



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

Inception Date: February 1, 2022

**March-24**

**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>     | 2.67%        | 2.67%      | 3.13%                          | -0.46%                                      |
| <b>3 Month</b> | 5.35%        | 5.16%      | 4.69%                          | 0.47%                                       |
| <b>YTD</b>     | 5.35%        | 5.16%      | 4.69%                          | 0.47%                                       |
| <b>1 year</b>  | 14.81%       | 13.91%     | 13.26%                         | 0.65%                                       |
| <b>2 year*</b> | 7.30%        | 6.48%      | 3.69%                          | 2.79%                                       |
| <b>3 year*</b> | 0.00%        | 0.00%      | 0.00%                          | 0.00%                                       |
| <b>ITD*</b>    | 5.91%        | 5.05%      | 2.63%                          | 2.42%                                       |

\* Returns are annualized

**MtM Actual Performance Bridge (USD)**

| <b>Item</b>                                       |  |  | <b>CTPF</b>       |  | <b>Total</b>      |
|---------------------------------------------------|--|--|-------------------|--|-------------------|
| <b>Beginning NAV</b>                              |  |  | <b>17,233,255</b> |  | <b>17,233,255</b> |
| Capital Contributions                             |  |  |                   |  | -                 |
| Capital Distributions                             |  |  | (699)             |  | (699)             |
| <b>P&amp;L</b>                                    |  |  |                   |  |                   |
| <b>Operating Expenses</b>                         |  |  | -                 |  | -                 |
| Management Fees                                   |  |  | -                 |  | -                 |
| Other Operating Expenses                          |  |  | -                 |  | -                 |
|                                                   |  |  |                   |  | -                 |
| <b>Mark to Market (MTM)</b>                       |  |  | <b>459,581</b>    |  | <b>459,581</b>    |
| Dividend & Interest                               |  |  | 95,364            |  | 95,364            |
| Realized and Unrealized gains/losses (include FX) |  |  | 364,216           |  | 364,216           |
| <b>Net Income:</b>                                |  |  | <b>459,581</b>    |  | <b>459,581</b>    |
| <b>Ending NAV:</b>                                |  |  | <b>17,692,137</b> |  | <b>17,692,137</b> |
|                                                   |  |  |                   |  | -                 |
| Net performance                                   |  |  | 2.67%             |  | 2.67%             |
| Gross performance (before Mgmt fee)               |  |  | 2.67%             |  | 2.67%             |



Promethos Capital LLC  
Monthly Performance - reporting  
March-24

Fund: Chicago Teachers Pension Fund

| 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            |        | 203,285          | 203,285         | USD           | 1.00              | 203,285           | 1.15%        |
| Australian Dollar                  |             | Australia                |        | -                | 21,066          | AUD           | 1.00              | 21,066            | 0.12%        |
| Euro Currency Unit                 |             | Euro Currency Geographic |        | -                | 35              | EUR           | 1.00              | 19                | 0.00%        |
| Pound Sterling                     |             | United Kingdom           |        | -                | 16              | GBP           | 1.00              | 16                | 0.00%        |
| Swiss Franc                        |             | Switzerland              |        | -                | 305             | CHF           | 1.00              | 300               | 0.00%        |
| <b>Total Cash</b>                  |             |                          |        |                  | <b>224,707</b>  |               |                   | <b>224,687</b>    | <b>1.27%</b> |

