



Promethos Capital LLC
Monthly Performance
Chicago Teachers Pension Fund

Inception Date: February 1, 2022

February-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	3.12%	2.94%	2.53%	0.41%
3 Month	9.21%	9.02%	6.61%	2.40%
YTD	2.62%	2.43%	1.51%	0.92%
1 year	14.20%	13.31%	12.51%	0.80%
2 year*	6.35%	5.54%	2.18%	3.35%
3 year*	0.00%	0.00%	0.00%	0.00%
ITD*	4.78%	3.89%	1.17%	2.72%

* Returns are annualized

MtM Actual Performance Bridge (USD)

Item		CTPF		Total
Beginning NAV		16,763,392		16,763,392
Capital Contributions				-
Capital Distributions		(22,296)		(22,296)
P&L				
Operating Expenses		(31,302)		(31,302)
Management Fees		(31,302)		(31,302)
Other Operating Expenses		-		-
				-
Mark to Market (MTM)		523,462		523,462
Dividend & Interest		32,635		32,635
Realized and Unrealized gains/losses (include FX)		490,827		490,827
Net Income:		492,161		492,161
Ending NAV:		17,233,257		17,233,257
				-
Net performance		2.94%		2.94%
Gross performance (before Mgmt fee)		3.12%		3.12%



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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		80,700	80,700	USD	1.00	80,700	0.47%
Australian Dollar		Australia		2,543	1	AUD	1.00	1	0.00%
Euro Currency Unit		Euro Currency Geographic		1,955	5,174	EUR	1.00	19	0.00%
Pound Sterling		United Kingdom		1,955	16	GBP	1.00	16	0.00%
Swiss Franc		Switzerland		17,810	16	CHF	1.00	307	0.00%
Total Cash					85,907			81,044	0.47%

Accounts Receivables & Payables									
Returns are annualized						USD	1.00	629	0.00%
Dividends Receivable						USD	1.00	80,896	0.47%
Tax Reclaims Receivable						USD	1.00	96,418	0.56%
Foreign Taxes Payable - Dividends						USD	1.00	(7,049)	-0.04%
Total Accounts Receivables & Payables					-			170,893	0.99%

