



Promethos Capital LLC
Monthly Performance
Chicago Teachers Pension Fund

Inception Date: February 1, 2022

October-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	-4.84%	-4.84%	-4.13%	-0.71%
3 Month	-13.15%	-13.32%	-11.36%	-1.96%
YTD	1.95%	1.36%	0.98%	0.38%
1 year	10.89%	10.04%	12.04%	-2.00%
ITD	-7.60%	-8.82%	-11.94%	3.12%

MtM Actual Performance Bridge (USD)

Item			CTPF		Total
Beginning NAV			15,444,347		15,444,347
Capital Contributions					-
Capital Distributions			(45,006)		(45,006)
P&L					
Operating Expenses			-		-
Management Fees			-		-
Other Operating Expenses			-		-
					-
Mark to Market (MTM)			(746,787)		(746,787)
Dividend & Interest			36,190		36,190
Realized and Unrealized gains/losses (include FX)			(782,977)		(782,977)
Net Income:			(746,787)		(746,787)
Ending NAV:			14,652,554		14,652,554
					-
Net performance			-4.84%		-4.84%
Gross performance (before Mgmt fee)			-4.84%		-4.84%



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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		302,562	302,562.20	USD	1.00	302,562	2.06%
Us Dolar		United States		-	0.27	GBP	1.00	0.27	0.00%
Australian Dollar		Australia		-	0.91	AUD	1.00	0.91	0.00%
Euro Currency Unit		Euro Currency Geographic		-	18.29	EUR	1.00	18	0.00%
Pound Sterling		United Kingdom		-	14.57	GBP	1.00	15	0.00%
Total Cash & Cash Equivalents					302,596.24			302,596.24	2.07%
Accounts Receivables & Payables									
Interest Receivable						USD	1.00	1,113	0.01%
Dividends Receivable						USD	1.00	87,841	0.60%
Tax Reclaims Receivable						USD	1.00	94,907	0.65%
Foreign Taxes Payable - Dividends						USD	1.00	(5,715)	-0.04%
Total Accounts Receivables & Payables								178,147	1.22%
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	23.47	444,836	3.04%
Acerinox Sa	ES0132105018	Spain	Materials	29,440	388,634.11	EUR	9.72	286,224	1.95%
Advantest Corp	JP3122400009	Japan	Information Technology	14,000	255,617.95	JPY	25.19	352,669	2.41%
Ap Moller - Maersk A/S	DK0010244508	Denmark	Industrials	159	410,092.90	DKK	1,660.45	264,011	1.80%
Asmpt Ltd	KYG0535Q1331	Hong Kong	Information Technology	21,230	201,358.26	HKD	8.43	179,074	1.22%
Aspen Pharmacare Holdings Ltd	ZAE000066692	South Africa	Health Care	30,999	409,357.08	ZAR	9.03	279,930	1.91%
Bayerische Motoren Werke Ag	DE0005190003	Germany	Consumer Discretionary	4,170	443,978.62	EUR	92.62	386,246	2.64%
Burberry Group Plc	GB0031743007	United Kingdom	Consumer Discretionary	13,261	359,347.37	GBP	20.53	272,269	1.86%
Canadian National Railway Co	CA1363751027	Canada	Industrials	2,784	339,840.37	USD	105.78	294,942	2.01%
Cgi Inc	CA12532H1047	Canada	Information Technology	2,300	235,274.26	USD	96.41	221,743	1.51%
China Construction Bank Corp	CNE1000002H1	China	Financials	766,000	562,520.74	HKD	0.57	434,660	2.97%
Cia Energetica De Minas Gerais	BRCMIGACNPR3	Brazil	Utilities	152,137	290,158.16	BRL	2.33	354,172	2.42%
Cie De Saint-Gobain Sa	FR0000125007	France	Industrials	6,505	441,191.20	EUR	54.33	353,415	2.41%
Ck Asset Holdings Ltd	KYG2177B1014	Hong Kong	Real Estate	52,000	347,307.35	HKD	5.00	259,847	1.77%
Dr Reddy'S Laboratories Ltd	US2561352038	India	Health Care	3,100	213,887.62	USD	65.13	201,903	1.38%