|                                                  |  |  |  |  |   |     |      |                |              |
|--------------------------------------------------|--|--|--|--|---|-----|------|----------------|--------------|
| <b>Accounts Receivables &amp; Payables</b>       |  |  |  |  |   |     |      |                |              |
| Interest receivable                              |  |  |  |  |   | USD | 1.00 | 581            | 0.00%        |
| Dividends Receivable                             |  |  |  |  |   | USD | 1.00 | 120,092        | 0.68%        |
| Tax Reclaims Receivable                          |  |  |  |  |   | USD | 1.00 | 107,546        | 0.61%        |
| Foreign Taxes Payable - Dividends                |  |  |  |  |   | USD | 1.00 | (5,824)        | -0.03%       |
| <b>Total Accounts Receivables &amp; Payables</b> |  |  |  |  | - |     |      | <b>222,396</b> | <b>1.26%</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           | GBP           | 35.48             | 672,435           | 3.80%          |
| Acerinox Sa                    | ES0132105018 | Spain          | Materials              | 29,440           | 388,634           | EUR           | 10.98             | 323,198           | 1.83%          |
| Ap Moller - Maersk A/S         | DK0010244508 | Denmark        | Industrials            | 159              | 410,093           | DKK           | 1,302.25          | 207,058           | 1.17%          |
| Asmpt Ltd                      | KYG0535Q1331 | Hong Kong      | Information Technology | 21,230           | 201,358           | HKD           | 12.57             | 266,919           | 1.51%          |
| Aspen Pharmacare Holdings Ltd  | ZAE000066692 | South Africa   | Health Care            | 30,999           | 409,357           | ZAR           | 11.59             | 359,129           | 2.03%          |
| Bayerische Motoren Werke Ag    | DE0005190003 | Germany        | Consumer Discretionary | 4,170            | 443,979           | EUR           | 115.52            | 481,705           | 2.72%          |
| Canadian National Railway Co   | CA1363751027 | Canada         | Industrials            | 2,784            | 339,840           | USD           | 131.71            | 366,681           | 2.07%          |
| Cgi Inc                        | CA12532H1047 | Canada         | Information Technology | 2,300            | 235,274           | USD           | 110.49            | 254,127           | 1.44%          |
| China Construction Bank Corp   | CNE1000002H1 | China          | Financials             | 766,000          | 562,521           | HKD           | 0.60              | 461,962           | 2.61%          |
| Cia Energetica De Minas Gerais | BRCMIGACNPR3 | Brazil         | Utilities              | 152,137          | 290,158           | BRL           | 2.51              | 381,744           | 2.16%          |
| Cie De Saint-Gobain Sa         | FR0000125007 | France         | Industrials            | 6,505            | 441,191           | EUR           | 77.68             | 505,337           | 2.86%          |
| Ck Asset Holdings Ltd          | KYG2177B1014 | Hong Kong      | Real Estate            | 52,000           | 347,307           | HKD           | 4.11              | 213,941           | 1.21%          |
| Dr Reddy'S Laboratories Ltd    | US2561352038 | India          | Health Care            | 4,750            | 328,881           | USD           | 73.35             | 348,413           | 1.97%          |
| Fortescue Ltd                  | AU000000FMG4 | Australia      | Materials              | 29,897           | 444,796           | AUD           | 16.77             | 501,273           | 2.83%          |
| Haidilao International Holding | KYG4290A1013 | Hong Kong      | Consumer Discretionary | 123,000          | 306,512           | HKD           | 2.26              | 277,543           | 1.57%          |
| Hsbc Holdings Plc              | US48241A1051 | South Korea    | Financials             | 6,677            | 273,205           | USD           | 39.36             | 262,807           | 1.49%          |
| Hypera Sa                      | BRHYPEACNOR0 | Brazil         | Health Care            | 38,880           | 229,764           | BRL           | 6.58              | 255,780           | 1.45%          |
| Iberdrola Sa                   | ES0144580Y14 | Spain          | Utilities              | 29,000           | 337,278           | EUR           | 12.51             | 362,883           | 2.05%          |
| Icici Bank Ltd                 | US45104G1040 | India          | Financials             | 14,696           | 335,558           | USD           | 26.41             | 388,121           | 2.19%          |
| Industria De Diseno Textil Sa  | ES0148396007 | Spain          | Consumer Staples       | 10,869           | 371,427           | EUR           | 50.40             | 547,837           | 3.10%          |
| Intercontinental Hotels Group  | GB008HJYC057 | United Kingdom | Consumer Discretionary | 4,600            | 369,880           | GBP           | 104.12            | 478,938           | 2.71%          |
| Isuzu Motors Ltd               | JP3137200006 | Japan          | Consumer Discretionary | 26,000           | 360,879           | JPY           | 13.58             | 353,034           | 2.00%          |