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	31.22	591,599	3.43%
Acerinox Sa	ES0132105018	Spain	Materials	29,440	388,634	EUR	10.97	322,886	1.87%
Ap Moller - Maersk A/S	DK0010244508	Denmark	Industrials	159	410,093	DKK	1,414.86	224,963	1.31%
Asmpt Ltd	KYG0535Q1331	Hong Kong	Information Technology	21,230	201,358	HKD	12.26	260,195	1.51%
Aspen Pharmacare Holdings Ltd	ZAE000066692	South Africa	Health Care	30,999	409,357	ZAR	10.22	316,700	1.84%
Bayerische Motoren Werke Ag	DE0005190003	Germany	Consumer Discretionary	4,170	443,979	EUR	118.19	492,862	2.86%
Canadian National Railway Co	CA1363751027	Canada	Industrials	2,784	339,840	USD	129.69	361,057	2.10%
Cgi Inc	CA12532H1047	Canada	Information Technology	2,300	235,274	USD	114.85	264,155	1.53%
China Construction Bank Corp	CNE1000002H1	China	Financials	766,000	562,521	HKD	0.62	477,478	2.77%
Cia Energetica De Minas Gerais	BRCMIGACNPR3	Brazil	Utilities	152,137	290,158	BRL	2.41	366,514	2.13%
Cie De Saint-Gobain Sa	FR0000125007	France	Industrials	6,505	441,191	EUR	77.05	501,204	2.91%
Ck Asset Holdings Ltd	KYG2177B1014	Hong Kong	Real Estate	52,000	347,307	HKD	4.62	240,113	1.39%
Dr Reddy'S Laboratories Ltd	US2561352038	India	Health Care	4,750	328,881	USD	76.78	364,705	2.12%
Fortescue Ltd	AU000000FMG4	Australia	Materials	29,897	444,796	AUD	16.88	504,791	2.93%
Haidilao International Holding	KYG4290A1013	Hong Kong	Consumer Discretionary	123,000	306,512	HKD	1.83	225,299	1.31%
Hsbc Holdings Plc	US48241A1051	South Korea	Financials	6,677	273,205	USD	39.18	261,605	1.52%
Hypera Sa	BRHYPEACNOR0	Brazil	Health Care	38,880	229,764	BRL	6.62	257,288	1.49%
Iberdrola Sa	ES0144580Y14	Spain	Utilities	29,000	337,278	EUR	11.49	333,257	1.93%
Icici Bank Ltd	US45104G1040	India	Financials	14,696	335,558	USD	25.61	376,365	2.18%
Industria De Diseno Textil Sa	ES0148396007	Spain	Consumer Staples	10,869	371,427	EUR	44.38	482,355	2.80%
Intercontinental Hotels Group	GB008HJYC057	United Kingdom	Consumer Discretionary	4,600	369,880	GBP	106.00	487,613	2.83%
Isuzu Motors Ltd	JP3137200006	Japan	Consumer Discretionary	26,000	360,879	JPY	14.24	370,361	2.15%
Itochu Corp	JP3143600009	Japan	Industrials	13,100	426,858	JPY	43.54	570,319	3.31%
Kb Financial Group Inc	US48241A1051	South Korea	Financials	6,710	340,818	USD	47.35	317,719	1.84%
Kddi Corp	JP3496400007	Japan	Communication Services	12,000	367,135	JPY	30.43	365,123	2.12%
Koninklijke Ahold Delhaize Nv	NL0011794037	Netherlands	Communication Services	14,516	506,393	EUR	29.78	432,298	2.51%
Lawson Inc	JP3982100004	Japan	Consumer Staples	8,300	354,924	JPY	68.52	568,694	3.30%
Lenovo Group Ltd	HK0992009065	China	Information Technology	273,000	299,795	HKD	1.11	302,334	1.75%
L'Oreal Sa	FR0000120321	France	Consumer Staples	1,211	528,551	EUR	477.99	578,841	3.36%
Manulife Financial Corp	CA56501R1064	Canada	Financials	17,000	314,512	USD	23.74	403,580	2.34%
Ms&Ad Insurance Group Holdings	JP3890310000	Japan	Financials	8,000	268,787	JPY	49.51	396,071	2.30%
Novartis Ag	US66987V1098	Switzerland	Health Care	3,400	694,910	CHF	100.97	343,298	1.99%
Nutrien Ltd	CA67077M1086	Canada	Materials	4,498	363,122	CAD	52.23	234,946	1.36%
Rexel Sa	FR0010451203	France	Industrials	17,810	407,692	EUR	25.65	456,772	2.65%
Rightmove Plc	GB00BGDT3G23	United Kingdom	Communication Services	60,648	403,716	GBP	7.17	434,677	2.52%
Roche Holding Ag	CH0012032048	Switzerland	Health Care	1,068	389,947	CHF	263.41	281,327	1.63%
Sampo Plc Npv A	FI4000552500	Finland	Financials	5,441	253,308	EUR	44.77	243,586	1.41%
Sap Se	US8030542042	Germany	Information Technology	3,250	454,576	USD	187.87	610,578	3.54%
Scout24 Se	DE000A12DM80	Germany	Real Estate	3,400	234,836	EUR	72.72	247,250	1.43%
Shinhan Financial Group Co Ltd	US8245961003	South Korea	Financials	12,213	380,205	USD	32.58	397,900	2.31%
Singapore Airlines Ltd	SG1V61937297	Singapore	Industrials	54,000	268,571	SGD	4.81	259,839	1.51%
Tokyo Electron Ltd	JP3571400005	Japan	Information Technology	2,300	358,283	JPY	246.34	566,587	3.29%
Ubs Group Ag	CH0244767585	Switzerland	Financials	12,122	246,233	USD	28.45	344,871	2.00%
Wacker Chemie Ag	DE000WCH8881	Germany	Materials	1,611	250,896	EUR	109.35	176,165	1.02%
Wipro Ltd	US97651M1099	India	Information Technology	58,995	429,997	USD	6.19	365,179	2.12%
Total Equities					16,326,822			16,981,318	98.54%
GRAND TOTAL					16,412,729			17,233,255	100.00%