



**Promethos Capital LLC**  
**Monthly Performance**  
**Chicago Teachers Pension Fund**

Inception Date: February 1, 2022

**July-23**

**Benchmark** MSCI ACWI Ex USA Net

## Performance

### Fund Performance

| <u>Period</u>  | <u>Gross</u> | <u>Net</u> | <u>Benchmark</u><br><u>Net</u> | <u>Net Over/Under</u><br><u>Performance</u> |
|----------------|--------------|------------|--------------------------------|---------------------------------------------|
| <b>MTD</b>     | 4.37%        | 4.37%      | 4.06%                          | 0.31%                                       |
| <b>3 Month</b> | 7.47%        | 7.25%      | 4.77%                          | 2.48%                                       |
| <b>YTD</b>     | 17.39%       | 16.93%     | 13.91%                         | 3.02%                                       |
| <b>1 year</b>  | 22.98%       | 22.03%     | 13.40%                         | 8.63%                                       |
| <b>ITD</b>     | 6.38%        | 5.19%      | -0.66%                         | 5.85%                                       |

### MtM Actual Performance Bridge (USD)

| Item                                              |  |  | CTPF              |  | Total             |
|---------------------------------------------------|--|--|-------------------|--|-------------------|
| <b>Beginning NAV</b>                              |  |  | <b>16,437,721</b> |  | <b>16,437,721</b> |
| Capital Contributions                             |  |  |                   |  | -                 |
| Capital Distributions                             |  |  | (75,832)          |  | (75,832)          |
| <b>P&amp;L</b>                                    |  |  |                   |  |                   |
| <b>Operating Expenses</b>                         |  |  | -                 |  | -                 |
| Management Fees                                   |  |  | -                 |  | -                 |
| Other Operating Expenses                          |  |  | -                 |  | -                 |
|                                                   |  |  |                   |  | -                 |
| <b>Mark to Market (MTM)</b>                       |  |  | <b>718,991</b>    |  | <b>718,991</b>    |
| Dividend & Interest                               |  |  | 66,632            |  | 66,632            |
| Realized and Unrealized gains/losses (include FX) |  |  | 652,359           |  | 652,359           |
| <b>Net Income:</b>                                |  |  | <b>718,991</b>    |  | <b>718,991</b>    |
| <b>Ending NAV:</b>                                |  |  | <b>17,080,881</b> |  | <b>17,080,881</b> |
|                                                   |  |  |                   |  | -                 |
| Net performance                                   |  |  | 4.37%             |  | 4.37%             |
| Gross performance (before Mgmt fee)               |  |  | 4.37%             |  | 4.37%             |



**Promethos Capital LLC**  
Monthly Performance - reporting  
July 31, 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 |
|------------------------------------|-------------|--------------------------|--------|------------------|-----------------|---------------|-------------------|-------------------|----------|
| <b>Cash &amp; Cash Equivalents</b> |             |                          |        |                  |                 |               |                   |                   |          |
| Eb Temp Inv Fd                     |             | United States            |        | 163,327          | 163,326.79      | USD           | 1.00              | 163,327           | 0.96%    |
| Australian Dollar                  |             | Australia                |        | -                | 0.98            | AUD           | 21.68             | 0.98              | 0.00%    |
| Euro Currency Unit                 |             | Euro Currency Geographic |        | -                | 18.85           | EUR           | 1.00              | 18.85             | 0.00%    |
| Pound Sterling                     |             | United Kingdom           |        | -                | 14.56           | GBP           | 1.00              | 14.56             | 0.00%    |
| Us Dollar                          |             | United States            |        | -                | 3,095.37        | GBP           | 1.00              | 3,095             | 0.02%    |

|                                          |  |             |  |  |                   |  |  |                   |              |
|------------------------------------------|--|-------------|--|--|-------------------|--|--|-------------------|--------------|
| <b>Total Cash &amp; Cash Equivalents</b> |  | <b>Cash</b> |  |  | <b>166,456.55</b> |  |  | <b>166,456.55</b> | <b>0.97%</b> |
|------------------------------------------|--|-------------|--|--|-------------------|--|--|-------------------|--------------|

|                                                  |  |  |  |  |  |     |      |                |              |
|--------------------------------------------------|--|--|--|--|--|-----|------|----------------|--------------|
| <b>Accounts Receivables &amp; Payables</b>       |  |  |  |  |  |     |      |                |              |
| Interest Receivable                              |  |  |  |  |  | USD | 1.00 | 392            | 0.00%        |
| Dividends Receivable                             |  |  |  |  |  | USD | 1.00 | 101,019        | 0.57%        |
| Tax Reclaims Receivable                          |  |  |  |  |  | USD | 1.00 | 95,391         | 0.56%        |
| Foreign Taxes Payable - Dividends                |  |  |  |  |  | USD | 1.00 | (7,888)        | -0.05%       |
| <b>Total Accounts Receivables &amp; Payables</b> |  |  |  |  |  |     |      | <b>188,914</b> | <b>1.08%</b> |

