

Promethos Capital LLC

Monthly Performance - reporting

NYC TRS - NOZN

Inception Date: Feb 2022

September-22**Performance****Fund Performance**

	<u>Period</u>	<u>Gross</u>	<u>Net</u>	<u>Benchmark Net</u>	<u>Net Over/Under Performance</u>
	MTD	-9.69%	-9.74%	-10.00%	0.31%
	3 Month	-8.74%	-8.89%	-9.91%	1.17%
	YTD				
	1 year				
	ITD	-24.13%	-24.41%	-23.69%	-0.44%

Actual Performance Bridge (USD)

Item	TRS				Total
Beginning NAV	32,819,089				32,819,089
Capital Contributions	-				-
Capital Distributions					-
P&L					
Operating Expenses	(16,309)				
Management Fees	(16,309)				
Other Operating Expenses	-				
Mark to Market (MTM)	(3,178,880)				
Dividend & Interest	379,798				
Realized and Unrealized gains/losses (include FX)	(3,558,678)				
Net Income:	(3,195,189)				(3,195,189)
Ending NAV:	29,623,900				29,623,900
Net performance	-9.74%				
Gross performance (before Mgmt)	-9.69%				

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Portfolio Appraisal Report

Security Name	ISIN Number	Country	Sector	Shares/Par	Base Total Cost	Currency Code	Base Price		
				Value			Amount	Base Market Value	% of NAV
Cash & Cash Equivalents									
AUSTRALIAN DOLLAR		AUSTRALIA		97,797.930	62,883.89	AUD	0.64	62,879	0.21%
BRAZILIAN REAL		BRAZIL		61,145.720	11,692.57	BRL	0.18	11,305	0.04%
CANADIAN DOLLAR		CANADA		2,518.420	1,973.92	CAD	0.73	1,833	0.01%
EURO CURRENCY		FRANCE		21,594.610	21,634.59	EUR	0.98	21,155	0.07%
HONG KONG DOLLAR		HONG KONG		1,021,266.100	130,099.24	HKD	0.13	130,099	0.44%
JAPANESE YEN		JAPAN		1,075,750.000	7,682.01	JPY	0.01	7,432	0.03%
PHILIPPINE PESO		PHILIPPINES (THE)		1,226,531.250	21,523.76	PHP	0.02	20,922	0.07%
POUND STERLING		UNITED KINGDOM		26,484.490	31,881.43	GBP	1.12	29,565	0.10%
SOUTH AFRICAN RAND		SOUTH AFRICA		201,342.930	11,144.70	ZAR	0.06	11,203	0.04%
STATE STREET BANK + TRUST CO		UNITED STATES		350,375.640	350,375.64	USD	1.00	350,376	1.18%

Total Cash & Cash Equivalents			Cash		650,891.75			646,769	2.18%
Accounts Receivables & Payables									
Interest Receivable						USD	1.00	1,197	0.00%
Dividends Receivable						USD	1.00	150,422.23	0.51%
Tax Reclaims Receivable						USD	1.00	43,439.61	0.15%
Manager Fee Payable						USD	1.00	(16,309)	-0.06%
Other						USD	1.00	184,739	0.62%
Total Accounts Receivables & Payables			Other					363,489	1.23%

