

**Promethos Capital LLC**

Monthly Performance - reporting

NYCPPF - N23Y

Inception Date: May 2022

July-23

**Performance****Fund Performance**

| <u>Period</u> | <u>Gross</u> | <u>Net</u> | <u>Benchmark</u><br><u>Net</u> | <u>Net</u><br><u>Over/(Under)</u><br><u>Performance</u> |
|---------------|--------------|------------|--------------------------------|---------------------------------------------------------|
| MTD           | 4.29%        | 4.24%      | 4.06%                          | 0.18%                                                   |
| 3 Month       | 7.43%        | 7.27%      | 4.77%                          | 2.50%                                                   |
| YTD           | 17.25%       | 16.97%     | 13.91%                         | 3.06%                                                   |
| 1 year        | 17.56%       | 16.97%     | 13.40%                         | 3.58%                                                   |
| ITD           | 10.23%       | 9.56%      | 7.19%                          | 2.37%                                                   |

**Actual Performance Bridge (USD)**

| Item                                                 | N23Y              |  |  |  | Total             |
|------------------------------------------------------|-------------------|--|--|--|-------------------|
| <b>Beginning NAV</b>                                 | <b>30,072,565</b> |  |  |  | <b>30,072,565</b> |
| Capital Contributions                                |                   |  |  |  | -                 |
| Capital Distributions                                |                   |  |  |  | -                 |
| <b>P&amp;L</b>                                       |                   |  |  |  |                   |
| <b>Operating Expenses</b>                            | <b>(15,796)</b>   |  |  |  | <b>(15,796)</b>   |
| Management Fees                                      | (15,665)          |  |  |  | (15,665)          |
| Other Operating Expenses                             | (131)             |  |  |  | (131)             |
| <b>Mark to Market (MTM)</b>                          | <b>1,291,454</b>  |  |  |  | <b>1,291,454</b>  |
| Dividend & Interest                                  | 128,687           |  |  |  | 128,687           |
| Realized and Unrealized gains/losses<br>(include FX) | 1,162,767         |  |  |  | 1,162,767         |
| <b>Net Income:</b>                                   | <b>1,275,658</b>  |  |  |  | <b>1,275,658</b>  |
| <b>Ending NAV:</b>                                   | <b>31,348,223</b> |  |  |  | <b>31,348,223</b> |
| Net performance                                      | 4.24%             |  |  |  |                   |
| Gross performance (before Mgmt)                      | 4.29%             |  |  |  |                   |



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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 |
|------------------------------------|-------------|----------------|--------|------------------|-----------------|---------------|-------------------|-------------------|----------|
| <b>Cash &amp; Cash Equivalents</b> |             |                |        |                  |                 |               |                   |                   |          |
| Euro Currency                      |             | France         |        |                  | 69.23           | EUR           | 1.10              | 68                | 0.00%    |
| Swedish Krona                      |             | Sweden         |        |                  | (3.93)          | SEK           | 0.10              | (4)               | 0.00%    |
| Pound Sterling                     |             | United Kingdom |        |                  | 13,223.70       | GBP           | 1.29              | 13,385            | 0.04%    |
| State Street Bank + Trust Co       |             | United States  |        |                  | 542,186.18      | USD           | 1.00              | 542,186           | 1.73%    |

|                                          |  |             |  |  |                   |  |  |                |              |
|------------------------------------------|--|-------------|--|--|-------------------|--|--|----------------|--------------|
| <b>Total Cash &amp; Cash Equivalents</b> |  | <b>Cash</b> |  |  | <b>555,475.18</b> |  |  | <b>555,635</b> | <b>1.77%</b> |
|------------------------------------------|--|-------------|--|--|-------------------|--|--|----------------|--------------|