| Security Name                  | ISIN Number  | Country        | Sector                 | Shares/Par Value | Base Total Cost      | Currency Code | Base Price Amount | Base Market Value | % of NAV      |
|--------------------------------|--------------|----------------|------------------------|------------------|----------------------|---------------|-------------------|-------------------|---------------|
| <b>Securities</b>              |              |                |                        |                  |                      |               |                   |                   |               |
| 3i Group Plc                   | GB0081YW4409 | United Kingdom | Financials             | 18,950           | 354,864.02           | GBP           | 25.44             | 482,032           | 2.82%         |
| Acerinox Sa                    | ES0132105018 | Spain          | Materials              | 29,440           | 388,634.11           | EUR           | 10.55             | 310,698           | 1.82%         |
| Advantest Corp                 | JP3122400009 | Japan          | Information Technology | 3,500            | 255,617.95           | JPY           | 137.42            | 480,979           | 2.82%         |
| Ap Moller - Maersk A/S         | DK0010244508 | Denmark        | Industrials            | 159              | 410,092.90           | DKK           | 2,061.60          | 327,795           | 1.92%         |
| Asmpt Ltd                      | KYG0535Q1331 | Hong Kong      | Information Technology | 21,230           | 201,358.26           | HKD           | 9.73              | 206,483           | 1.21%         |
| Aspen Pharmacare Holdings Ltd  | ZAE000066692 | South Africa   | Health Care            | 30,999           | 409,357.08           | ZAR           | 10.78             | 334,311           | 1.96%         |
| Asr Nederland Nv               | NL0011872643 | Netherlands    | Financials             | 5,910            | 281,314.72           | EUR           | 45.52             | 269,049           | 1.58%         |
| Bayerische Motoren Werke Ag    | DE0005190003 | Germany        | Consumer Discretionary | 4,170            | 443,978.62           | EUR           | 122.23            | 509,694           | 2.98%         |
| Burberry Group Plc             | GB0031743007 | United Kingdom | Consumer Discretionary | 13,261           | 359,347.37           | GBP           | 28.60             | 379,294           | 2.22%         |
| Canadian National Railway Co   | CA1363751027 | Canada         | Industrials            | 2,784            | 339,840.37           | USD           | 121.23            | 337,504           | 1.98%         |
| China Construction Bank Corp   | CNE1000002H1 | China          | Financials             | 616,000          | 479,492.17           | HKD           | 0.58              | 357,813           | 2.10%         |
| China Education Group Holdings | KYG2163M1033 | China          | Health Care            | 146,000          | 227,661.48           | HKD           | 0.92              | 134,417           | 0.79%         |
| Cia Energetica De Minas Gerais | BRCMIGACNPR3 | Brazil         | Utilities              | 152,137          | 290,158.16           | BRL           | 2.66              | 405,204           | 2.37%         |
| Cie De Saint-Gobain            | FR0000125007 | France         | Industrials            | 6,505            | 441,191.20           | EUR           | 67.78             | 440,940           | 2.58%         |
| Ck Asset Holdings Ltd          | KYG2177B1014 | Hong Kong      | Real Estate            | 52,000           | 347,307.35           | HKD           | 5.77              | 300,050           | 1.76%         |
| Dhl Group                      | DE0005552004 | Germany        | Industrials            | 4,730            | 265,287.95           | EUR           | 51.51             | 243,648           | 1.43%         |
| Fortescue Metals Group Ltd     | AU000000FMG4 | Australia      | Materials              | 29,897           | 444,795.88           | AUD           | 14.61             | 436,767           | 2.56%         |
| Hsbc Holdings Plc              | US4042804066 | United Kingdom | Financials             | 6,677            | 273,205.11           | USD           | 41.78             | 278,965           | 1.63%         |
| Hypera Sa                      | BRHYPEACNORO | Brazil         | Health Care            | 38,880           | 229,764.19           | BRL           | 9.09              | 353,570           | 2.07%         |
| Icici Bank Ltd                 | US45104G1040 | India          | Financials             | 14,696           | 335,558.18           | USD           | 24.57             | 361,081           | 2.11%         |
| Industria De Diseno Textil Sa  | ES0148396007 | Spain          | Consumer Staples       | 10,869           | 371,427.17           | EUR           | 38.38             | 417,150           | 2.44%         |
| Infineon Technologies Ag       | DE0006231004 | Germany        | Utilities              | 10,973           | 400,613.74           | EUR           | 44.10             | 483,931           | 2.83%         |
| Isuzu Motors Ltd               | JP3137200006 | Japan          | Consumer Discretionary | 26,000           | 360,879.16           | JPY           | 12.96             | 337,078           | 1.97%         |
| Itochu Corp                    | JP3143600009 | Japan          | Industrials            | 13,100           | 426,857.68           | JPY           | 40.47             | 530,159           | 3.10%         |
