

**Promethos Capital LLC**  
Monthly Performance - reporting  
**January-23**

**Fund: NYC TRS - NOZN**

**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       |
|--------------------------------------------------|--------------|----------------|------------------------|------------------|-------------------|---------------|-------------------|-------------------|----------------|
| <b>Cash &amp; Cash Equivalents</b>               |              |                |                        |                  |                   |               |                   |                   |                |
| Australian Dollar                                |              | Australia      |                        | 117,204.940      | 81,592.22         | AUD           | 0.67              | 79,037            | 0.15%          |
| Brazilian Real                                   |              | Brazil         |                        | 236,167.040      | 45,782.11         | BRL           | 0.19              | 45,237            | 0.08%          |
| Canadian Dollar                                  |              | Canada         |                        | 2,518.420        | 1,884.69          | CAD           | 0.73              | 1,850             | 0.00%          |
| Danish Krone                                     |              | Denmark        |                        | (86.800)         | (12.55)           | DKK           | 0.14              | (12)              | 0.00%          |
| Euro Currency                                    |              | France         |                        | 45,916.520       | 49,196.70         | EUR           | 1.06              | 48,694            | 0.09%          |
| Hong Kong Dollar                                 |              | Hong Kong      |                        | 1,169,710.870    | 149,009.65        | HKD           | 0.13              | 149,018           | 0.28%          |
| Japanese Yen                                     |              | Japan          |                        | 11,318,278.000   | 85,228.00         | JPY           | 0.01              | 83,087            | 0.15%          |
| Philippine Peso                                  |              | Philippines    |                        | 1,226,531.260    | 22,492.71         | PHP           | 0.02              | 22,160            | 0.04%          |
| Pound Sterling                                   |              | United Kingdom |                        | 62,270.070       | 75,570.93         | GBP           | 1.21              | 75,387            | 0.14%          |
| South African Rand                               |              | South Africa   |                        | 201,342.930      | 11,238.01         | ZAR           | 0.05              | 10,969            | 0.02%          |
| State Street Bank + Trust Co                     |              | United States  |                        | 458,606.000      | 458,606.00        | USD           | 1.00              | 458,606           | 0.85%          |
| Swedish Krona                                    |              | Sweden         |                        | 199,538.000      | 19,218.41         | SEK           | 0.10              | 19,134            | 0.04%          |
| Swiss Franc                                      |              | Switzerland    |                        | 7,951.050        | 8,630.72          | CHF           | 1.07              | 8,483             | 0.02%          |
| <b>Total Cash &amp; Cash Equivalents</b>         |              |                |                        | <b>Cash</b>      | <b>1,008,438</b>  |               |                   | <b>1,001,649</b>  | <b>1.87%</b>   |
| <b>Accounts Receivables &amp; Payables</b>       |              |                |                        |                  |                   |               |                   |                   |                |
| Interest Receivable                              |              |                |                        |                  |                   | USD           | 1.00              | 13,589            | 0.03%          |
| Dividends Receivable                             |              |                |                        |                  |                   | USD           | 1.00              | 148,314           | 0.28%          |
| Tax Reclaims Receivable                          |              |                |                        |                  |                   | USD           | 1.00              | 66,028            | 0.12%          |
| Manager Fee Payable                              |              |                |                        |                  |                   | USD           | 1.00              | (41,937)          | -0.08%         |
| Other                                            |              |                |                        |                  |                   | USD           | 1.00              | (705)             | 0.00%          |
| <b>Total Accounts Receivables &amp; Payables</b> |              |                |                        | <b>Other</b>     |                   |               |                   | <b>185,288</b>    | <b>0.35%</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                                     | GB00B1YW4409 | United Kingdom | Financials             | 65,205.000       | 1,196,509.58      | GBP           | 19.70             | 1,284,360         | 2.39%          |