|                                                  |  |  |  |  |  |     |      |                |              |
|--------------------------------------------------|--|--|--|--|--|-----|------|----------------|--------------|
| <b>Accounts Receivables &amp; Payables</b>       |  |  |  |  |  |     |      |                |              |
| Interest Receivable                              |  |  |  |  |  | USD | 1.00 | 3,255.54       | 0.01%        |
| Dividends Receivable                             |  |  |  |  |  | USD | 1.00 | 152,294.01     | 0.45%        |
| Tax Reclaims Receivable                          |  |  |  |  |  | USD | 1.00 | 85,151.87      | 0.27%        |
| Manager Fee Payable                              |  |  |  |  |  | USD | 1.00 | (59,842)       | -0.19%       |
| Other                                            |  |  |  |  |  | USD | 1.00 | 5,167          | 0.02%        |
| <b>Total Accounts Receivables &amp; Payables</b> |  |  |  |  |  |     |      | <b>186,026</b> | <b>0.56%</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                 | G800B1YW4409 | United Kingdom | Financials             | 34,558.000       | 589,698.89      | GBP           | 25.44             | 879,054           | 2.81%    |
| Acerinox Sa                  | ES0132105018 | Spain          | Materials              | 53,747.000       | 594,977.70      | EUR           | 10.55             | 567,225           | 1.81%    |
| Advantest Corp               | JP3122400009 | Japan          | Information Technology | 6,600.000        | 485,511.26      | JPY           | 137.42            | 906,989           | 2.89%    |
| Ap Moller Maersk A/S B       | DK0010244508 | Denmark        | Industrials            | 287.000          | 714,357.28      | DKK           | 2,061.60          | 591,680           | 1.89%    |
| Asmpt Ltd                    | KYG0535Q1331 | Hong Kong      | Information Technology | 39,000.000       | 365,038.08      | HKD           | 9.73              | 379,313           | 1.21%    |
| Aspen Pharmacare Holdings Lt | ZAEO00066692 | South Africa   | Health Care            | 58,965.000       | 559,116.77      | ZAR           | 10.78             | 635,912           | 2.03%    |
| Asr Nederland Nv             | NL0011872643 | Netherlands    | Financials             | 10,890.000       | 506,993.75      | EUR           | 45.52             | 495,760           | 1.58%    |
| Bayerische Motoren Werke Ag  | DE0005190003 | Germany        | Consumer Discretionary | 7,649.000        | 662,811.81      | EUR           | 122.23            | 934,928           | 2.98%    |
| Burberry Group Plc           | G80031743007 | United Kingdom | Consumer Discretionary | 23,872.000       | 510,811.59      | GBP           | 28.60             | 682,793           | 2.18%    |
| Canadian Natl Railway Co     | CA1363751027 | Canada         | Industrials            | 5,015.000        | 612,176.54      | USD           | 121.23            | 607,968           | 1.94%    |
| China Construction Bank H    | CNE1000002H1 | China          | Financials             | 1,128,000.000    | 776,010.26      | HKD           | 0.58              | 655,217           | 2.09%    |
| China Education Group Holdin | KYG2163M1033 | China          | Health Care            | 400,800.04       | 400,800.04      | HKD           | 0.92              | 241,214           | 0.77%    |
| Cia Energetica Minas Ger Prf | BRCMIGACNPR3 | Brazil         | Utilities              | 258,675.000      | 563,702.80      | BRL           | 2.66              | 688,959           | 2.20%    |
| Ck Asset Holdings Ltd        | KYG2177B1014 | Hong Kong      | Real Estate            | 92,500.000       | 618,004.59      | HKD           | 5.77              | 533,743           | 1.70%    |
| Compagnie De Saint Gobain    | FR0000125007 | France         | Industrials            | 12,046.000       | 680,448.42      | EUR           | 67.78             | 816,536           | 2.61%    |
| Dhl Group                    | DE0005552004 | Germany        | Industrials            | 8,737.000        | 361,552.39      | EUR           | 51.51             | 450,053           | 1.44%    |
| Fortescue Metals Group Ltd   | AU000000FMG4 | Australia      | Materials              | 55,349.000       | 786,905.49      | AUD           | 14.61             | 808,597           | 2.58%    |
| Hsbc Holdings Plc Spons Adr  | US4042804066 | United Kingdom | Financials             | 12,206.000       | 499,437.11      | USD           | 41.78             | 509,967           | 1.63%    |
| Hypera Sa                    | BRHYPEACNOR0 | Brazil         | Health Care            | 71,319.000       | 535,736.21      | BRL           | 9.09              | 648,566           | 2.07%    |
| Icici Bank Ltd Spon Adr      | US45104G1040 | India          | Financials             | 26,452.000       | 594,091.14      | USD           | 24.57             | 649,926           | 2.07%    |
| Industria De Diseno Textil   | ES0148396007 | Spain          | Consumer Staples       | 669,314.24       | 669,314.24      | EUR           | 38.38             | 751,706           | 2.40%    |
