



Promethos Capital LLC
Monthly Performance
Chicago Teachers Pension Fund

Inception Date: February 1, 2022

December-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	6.43%	6.43%	5.02%	1.40%
3 Month	10.17%	9.95%	9.75%	0.20%
YTD	18.03%	17.11%	15.62%	1.49%
1 year	18.03%	17.11%	15.62%	1.49%
ITD	3.74%	2.88%	0.45%	2.43%

MtM Actual Performance Bridge (USD)

Item		CTPF	Total
Beginning NAV		15,903,222	15,903,222
Capital Contributions			-
Capital Distributions		(28,499)	(28,499)
P&L			
Operating Expenses		(33)	(33)
Management Fees		-	-
Other Operating Expenses		(33)	(33)
			-
Mark to Market (MTM)		1,022,493	1,022,493
Dividend & Interest		22,788	22,788
Realized and Unrealized gains/losses (include FX)		999,706	999,706
Net Income:		1,022,460	1,022,460
Ending NAV:		16,897,183	16,897,183
			-
Net performance		6.43%	6.43%
Gross performance (before Mgmt fee)		6.43%	6.43%



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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		17,483	17,483	USD	1.00	17,483	0.10%
Australian Dollar		Australia		-	1	AUD	1.00	1	0.00%
Euro Currency Unit		Euro Currency Geographic		-	19	EUR	1.00	19	0.00%
Brazilian Real		Brazil		-	13,033	BRL	1.00	12,986	0.08%
Pound Sterling		United Kingdom		-	15	GBP	1.00	15	0.00%
Total Cash & Cash Equivalents			Total Cash		30,551			30,504	0.18%
Accounts Receivables & Payables									
Interest Receivable						USD	1.00	496	0.00%
Dividends Receivable						USD	1.00	58,322	0.35%
Tax Reclaims Receivable						USD	1.00	96,399	0.57%
Foreign Taxes Payable - Dividends						USD	1.00	(6,946)	-0.04%
Total Accounts Receivables & Payables					0			148,270	0.88%