| Acerinox Sa                                      | ES0132105018 | Spain          | Materials              | 101,401.000      | 1,198,151.77      | EUR           | 11.01             | 1,116,759         | 2.08%          |
| Advantest Corp                                   | JP3122400009 | Japan          | Information Technology | 12,400.000       | 919,922.11        | JPY           | 79.36             | 984,062           | 1.83%          |
| Ap Moller Maersk A/S B                           | DK0010244508 | Denmark        | Industrials            | 358.000          | 972,168.87        | DKK           | 2,338.27          | 837,102           | 1.56%          |
| Arcadis Nv                                       | NL0006237562 | Netherlands    | Industrials            | 20,657.000       | 919,823.41        | EUR           | 41.57             | 858,745           | 1.60%          |
| Asmpt Ltd                                        | KYG0535Q1331 | Hong Kong      | Information Technology | 73,580.000       | 680,575.70        | HKD           | 8.52              | 627,110           | 1.17%          |
| Aspen Pharmacare Holdings Lt                     | ZAEO00066692 | South Africa   | Health Care            | 111,273.000      | 1,210,089.89      | ZAR           | 7.73              | 860,117           | 1.60%          |
| Asr Nederland Nv                                 | NL0011872643 | Netherlands    | Financials             | 20,545.000       | 954,085.03        | EUR           | 45.67             | 938,191           | 1.75%          |
| Bayerische Motoren Werke Ag                      | DE0005190003 | Germany        | Consumer Discretionary | 14,431.000       | 1,459,653.63      | EUR           | 103.66            | 1,495,974         | 2.79%          |
| Burberry Group Plc                               | GB0031743007 | United Kingdom | Consumer Discretionary | 61,270.000       | 1,665,746.07      | GBP           | 29.85             | 1,829,192         | 3.41%          |
| Carrefour Sa                                     | FR0000120172 | France         | Consumer Staples       | 51,786.000       | 1,023,659.49      | EUR           | 19.84             | 1,027,536         | 1.91%          |
| Castellum Ab                                     | SE0000379190 | Sweden         | Real Estate            | 41,857.000       | 781,600.85        | SEK           | 12.83             | 537,230           | 1.00%          |
| China Construction Bank H                        | CNE1000002H1 | China          | Financials             | 2,129,000.000    | 1,511,516.60      | HKD           | 0.61              | 1,301,892         | 2.43%          |
| China Education Group Holdin                     | KYG2163M1033 | China          | Health Care            | 495,000.000      | 744,428.24        | HKD           | 1.15              | 567,552           | 1.06%          |
| Cia Energetica Minas Ger Prf                     | BRCMIGACNPR3 | Brazil         | Utilities              | 1,002,477.26     | 1,002,477.26      | BRL           | 2.01              | 980,186           | 1.83%          |
| Ck Asset Holdings Ltd                            | KYG2177B1014 | Hong Kong      | Real Estate            | 174,500.000      | 1,159,974.25      | HKD           | 6.27              | 1,093,751         | 2.04%          |
| Compagnie De Saint Gobain                        | FR0000125007 | France         | Industrials            | 22,727.000       | 1,411,218.65      | EUR           | 59.74             | 1,357,665         | 2.53%          |
| Deutsche Post Ag Reg                             | DE0005552004 | Germany        | Industrials            | 16,484.000       | 787,817.15        | EUR           | 42.55             | 701,349           | 1.31%          |
| Fortescue Metals Group Ltd                       | AU000000FMG4 | Australia      | Materials              | 103,708.000      | 1,508,763.50      | AUD           | 14.43             | 1,496,620         | 2.79%          |
| Hypera Sa                                        | BRHYPEACNOR0 | Brazil         | Health Care            | 134,538.000      | 981,424.80        | BRL           | 7.98              | 1,073,325         | 2.00%          |
| Icici Bank Ltd Spon Adr                          | US45104G1040 | India          | Financials             | 50,298.000       | 1,112,789.39      | USD           | 20.68             | 1,040,163         | 1.94%          |
| Infineon Technologies Ag                         | DE0006231004 | Germany        | Information Technology | 37,162.000       | 1,389,258.77      | EUR           | 35.54             | 1,320,837         | 2.46%          |
| Isuzu Motors Ltd                                 | JP3137200006 | Japan          | Consumer Discretionary | 89,800.000       | 1,144,966.88      | JPY           | 11.96             | 1,073,921         | 2.00%          |
| Itochu Corp                                      | JP3143600009 | Japan          | Industrials            | 45,900.000       | 1,447,618.77      | JPY           | 29.87             | 1,371,120         | 2.56%          |
| Kb Financial Group Inc Adr                       | US48241A1051 | South Korea    | Financials             | 23,319.000       | 1,114,780.53      | USD           | 38.53             | 898,481           | 1.67%          |
| Kingfisher Plc                                   | GB0033195214 | United Kingdom | Consumer Discretionary | 285,690.000      | 1,049,644.86      | GBP           | 3.48              | 993,340           | 1.85%          |
| Kirin Holdings Co Ltd                            | JP3258000003 | Japan          | Consumer Staples       | 49,300.000       | 727,990.70        | JPY           | 14.97             | 737,971           | 1.38%          |
