



Promethos Capital LLC
Monthly Performance
Chicago Teachers Pension Fund

Inception Date: February 1, 2022

January-24

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	-0.49%	-0.49%	-0.99%	0.50%
3 Month	15.22%	14.99%	13.34%	1.65%
YTD	-0.49%	-0.49%	-0.99%	0.50%
1 year	8.35%	7.51%	5.88%	1.62%
ITD	3.32%	2.50%	-0.09%	2.59%

MtM Actual Performance Bridge (USD)

Item			CTPF		Total
Beginning NAV			16,897,183		16,897,183
Capital Contributions					-
Capital Distributions			(50,960)		(50,960)
P&L					
Operating Expenses			-		-
Management Fees			-		-
Other Operating Expenses			-		-
					-
Mark to Market (MTM)			(82,830)		(82,830)
Dividend & Interest			23,151		23,151
Realized and Unrealized gains/losses (include FX)			(105,981)		(105,981)
Net Income:			(82,830)		(82,830)
Ending NAV:			16,763,392		16,763,392
					-
Net performance			-0.49%		-0.49%
Gross performance (before Mgmt fee)			-0.49%		-0.49%



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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		15,899	15,899	USD	1.00	15,899	0.09%
Australian Dollar		Australia		-	1	AUD	1.00	1	0.00%
Euro Currency Unit		Euro Currency Geographic		-	5,174	EUR	1.00	5,174	0.03%
Pound Sterling		United Kingdom		-	16	GBP	1.00	16	0.00%
Total Cash & Cash Equivalents				Total Cash				21,090	0.13%
Accounts Receivables & Payables									
Interest Receivable						USD	1.00	100	0.00%
Dividends Receivable						USD	1.00	42,412	0.25%
Tax Reclaims Receivable						USD	1.00	97,464	0.58%
Foreign Taxes Payable - Dividends						USD	1.00	(602)	0.00%
Total Accounts Receivables & Payables								139,375	0.83%