| Itochu Corp                    | JP3143600009 | Japan          | Industrials            | 13,100           | 426,858           | JPY           | 42.72             | 559,679           | 3.16%          |
| Kb Financial Group Inc         | US48241A1051 | South Korea    | Financials             | 4,410            | 223,995           | USD           | 52.07             | 229,629           | 1.30%          |
| Kddi Corp                      | JP3496400007 | Japan          | Communication Services | 12,000           | 367,135           | JPY           | 29.61             | 355,373           | 2.01%          |
| Koninklijke Ahold Delhaize Nv  | NL0011794037 | Netherlands    | Communication Services | 14,516           | 506,393           | EUR           | 29.94             | 434,574           | 2.46%          |
| Lawson Inc                     | JP3982100004 | Japan          | Consumer Staples       | 8,300            | 354,924           | JPY           | 68.29             | 566,788           | 3.20%          |
| Lenovo Group Ltd               | HK0992009065 | China          | Information Technology | 273,000          | 299,795           | HKD           | 1.16              | 316,377           | 1.79%          |
| L'Oreal Sa                     | FR0000120321 | France         | Consumer Staples       | 1,211            | 528,551           | EUR           | 473.74            | 573,702           | 3.24%          |
| Manulife Financial Corp        | CA56501R1064 | Canada         | Financials             | 17,000           | 314,512           | USD           | 24.99             | 424,830           | 2.40%          |
| Ms&Ad Insurance Group Holdings | JP3890310000 | Japan          | Financials             | 24,000           | 268,787           | JPY           | 17.91             | 429,905           | 2.43%          |
| Novartis Ag                    | US66987V1098 | Switzerland    | Health Care            | 3,400            | 694,910           | CHF           | 96.73             | 328,882           | 1.86%          |
| Nutrien Ltd                    | CA67077M1086 | Canada         | Materials              | 4,498            | 363,122           | CAD           | 54.38             | 244,465           | 1.38%          |
| Rexel Sa                       | FR0010451203 | France         | Industrials            | 17,810           | 407,692           | EUR           | 27.03             | 481,447           | 2.72%          |
| Rightmove Plc                  | GB008GDT3G23 | United Kingdom | Communication Services | 60,648           | 403,716           | GBP           | 6.94              | 421,068           | 2.38%          |
| Roche Holding Ag               | CH0012032048 | Switzerland    | Health Care            | 1,068            | 389,947           | CHF           | 255.02            | 272,365           | 1.54%          |
| Sampo Plc Npv A                | FI4000552500 | Finland        | Financials             | 5,441            | 253,308           | EUR           | 42.68             | 232,201           | 1.31%          |
| Sap Se                         | US8030542042 | Germany        | Information Technology | 3,250            | 454,576           | USD           | 195.03            | 633,848           | 3.58%          |
| Scout24 Se                     | DE000A12DM80 | Germany        | Real Estate            | 3,400            | 234,836           | EUR           | 75.45             | 256,526           | 1.45%          |
| Shinhan Financial Group Co Ltd | US8245961003 | South Korea    | Financials             | 7,167            | 223,117           | USD           | 35.49             | 254,357           | 1.44%          |
| Singapore Airlines Ltd         | SG1V61937297 | Singapore      | Industrials            | 54,000           | 268,571           | SGD           | 4.74              | 256,076           | 1.45%          |
| Sk Telecom Co Ltd              | US78440P3064 | United States  | Communication Services | 9,612            | 212,849           | USD           | 21.56             | 207,235           | 1.17%          |
| Tokyo Electron Ltd             | JP3571400005 | Japan          | Information Technology | 2,300            | 358,283           | JPY           | 261.46            | 601,348           | 3.40%          |
| Ubs Group Ag                   | CH0244767585 | Switzerland    | Financials             | 12,122           | 246,233           | USD           | 30.72             | 372,388           | 2.10%          |
| Wacker Chemie Ag               | DE000WCH8881 | Germany        | Materials              | 1,611            | 250,896           | EUR           | 112.91            | 181,904           | 1.03%          |
| Wipro Ltd                      | US97651M1099 | India          | Information Technology | 58,995           | 429,997           | USD           | 5.75              | 339,221           | 1.92%          |
| <b>Total Equities</b>          |              |                |                        |                  | <b>16,265,760</b> |               |                   | <b>17,245,055</b> | <b>97.47%</b>  |
| <b>GRAND TOTAL</b>             |              |                |                        |                  | <b>16,490,467</b> |               |                   | <b>17,692,137</b> | <b>100.00%</b> |