Security Name	ISIN Number	Country	Sector	Shares/Par Value	Base Total Cost	Currency Code	Base Price Amount	Base Market Value	% of NAV
Securities									
FORTESCUE METALS GROUP LTD	AU000000FMG4	AUSTRALIA	Materials	70,773.000	989,348.74	AUD	10.81	765,369	2.58%
MEDIBANK PRIVATE LTD	AU000000MPL3	AUSTRALIA	Financials	166,611.000	388,665.20	AUD	2.23	371,715	1.25%
QANTAS AIRWAYS LTD	AU000000QAN2	AUSTRALIA	Industrials	180,429.000	599,185.89	AUD	3.23	582,354	1.97%
CIA ENERGETICA MINAS GER PRF	BRCMIGACNPR3	BRAZIL	Utilities	333,209.999	679,851.72	BRL	1.99	662,865	2.24%
HYPERA SA	BRHYPEACNOR0	BRAZIL	Health Care	90,300.000	602,367.61	BRL	8.18	738,748	2.49%
MAGNA INTERNATIONAL INC	CA5592224011	CANADA	Consumer Discretionary	8,346.000	598,222.26	CAD	47.42	395,767	1.34%
TORONTO DOMINION BANK	CA8911605092	CANADA	Financials	9,996.000	794,535.31	USD	61.33	613,055	2.07%
RESOLUTE FOREST PRODUCTS	US76117W1099	CANADA	Materials	42,238.000	519,821.36	USD	20.00	844,760	2.85%
CHINA CONSTRUCTION BANK H	CNE1000002H1	CHINA	Financials	1,429,000.000	1,065,737.47	HKD	0.58	826,464	2.79%
SHANDONG WEIGAO GP MEDICAL H	CNE100000171	CHINA	Health Care	414,000.000	525,166.84	HKD	1.35	556,929	1.88%
LENOVO GROUP LTD	HK0992009065	CHINA	Information Technology	1,040,000.000	1,119,277.44	HKD	0.70	723,372	2.44%
AP MOLLER MAERSK A/S B	DK0010244508	DENMARK	Industrials	240.000	701,740.57	DKK	1,826.77	438,425	1.48%
SAMPO OYJ A SHS	FI0009003305	FINLAND	Financials	12,742.000	595,239.63	EUR	42.87	546,243	1.84%
CARREFOUR SA	FR0000120172	FRANCE	Consumer Staples	34,756.000	717,130.41	EUR	13.93	484,002	1.63%
COMPAGNIE DE SAINT GOBAIN	FR0000125007	FRANCE	Industrials	15,253.000	987,220.08	EUR	36.30	553,623	1.87%
DANONE	FR0000120644	FRANCE	Consumer Staples	14,140.000	772,014.66	EUR	47.58	672,804	2.27%
L OREAL	FR0000120321	FRANCE	Consumer Staples	2,211.000	828,262.59	EUR	323.53	715,323	2.41%
REXEL SA	FR0010451203	FRANCE	Industrials	41,402.000	909,994.71	EUR	15.16	627,860	2.12%
SOPRA STERIA GROUP	FR0000050809	FRANCE	Information Technology	3,369.000	576,061.55	EUR	127.84	430,707	1.45%
BAYERISCHE MOTOREN WERKE AG	DE0005190003	GERMANY	Consumer Discretionary	9,685.000	952,895.83	EUR	68.57	664,059	2.24%
DEUTSCHE POST AG REG	DE0005552004	GERMANY	Industrials	11,063.000	543,198.07	EUR	30.48	337,220	1.14%
WACKER CHEMIE AG	DE0000WCH8881	GERMANY	Industrials	3,758.000	595,078.08	EUR	103.99	390,794	1.32%
ASMPT LTD	KYG0535Q1331	HONG KONG	Information Technology	49,380.000	468,350.01	HKD	6.09	300,687	1.02%
CK ASSET HOLDINGS LTD	KYG2177B1014	HONG KONG	Real Estate	117,000.000	787,552.83	HKD	6.01	703,499	2.37%
WIPRO LTD ADR	US97651M1099	INDIA	Information Technology	138,527.000	973,931.51	USD	4.71	652,462	2.20%
FUJITSU LIMITED	JP3818000006	JAPAN	Information Technology	5,600.000	801,447.21	JPY	109.05	610,702	2.06%
ISUZU MOTORS LTD	JP3137200006	JAPAN	Consumer Discretionary	60,300.000	788,394.15	JPY	11.03	665,302	2.25%
ITOCHU CORP	JP3143600009	JAPAN	Industrials	30,800.000	975,364.70	JPY	24.19	744,971	2.51%
LAWSON INC	JP3982100004	JAPAN	Consumer Staples	18,900.000	770,022.22	JPY	32.75	618,923	2.09%
MS+AD INSURANCE GROUP HOLDIN	JP3890310000	JAPAN	Financials	19,300.000	622,724.56	JPY	26.50	511,484	1.73%
NTT DATA CORP	JP3165700000	JAPAN	Information Technology	25,200.000	444,138.31	JPY	12.89	324,869	1.10%
ORIX CORP	JP3200450009	JAPAN	Financials	41,800.000	781,579.36	JPY	14.01	585,798	1.98%
KIRIN HOLDINGS CO LTD	JP3258000003	JAPAN	Consumer Staples	33,100.000	476,213.99	JPY	15.39	509,266	1.72%
ARCADIS NV	NL0006237562	NETHERLANDS	Industrials	13,864.000	612,916.19	EUR	32.92	456,351	1.54%
ASR NEDERLAND NV	NL0011872643	NETHERLANDS	Financials	13,789.000	641,593.23	EUR	38.76	534,527	1.80%
PLDT INC	PHY7072Q1032	PHILIPPINES	Communication Services	21,805.000	783,464.33	PHP	25.72	560,886	1.89%
ASPEN PHARMACARE HOLDINGS LT	ZAEO00066692	SOUTH AFRICA	Health Care	74,682.000	903,129.92	ZAR	7.47	557,980	1.88%
KB FINANCIAL GROUP INC ADR	US48241A1051	SOUTH KOREA	Financials	15,652.000	785,304.24	USD	30.14	471,751	1.59%
SHINHAN FINANCIAL GROUP ADR	US8245961003	SOUTH KOREA	Financials	27,942.000	898,942.53	USD	23.00	642,666	2.17%
ACERINOX SA	ES0132105018	SPAIN	Materials	68,055.000	850,178.21	EUR	8.03	546,561	1.85%
RED ELECTRICA CORPORACION SA	ES0173093024	SPAIN	Utilities	27,585.000	575,885.84	EUR	15.39	424,541	1.43%
CASTELLUM AB	SE0000379190	SWEDEN	Real Estate	28,095.000	585,243.71	SEK	11.28	316,836	1.07%
ROCHE HOLDING AG GENUSSSCHEIN	CH0012032048	SWITZERLAND	Health Care	3,160.000	1,146,078.07	CHF	328.63	1,038,458	3.51%
UBS GROUP AG REG	CH0244767585	SWITZERLAND	Financials	53,601.000	1,003,280.39	USD	14.51	777,751	2.63%
WPP PLC	JE00B8KF9849	UNITED KINGDOM	Communication Services	76,917.000	1,150,176.02	GBP	8.37	643,968	2.17%
3I GROUP PLC	GB00B1YW4409	UNITED KINGDOM	Financials	43,766.000	764,038.96	GBP	12.20	533,996	1.80%
BURBERRY GROUP PLC	GB0031743007	UNITED KINGDOM	Consumer Discretionary	41,125.000	1,064,248.61	GBP	20.18	830,013	2.80%
KINGFISHER PLC	GB0033195214	UNITED KINGDOM	Consumer Discretionary	191,758.000	728,496.16	GBP	2.46	471,787	1.59%
VODAFONE GROUP PLC SP ADR	US92857W3088	UNITED KINGDOM	Communication Services	56,059.000	823,603.70	GBP	11.33	635,148	2.14%

Tota Equities					37,267,314.980			28,613,642	96.59%
GRAN TOTAL					37,918,206.730			29,623,900	100.00%