Fortescue Metals Group Ltd	AU000000FMG4	Australia	Materials	29,897	444,795.88	AUD	14.12	422,123	2.88%
Haidilao International Holding	KYG4290A1013	Hong Kong	Consumer Discretionary	123,000	306,511.55	HKD	2.50	307,476	2.10%
Hsbc Holdings Plc	US4042804066	United Kingdom	Financials	6,677	273,205.11	USD	36.33	242,575	1.66%
Hypera Sa	BRHYPEACNOR0	Brazil	Health Care	38,880	229,764.19	BRL	6.01	233,527	1.59%
Iberdrola Sa	ES0144580Y14	Spain	Utilities	29,000	337,277.85	EUR	11.10	321,777	2.20%
Icici Bank Ltd	ES45104G1040	India	Financials	14,696	335,558.18	USD	22.19	326,104	2.23%
Industria De Diseno Textil Sa	ES0148396002	Spain	Consumer Staples	10,869	371,427.17	EUR	34.41	373,952	2.55%
Isuzu Motors Ltd	JP3137200006	Japan	Consumer Discretionary	26,000	360,879.16	JPY	10.96	285,074	1.95%
Itochu Corp	JP3143600009	Japan	Industrials	13,100	426,857.68	JPY	35.48	464,765	3.17%
Kb Financial Group Inc	US48241A1051	South Korea	Financials	6,710	340,817.96	USD	38.16	256,054	1.75%
Kddi Corp	JP3496400007	Japan	Communication Services	12,000	367,135.13	JPY	29.63	355,535	2.43%
Koninklijke Ahold Delhaize Nv	NL0011794037	Netherlands	Communication Services	14,516	506,393.26	EUR	29.60	429,616	2.93%
Lawson Inc	JP3982100004	Japan	Consumer Staples	8,300	354,923.63	JPY	48.22	400,189	2.73%
Lenovo Group Ltd	HK0992009065	China	Information Technology	273,000	299,794.51	HKD	1.16	317,499	2.17%
L'Oreal Sa	FR0000120321	France	Consumer Staples	1,211	528,550.55	EUR	418.73	507,083	3.46%
Manulife Financial Corp	CA56501R1064	Canada	Financials	17,000	314,511.90	USD	17.42	296,140	2.02%
Ms&Ad Insurance Group Holdings	JP3890310000	Japan	Financials	8,000	268,787.43	CAD	36.27	290,165	1.98%
Nutrien Ltd	CA67077M1086	Canada	Materials	4,898	395,499.61	CAD	53.68	262,876	1.79%
Ono Pharmaceutical Co Ltd	JP3197600004	Japan	Health Care	8,500	189,846.80	JPY	17.18	146,012	1.00%
Rexel Sa	FR0010451203	France	Industrials	17,810	407,692.20	EUR	20.33	362,102	2.47%
Rightmove Plc	GB008GDT3G23	United Kingdom	Communication Services	60,648	403,716.46	GBP	5.74	348,096	2.38%
Roche Holding Ag	CH0012032048	Switzerland	Health Care	1,568	572,505.88	CHF	256.96	402,919	2.75%
Sampo Plc Npv A	FI4000552500	Finland	Financials	5,441	253,308.35	EUR	39.23	213,425	1.46%
Sap Se	US8030542042	Germany	Information Technology	2,250	295,761.60	USD	134.00	301,500	2.06%
Shinhan Financial Group Co Ltd	US8245961003	South Korea	Financials	12,213	380,205.18	USD	25.49	311,309	2.12%
Singapore Airlines Ltd	SG1V61937297	Singapore	Industrials	54,000	268,571.08	SGD	4.46	240,823	1.64%
Sonic Healthcare Ltd	AU0000005HL7	Australia	Health Care	9,010	218,803.77	AUD	18.20	164,010	1.12%
Sopra Steria Group Saca	FR0000050809	France	Information Technology	1,420	259,620.84	EUR	178.95	254,109	1.73%
Ubs Group Ag	CH0244767585	Switzerland	Financials	12,122	246,232.85	USD	23.46	284,382	1.94%
Wacker Chemie Ag	DE000WCH8881	Germany	Materials	1,611	250,896.15	EUR	122.08	196,677	1.34%
Wipro Ltd	US97651M1099	India	Information Technology	58,995	429,996.55	USD	4.55	268,427	1.83%
Total Equities					15,893,278.47			14,171,811	96.72%
GRAND TOTAL					16,195,874.710			14,652,554	100.00%