBP	1.00	13,076	0.08%
Pound Sterling		United Kingdom		-	13.25	GBP	1.00	13	0.00%

Total Cash & Cash Equivalents		Cash			103,512.32			103,512.32	0.63%
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Accounts Receivables & Payables

Interest Receivable						USD	1.00	452	0.00%
Dividends Receivable						USD	1.00	75,718	0.46%
Tax Reclaims Receivable						USD	1.00	93,619	0.57%
Payable For Forward Foreign Exchange Contracts						USD	1.00	(16,709)	-0.10%
Foreign Taxes Payable - Dividends						USD	1.00	(4,775)	-0.03%
Fx Contracts Receivable						USD	1.00	16,690	0.10%

Total Accounts Receivables & Payables								164,995	1.00%
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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	354,864.02	GBP	24.77	469,434	2.86%
Acerinox Sa	ES0132105018	Spain	Materials	29,440	388,634.11	EUR	10.61	312,326	1.90%
Advantest Corp	JP3122400009	Japan	Information Technology	3,700	270,224.69	JPY	132.49	490,227	2.98%
Ap Moller - Maersk A/S	DK0010244508	Denmark	Industrials	159	410,092.90	DKK	1,754.62	278,984	1.70%
Asmpt Ltd	KYG0535Q1331	Hong Kong	Information Technology	21,230	201,358.26	HKD	9.84	209,006	1.27%
Aspen Pharmacare Holdings Ltd	ZAE000066692	South Africa	Health Care	30,999	409,357.08	ZAR	9.72	301,305	1.83%
Asr Nederland Nv	NL0011872643	Netherlands	Financials	5,910	281,314.72	EUR	44.99	265,908	1.62%
Bayerische Motoren Werke Ag	DE0005190003	Germany	Consumer Discretionary	4,170	443,978.62	EUR	122.76	511,906	3.11%
Burberry Group Plc	GB0031743007	United Kingdom	Consumer Discretionary	13,261	359,347.37	GBP	26.95	357,419	2.17%
Canadian National Railway Co	CA1363751027	Canada	Industrials	2,784	339,840.37	USD	121.07	337,059	2.05%
China Construction Bank Corp	CNE1000002H1	China	Financials	616,000	479,492.17	HKD	0.65	398,530	2.42%
China Education Group Holdings	KYG2163M1033	China	Health Care	146,000	227,661.48	HKD	0.78	113,646	0.69%
Cia Energetica De Minas Gerais	BRCMIGACNPR3	Brazil	Utilities	160,784	306,649.86	BRL	2.67	428,624	2.61%
Cie De Saint-Gobain	FR0000125007	France	Industrials	6,505	441,191.20	EUR	60.80	395,513	2.41%
Ck Asset Holdings Ltd	KYG2177B1014	Hong Kong	Real Estate	52,000	347,307.35	HKD	5.54	287,982	1.75%
Dhl Group	DE0005552004	Germany	Industrials	4,730	265,287.95	EUR	48.80	230,826	1.40%
Fortescue Metals Group Ltd	AU000000FMG4	Australia	Materials	32,237	479,609.48	AUD	14.76	475,951	2.90%
Hypera Sa	BRHYPEACNOR0	Brazil	Health Care	38,880	229,764.19	BRL	9.54	370,827	2.26%
Icici Bank Ltd	US45104G1040	India	Financials	14,696	335,558.18	USD	23.08	339,184	2.06%
Industria De Diseno Textil Sa	ES0148396007	Spain	Consumer Staples	10,869	371,427.17	EUR	38.69	420,487	2.56%
Infineon Technologies Ag	DE0006231004	Germany	Information Technology	10,973	400,613.74	EUR	41.22	452,345	2.75%
Isuzu Motors Ltd	JP3137200006	Japan	Consumer Discretionary	26,000	360,879.16	JPY	12.04	313,004	1.90%
Itochu Corp	JP3143600009	Japan	Industrials	13,100	426,857.68	JPY	39.35	515,444	3.14%
Kb Financial Group Inc	US48241A1051	South Korea	Financials	6,710	340,817.96	USD	36.40	244,244	1.49%
Kddi Corp	JP3496400007	Japan	Communication Services	12,000	367,135.13	JPY	30.79	369,461	2.25%
Kingfisher Plc	GB0033195214	United Kingdom	Consumer Discretionary	82,980	374,176.86	GBP	2.95	244,436	1.49%
Koninklijke Ahold Delhaize N	NL0011794037	Netherlands	Communication Services	14,516	506,393.26	EUR	34.10	495,063	3.01%
Lawson Inc	JP3982100004	Japan	Consumer Staples	8,700	372,028.38	JPY	44.19	384,453	2.34%
Lenovo Group Ltd	HK0992009065	China	Information Technology	447,000	490,872.33	HKD	1.04	466,017	2.84%
L'Oreal Sa	FR0000120321	France	Consumer Staples	1,211	528,550.55	EUR	465.97	564,285	3.43%
Ms&Ad Insurance Group Holdings	JP3890310000	Japan	Financials	8,000	268,787.43	JPY	35.26	282,063	1.72%
Nutrien Ltd.	CA67077M1086	Canada	Materials	2,943	238,220.84	USD	59.10	173,944	1.06%
Nutrien Ltd	CA67077M1086	Canada	Materials	1,955	157,278.77	CAD	59.05	115,443	0.70%
Ono Pharmaceutical Co Ltd	JP3197600004	Japan	Health Care	8,500	189,846.80	JPY	18.03	153,257	0.93%
Orix Corp	JP3200450009	Japan	Financials	17,400	342,426.02	JPY	18.08	314,509	1.91%
Qantas Airways Ltd	AU000000QAN2	Australia	Industrials	79,925	265,422.53	AUD	4.13	329,853	2.01%
Redeia Corp Sa	ES0173093024	Spain	Utilities	11,880	247,014.96	EUR	16.79	199,406	1.21%
Rexel Sa	FR0010451203	France	Industrials	17,810	407,692.20	EUR	24.67	439,328	2.67%
Rightmove Plc	GB008GDT3G23	United Kingdom	Communication Services	60,648	403,716.46	GBP	6.65	403,412	2.45%
Roche Holding Ag	CH0012032048	Switzerland	Health Care	1,680	613,399.16	CHF	305.71	513,586	3.12%
Sampo Oyj	FI0009003305	Finland	Financials	5,916	275,422.20	EUR	44.86	265,403	1.61%
Shandong Weigao Group Medical	CNE100000171	China	Health Care	177,600	225,394.97	HKD	1.31	232,068	1.41%
Shinhan Financial Group Co Ltd	US8245961003	South Korea	Financials	12,950	403,148.86	USD	26.06	337,477	2.05%
Sopra Steria Group Saca	FR0000050809	France	Information Technology	1,420	259,620.84	EUR	199.43	283,197	1.72%
Toronto-Dominion Bank/The	CA8911605092	Canada	Financials	4,247	350,894.15	USD	62.01	263,356	1.60%
Ubs Group Ag	CH0244767585	Switzerland	Financials	12,122	246,232.85	USD	20.27	245,713	1.49%
Wacker Chemie Ag	DE000WCH8881	Germany	Materials	1,810	281,888.29	EUR	137.19	248,320	1.51%
Wipro Ltd	US97651M1099	India	Information Technology	68,852	501,841.21	USD	4.72	324,981	1.98%
Tota Equities					16,789,534.76			16,169,214	98.37%

GRAND TOTAL					16,893,047.080			16,437,722	100.00%
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