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	GBP	30.86	584,852	3.46%
Acerinox Sa	ES0132105018	Spain	Materials	29,440	388,634	EUR	11.77	346,510	2.05%
Ap Moller - Maersk A/S	DK0010244508	Denmark	Industrials	159	410,093	DKK	1,798.96	286,034	1.69%
Asmpt Ltd	KYG0535Q1331	Hong Kong	Information Technology	21,230	201,358	HKD	9.54	202,552	1.20%
Aspen Pharmacare Holdings Ltd	ZAE000066692	South Africa	Health Care	30,999	409,357	ZAR	11.13	344,951	2.04%
Bayerische Motoren Werke Ag	DE0005190003	Germany	Consumer Discretionary	4,170	443,979	EUR	111.33	464,232	2.75%
Canadian National Railway Co	CA1363751027	Canada	Industrials	2,784	339,840	USD	125.63	349,754	2.07%
Cgi Inc	CA12532H1047	Canada	Information Technology	2,300	235,274	USD	107.21	246,583	1.46%
China Construction Bank Corp	CNE1000002H1	China	Financials	766,000	562,521	HKD	0.60	456,154	2.70%
Cia Energetica De Minas Gerais	BRCMIGACNPR3	Brazil	Utilities	152,137	290,158	BRL	2.36	359,546	2.13%
Compagnie De Saint Gobain	FR0000125007	France	Industrials	6,505	441,191	EUR	73.64	479,002	2.83%
Ck Asset Holdings Ltd	KYG2177B1014	Hong Kong	Real Estate	52,000	347,307	HKD	5.02	261,047	1.54%
Dr Reddy'S Laboratories Ltd	US2561352038	India	Health Care	4,750	328,881	USD	69.58	330,505	1.96%
Fortescue Ltd	AU000000FMG4	Australia	Materials	29,897	444,796	AUD	19.80	592,014	3.50%
Haidilao International Holding	KYG4290A1013	Hong Kong	Consumer Discretionary	123,000	306,512	HKD	1.86	229,034	1.36%
Hsbc Holdings Plc	US4042804066	United Kingdom	Financials	6,677	273,205	USD	40.54	270,686	1.60%
Hypera Sa	BRHYPEACNORO	Brazil	Health Care	38,880	229,764	BRL	7.36	286,141	1.69%
Iberdrola Sa	ES0144580Y14	Spain	Utilities	29,000	337,278	EUR	13.11	380,059	2.25%
Icici Bank Ltd	US45104G1040	India	Financials	14,696	335,558	USD	23.84	350,353	2.07%
Industria De Diseno Textil Sa	ES0148396007	Spain	Consumer Staples	10,869	371,427	EUR	43.56	473,414	2.80%
Intercontinental Hotels Group	GB008HJYC057	United Kingdom	Consumer Discretionary	4,600	369,880	GBP	90.38	415,763	2.46%
Isuzu Motors Ltd	JP3137200006	Japan	Consumer Discretionary	26,000	360,879	JPY	12.88	334,913	1.98%
Itochu Corp	JP3143600009	Japan	Industrials	13,100	426,858	JPY	40.91	535,875	3.17%
Kb Financial Group Inc	US48241A1051	South Korea	Financials	6,710	340,818	USD	41.37	277,593	1.64%
Kddi Corp	JP3496400007	Japan	Communication Services	12,000	367,135	JPY	31.82	381,841	2.26%
Koninklijke Ahold Delhaize Nv	NL0011794037	Netherlands	Communication Services	14,516	506,393	EUR	28.74	417,153	2.47%
Lawson Inc	JP3982100004	Japan	Consumer Staples	8,300	354,924	JPY	51.66	428,776	2.54%
Lenovo Group Ltd	HK0992009065	China	Information Technology	273,000	299,795	HKD	1.40	381,781	2.26%
L'Oreal Sa	FR0000120321	France	Consumer Staples	1,211	528,551	EUR	497.81	602,849	3.57%
Manulife Financial Corp	CA56501R1064	Canada	Financials	17,000	314,512	USD	22.10	375,700	2.22%
Ms&Ad Insurance Group Holdings	JP3890310000	Japan	Financials	8,000	268,787	CAD	39.34	314,711	1.86%
Nutrien Ltd	CA67077M1086	Canada	Materials	4,898	395,500	CAD	56.47	276,737	1.64%
Ono Pharmaceutical Co Ltd	JP3197600004	Japan	Health Care	8,500	189,847	JPY	17.85	151,695	0.90%
Rexel Sa	FR0010451203	France	Industrials	17,810	407,692	EUR	27.36	487,320	2.88%
Rightmove Plc	GB00BGDT3G23	United Kingdom	Communication Services	60,648	403,716	GBP	7.34	445,020	2.63%
Roche Holding Ag	CH0012032048	Switzerland	Health Care	1,568	572,506	CHF	290.50	455,505	2.70%
Sampo Plc Npv A	FI4000552500	Finland	Financials	5,441	253,308	EUR	43.76	238,072	1.41%
Sap Se Sponsored Adr	US8030542042	Germany	Information Technology	3,250	454,576	USD	154.59	502,418	2.97%
Scout24 Se	DE000A12DM80	Germany	Real Estate	3,400	234,836	EUR	70.87	240,973	1.43%
Shinhan Financial Group Co Ltd	US8245961003	South Korea	Financials	12,213	380,205	USD	30.78	375,916	2.22%
Singapore Airlines Ltd	SG1V61937297	Singapore	Industrials	54,000	268,571	SGD	4.97	268,547	1.59%
Sonic Healthcare Ltd	AU0000005HL7	Australia	Health Care	9,010	218,804	AUD	21.89	197,227	1.17%
Tokyo Electron Ltd	JP3571400005	Japan	Information Technology	2,300	358,283	JPY	179.14	412,019	2.44%
Ubs Group Ag	CH0244767585	Switzerland	Financials	12,122	246,233	USD	30.90	374,570	2.22%
Wacker Chemie Ag	DE000WCH8881	Germany	Materials	1,611	250,896	EUR	126.26	203,407	1.20%
Wipro Ltd	US97651M1099	India	Information Technology	58,995	429,997	USD	5.57	328,602	1.94%
Total Equities				16,255,500				16,718,408	98.94%
GRAND TOTAL				16,286,051				16,897,183	100.00%