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	31.57	598,229	3.57%
Acerinox Sa	ES0132105018	Spain	Materials	29,440	388,634	EUR	10.62	312,757	1.87%
Ap Moller - Maersk A/S	DK0010244508	Denmark	Industrials	159	410,093	DKK	1,854.47	294,861	1.76%
Asmpt Ltd	KYG0535Q1331	Hong Kong	Information Technology	21,230	201,358	HKD	9.67	205,314	1.22%
Aspen Pharmacare Holdings Ltd	ZAE000066692	South Africa	Health Care	30,999	409,357	ZAR	10.44	323,478	1.93%
Bayerische Motoren Werke Ag	DE0005190003	Germany	Consumer Discretionary	4,170	443,979	EUR	105.13	438,381	2.62%
Canadian National Railway Co	CA1363751027	Canada	Industrials	2,784	339,840	USD	124.04	345,327	2.06%
Cgi Inc	CA12532H1047	Canada	Information Technology	2,300	235,274	USD	111.82	257,186	1.53%
China Construction Bank Corp	CNE1000002H1	China	Financials	766,000	562,521	HKD	0.59	454,666	2.71%
Cia Energetica De Minas Gerais	BRCMIGACNPR3	Brazil	Utilities	152,137	290,158	BRL	2.33	354,702	2.12%
Cie De Saint-Gobain Sa	FR0000125007	France	Industrials	6,505	441,191	EUR	71.52	465,229	2.78%
Ck Asset Holdings Ltd	KYG2177B1014	Hong Kong	Real Estate	52,000	347,307	HKD	4.51	234,481	1.40%
Dr Reddy'S Laboratories Ltd	US2561352038	India	Health Care	4,750	328,881	USD	71.95	341,763	2.04%
Fortescue Ltd	AU000000FMG4	Australia	Materials	29,897	444,796	AUD	19.75	590,531	3.52%
Haidilao International Holding	KYG4290A1013	Hong Kong	Consumer Discretionary	123,000	306,512	HKD	1.57	192,904	1.15%
Hsbc Holdings Plc	US48241A1051	South Korea	Financials	6,677	273,205	USD	39.33	262,606	1.57%
Hypera Sa	BRHYPEACNOR0	Brazil	Health Care	38,880	229,764	BRL	6.42	249,674	1.49%
Iberdrola Sa	ES0144580Y14	Spain	Utilities	29,000	337,278	EUR	12.14	352,026	2.10%
Icici Bank Ltd	US45104G1040	India	Financials	14,696	335,558	USD	24.40	358,582	2.14%
Industria De Diseno Textil Sa	ES0148396007	Spain	Consumer Staples	10,869	371,427	EUR	43.13	468,834	2.80%
Intercontinental Hotels Group	GB008BHJYC057	United Kingdom	Consumer Discretionary	4,600	369,880	GBP	95.51	439,340	2.62%
Isuzu Motors Ltd	JP3137200006	Japan	Consumer Discretionary	26,000	360,879	JPY	13.90	361,519	2.16%
Itochu Corp	JP3143600009	Japan	Industrials	13,100	426,858	JPY	46.19	605,105	3.61%
Kb Financial Group Inc	US48241A1051	South Korea	Financials	6,710	340,818	USD	42.27	283,632	1.69%
Kddi Corp	JP3496400007	Japan	Communication Services	12,000	367,135	JPY	33.50	402,011	2.40%
Koninklijke Ahold Delhaize Nv	NL0011794037	Netherlands	Communication Services	14,516	506,393	EUR	28.25	410,126	2.45%
Lawson Inc	JP3982100004	Japan	Consumer Staples	8,300	354,924	JPY	57.79	479,631	2.86%
Lenovo Group Ltd	HK0992009065	China	Information Technology	273,000	299,795	HKD	1.05	285,319	1.70%
L'Oreal Sa	FR0000120321	France	Consumer Staples	1,211	528,551	EUR	483.06	584,980	3.49%
Manulife Financial Corp	CA56501R1064	Canada	Financials	17,000	314,512	USD	22.11	375,870	2.24%
Ms&Ad Insurance Group Holdings	JP3890310000	Japan	Financials	8,000	268,787	JPY	42.06	336,473	2.01%
Nutrien Ltd	CA67077M1086	Canada	Materials	4,498	205,843	CAD	50.18	225,700	1.35%
Ono Pharmaceutical Co Ltd	JP3197600004	Japan	Health Care	8,500	189,847	JPY	18.28	155,375	0.93%
Rexel Sa	FR0010451203	France	Industrials	17,810	407,692	EUR	26.93	479,590	2.86%
Rightmove Plc	GB008GDT3G23	United Kingdom	Communication Services	60,648	403,716	GBP	7.13	432,655	2.58%
Roche Holding Ag	CH0012032048	Switzerland	Health Care	1,568	572,506	CHF	288.05	451,656	2.69%
Sampo Plc Npv A	FI4000552500	Finland	Financials	5,441	253,308	EUR	42.13	229,230	1.37%
Sap Se	US8030542042	Germany	Information Technology	3,250	454,576	USD	173.10	562,575	3.36%
Scout24 Se	DE000A12DM80	Germany	Real Estate	3,400	234,836	EUR	74.32	252,692	1.51%
Shinhan Financial Group Co Ltd	US8245961003	South Korea	Financials	12,213	380,205	USD	30.69	374,817	2.24%
Singapore Airlines Ltd	SG1V61937297	Singapore	Industrials	54,000	268,571	SGD	5.00	269,929	1.61%
Sonic Healthcare Ltd	AU000000SHL7	Australia	Health Care	9,010	218,804	AUD	21.17	190,713	1.14%
Tokyo Electron Ltd	JP3571400005	Japan	Information Technology	2,300	358,283	JPY	190.63	438,444	2.62%
Ubs Group Ag	CH0244767585	Switzerland	Financials	12,122	246,233	USD	29.91	362,569	2.16%
Wacker Chemie Ag	DE000WCH8881	Germany	Materials	1,611	250,896	EUR	110.20	177,532	1.06%
Wipro Ltd	US97651M1099	India	Information Technology	58,995	429,997	USD	5.66	333,912	1.99%
Total Equities				16,065,843				16,602,927	99.04%
GRAND TOTAL				16,086,933				16,763,392	100.00%