| L Oreal                                          | FR0000120321 | France         | Consumer Staples       | 3,294.000        | 1,270,893.74      | EUR           | 397.79            | 1,310,333         | 2.44%          |
| Lawson Inc                                       | JP3982100004 | Japan          | Consumer Staples       | 28,200.000       | 1,135,610.60      | JPY           | 39.35             | 1,109,658         | 2.07%          |
| Lenovo Group Ltd                                 | HK0992009065 | China          | Information Technology | 1,550,000.000    | 1,553,648.29      | HKD           | 0.90              | 1,390,152         | 2.59%          |
| Magna International Inc                          | CA5592224011 | Canada         | Consumer Discretionary | 12,434.000       | 866,080.69        | USD           | 55.73             | 692,947           | 1.29%          |
| Ms+Ad Insurance Group Holdin                     | JP3890310000 | Japan          | Financials             | 28,800.000       | 930,199.80        | JPY           | 32.68             | 941,288           | 1.75%          |
| Nutrien Ltd                                      | CA67077M1086 | Canada         | Materials              | 16,566.000       | 1,326,824.07      | USD           | 77.78             | 1,288,503         | 2.40%          |
| Ono Pharmaceutical Co Ltd                        | JP3197600004 | Japan          | Health Care            | 28,800.000       | 638,238.11        | JPY           | 20.41             | 587,777           | 1.10%          |
| Ntt Data Corp                                    | JP3165700000 | Japan          | Information Technology | 37,500.000       | 635,590.63        | JPY           | 13.88             | 520,317           | 0.97%          |
| Orix Corp                                        | JP3200450009 | Japan          | Financials             | 62,300.000       | 1,149,326.19      | JPY           | 17.92             | 1,116,657         | 2.08%          |
| Qantas Airways Ltd                               | AU000000QAN2 | Australia      | Industrials            | 268,812.000      | 1,002,689.93      | AUD           | 4.33              | 1,163,775         | 2.17%          |
| Red Electrica Corporacion Sa                     | ES0173093024 | Spain          | Utilities              | 41,101.000       | 812,335.49        | EUR           | 16.66             | 684,762           | 1.28%          |
| Rexel Sa                                         | FR0010451203 | France         | Industrials            | 61,688.000       | 1,382,220.56      | EUR           | 24.97             | 1,540,645         | 2.87%          |
| Rightmove Plc                                    | GB008GDT3G23 | United Kingdom | Communication Services | 166,137.000      | 1,125,475.44      | GBP           | 6.79              | 1,127,958         | 2.10%          |
| Roche Holding Ag Genusschein                     | CH0012032048 | Switzerland    | Health Care            | 4,708.000        | 1,626,023.41      | CHF           | 290.00            | 1,365,307         | 2.54%          |
| Sampo Oyj A Shs                                  | FI0009003305 | Finland        | Financials             | 18,985.000       | 920,161.97        | EUR           | 48.83             | 926,951           | 1.73%          |
| Shandong Weigao Gp Medical H                     | CNE100000171 | China          | Health Care            | 616,800.000      | 875,300.58        | HKD           | 1.61              | 994,801           | 1.85%          |
| Shinhan Financial Group Adr                      | US8245961003 | South Korea    | Financials             | 41,629.000       | 1,335,639.95      | USD           | 29.27             | 1,218,481         | 2.27%          |
| Sopra Steria Group                               | FR0000050809 | France         | Information Technology | 5,020.000        | 866,101.00        | EUR           | 198.42            | 996,067           | 1.86%          |
| Toronto Dominion Bank                            | CA8911605092 | Canada         | Financials             | 14,897.000       | 1,133,069.43      | USD           | 66.55             | 991,395           | 1.85%          |
| Ubs Group Ag Reg                                 | CH0244767585 | Switzerland    | Financials             | 57,627.000       | 1,137,151.94      | USD           | 21.78             | 1,255,116         | 2.34%          |
| Vodafone Group Plc Sp Adr                        | US92857W3088 | United Kingdom | Communication Services | 83,519.000       | 1,128,799.63      | USD           | 11.97             | 999,722           | 1.86%          |
| Wacker Chemie Ag                                 | DE000WCH8881 | Germany        | Materials              | 5,599.000        | 882,286           | EUR           | 157.38            | 881,161           | 1.64%          |
| Wipro Ltd Adr                                    | US97651M1099 | India          | Information Technology | 206053           | 1,307,010         | USD           | 4.67              | 962,268           | 1.79%          |
| <b>Tota Equities</b>                             |              |                |                        |                  | <b>55,117,334</b> |               |                   | <b>52,470,592</b> | <b>98.23%</b>  |
| <b>GRAN TOTAL</b>                                |              |                |                        |                  | <b>38,171,520</b> |               |                   | <b>53,657,530</b> | <b>100.00%</b> |