| Kb Financial Group Inc         | US48241A1051 | South Korea    | Financials             | 6,710            | 340,817.96           | USD           | 40.17             | 269,541           | 1.58%         |
| Kddi Corp                      | JP3496400007 | Japan          | Communication Services | 12,000           | 367,135.13           | JPY           | 29.47             | 353,632           | 2.07%         |
| Kingfisher Plc                 | GB0033195214 | United Kingdom | Consumer Discretionary | 82,980           | 374,176.86           | GBP           | 3.16              | 262,325           | 1.54%         |
| Koninklijke Ahold Delhaize Nv  | NL0011794037 | Netherlands    | Communication Services | 14,516           | 506,393.26           | EUR           | 34.60             | 502,305           | 2.94%         |
| Lawson Inc                     | JP3982100004 | Japan          | Consumer Staples       | 8,300            | 354,923.63           | JPY           | 50.20             | 416,694           | 2.44%         |
| Lenovo Group Ltd               | HK0992009065 | China          | Information Technology | 447,000          | 490,872.33           | HKD           | 1.15              | 512,416           | 3.00%         |
| L'Oreal Sa                     | FR0000120321 | France         | Consumer Staples       | 1,211            | 528,550.55           | EUR           | 466.60            | 565,052           | 3.31%         |
| Ms&Ad Insurance Group Holdings | JP3890310000 | Japan          | Financials             | 8,000            | 268,787.43           | JPY           | 37.25             | 297,973           | 1.74%         |
| Nutrien Ltd.                   | CA67077M1086 | Canada         | Materials              | 2,943            | 238,220.84           | CAD           | 69.04             | 203,176           | 1.19%         |
| Nutrien Ltd                    | CA67077M1086 | Canada         | Materials              | 1,955            | 157,278.77           | CAD           | 68.89             | 134,680           | 0.79%         |
| Ono Pharmaceutical Co Ltd      | JP3197600004 | Japan          | Health Care            | 8,500            | 189,846.80           | JPY           | 18.31             | 155,636           | 0.91%         |
| Qantas Airways Ltd             | AU000000QAN2 | Australia      | Industrials            | 79,925           | 265,422.53           | AUD           | 4.40              | 351,689           | 2.06%         |
| Redeia Corp Sa                 | ES0173093024 | Spain          | Utilities              | 11,880           | 247,014.96           | EUR           | 16.76             | 199,160           | 1.17%         |
| Rexel Sa                       | FR0010451203 | France         | Industrials            | 17,810           | 407,692.20           | EUR           | 24.17             | 430,430           | 2.52%         |
| Rightmove Plc                  | GB008GDT3G23 | United Kingdom | Communication Services | 60,648           | 403,716.46           | GBP           | 7.34              | 445,099           | 2.61%         |
| Roche Holding Ag               | CH0012032048 | Switzerland    | Health Care            | 1,568            | 572,505.88           | CHF           | 312.16            | 489,474           | 2.87%         |
| Sampo Oyj                      | FI0009003305 | Finland        | Financials             | 5,441            | 253,308.35           | EUR           | 44.20             | 240,499           | 1.41%         |
| Shandong Weigao Group Medical  | CNE100000171 | China          | Health Care            | 177,600          | 225,394.97           | HKD           | 1.29              | 228,641           | 1.34%         |
| Shinhan Financial Group Co Ltd | US8245961003 | South Korea    | Financials             | 12,213           | 380,205.18           | USD           | 27.61             | 337,201           | 1.97%         |
| Sonic Healthcare Ltd           | AU000000SHL7 | Australia      | Health Care            | 9,010            | 218,803.77           | AUD           | 23.69             | 213,409           | 1.25%         |
| Sopra Steria Group Saca        | FR0000050809 | France         | Information Technology | 1,420            | 259,620.84           | EUR           | 217.97            | 309,523           | 1.81%         |
| Toronto-Dominion Bank/The      | CA8911605092 | Canada         | Financials             | 4,247            | 350,894.15           | USD           | 65.94             | 280,047           | 1.64%         |
| Ubs Group Ag                   | CH0244767585 | Switzerland    | Financials             | 12,122           | 246,232.85           | USD           | 22.17             | 268,745           | 1.57%         |
| Wacker Chemie Ag               | DE000WCH8881 | Germany        | Materials              | 1,611            | 250,896.15           | EUR           | 155.85            | 251,067           | 1.47%         |
| Wipro Ltd                      | US97651M1099 | India          | Information Technology | 58,995           | 429,996.55           | USD           | 4.89              | 288,486           | 1.69%         |
| <b>Tota Equities</b>           |              |                |                        |                  | <b>16,667,313.22</b> |               |                   | <b>16,725,510</b> | <b>97.94%</b> |

|                    |  |  |  |  |                      |  |  |                   |                |
|--------------------|--|--|--|--|----------------------|--|--|-------------------|----------------|
| <b>GRAND TOTAL</b> |  |  |  |  | <b>16,833,769.70</b> |  |  | <b>17,080,881</b> | <b>100.00%</b> |
|--------------------|--|--|--|--|----------------------|--|--|-------------------|----------------|