| Infineon Technologies Ag     | DE0006231004 | Germany        | Information Technology | 19,697.000       | 728,200.50      | EUR           | 44.10             | 868,677           | 2.77%    |
| Isuzu Motors Ltd             | JP3137200006 | Japan          | Consumer Discretionary | 47,600.000       | 565,475.77      | JPY           | 12.96             | 617,111           | 1.97%    |
| Itochu Corp                  | JP3143600009 | Japan          | Industrials            | 24,300.000       | 692,017.68      | JPY           | 40.47             | 983,425           | 3.14%    |
| Kb Financial Group Inc Adr   | US48241A1051 | South Korea    | Financials             | 12,359.000       | 550,646.82      | USD           | 40.17             | 496,461           | 1.58%    |
| Kddi Corp                    | JP3496400007 | Japan          | Communication Services | 21,700.000       | 663,902.75      | JPY           | 29.47             | 639,484           | 2.04%    |
| Kingfisher Plc               | G80033195214 | United Kingdom | Consumer Discretionary | 151,414.000      | 484,726.63      | GBP           | 3.16              | 478,665           | 1.53%    |
| Koninklijke Ahold Delhaize N | NL0011794037 | Netherlands    | Communication Services | 26,152.000       | 912,317.36      | EUR           | 34.60             | 904,952           | 2.89%    |
| L Oreal                      | FR0000120321 | France         | Consumer Staples       | 2,182.000        | 806,028.35      | EUR           | 466.60            | 1,018,120         | 3.25%    |
| Lawson Inc                   | JP3982100004 | Japan          | Consumer Staples       | 14,900.000       | 540,613.15      | JPY           | 50.20             | 748,041           | 2.39%    |
| Lenovo Group Ltd             | HK0992009065 | China          | Information Technology | 822,000.000      | 824,004.72      | HKD           | 1.15              | 942,296           | 3.01%    |
| Ms+Ad Insurance Group Holdin | JP3890310000 | Japan          | Financials             | 15,200.000       | 458,982.67      | JPY           | 37.25             | 566,149           | 1.81%    |
| Nutrien Ltd                  | CA67077M1086 | Canada         | Materials              | 8,780.000        | 706,610.87      | USD           | 68.89             | 604,854           | 1.93%    |
| Ono Pharmaceutical Co Ltd    | JP3197600004 | Japan          | Health Care            | 15,200.000       | 338,331.11      | JPY           | 18.31             | 278,314           | 0.89%    |
| Qantas Airways Ltd           | AU000000QAN2 | Australia      | Industrials            | 142,469.000      | 503,699.76      | AUD           | 4.40              | 626,898           | 2.00%    |
| Redeia Corp Sa               | ES0173093024 | Spain          | Utilities              | 21,785.000       | 436,953.40      | EUR           | 16.76             | 365,210           | 1.17%    |
| Rexel Sa                     | FR0010451203 | France         | Industrials            | 32,698.000       | 666,560.25      | EUR           | 24.17             | 790,242           | 2.52%    |
| Rightmove Plc                | G8008GDT3G23 | United Kingdom | Communication Services | 109,184.000      | 738,247.13      | GBP           | 7.34              | 801,307           | 2.56%    |
| Roche Holding Ag Genusschein | CH0012032048 | Switzerland    | Health Care            | 3,026.000        | 968,221.40      | CHF           | 312.16            | 944,610           | 3.01%    |
| Sampo Oyj A Shs              | FI0009003305 | Finland        | Financials             | 10,063.000       | 479,814.67      | EUR           | 44.20             | 444,797           | 1.42%    |
| Shandong Weigao Gp Medical H | CNE100000171 | China          | Health Care            | 326,800.000      | 392,953.85      | HKD           | 1.29              | 420,720           | 1.34%    |
| Shinhan Financial Group Adr  | US8245961003 | South Korea    | Financials             | 22,063.000       | 692,782.82      | USD           | 27.61             | 609,159           | 1.94%    |
| Sonic Healthcare Ltd         | AU000000SHL7 | Australia      | Health Care            | 18,527.000       | 448,919.37      | AUD           | 23.69             | 438,827           | 1.40%    |
| Sopra Steria Group           | FR0000050809 | France         | Information Technology | 2,661.000        | 451,021.43      | EUR           | 217.97            | 580,029           | 1.85%    |
| Toronto Dominion Bank        | CA8911605092 | Canada         | Financials             | 7,893.000        | 562,561.42      | USD           | 65.94             | 520,464           | 1.66%    |
| Ubs Group Ag Reg             | CH0244767585 | Switzerland    | Financials             | 21,841.000       | 395,480.54      | USD           | 22.17             | 484,215           | 1.55%    |
| Wacker Chemie Ag             | DE000WCH8881 | Germany        | Materials              | 2,968.000        | 468,721.03      | EUR           | 155.85            | 462,549           | 1.48%    |
| Wipro Ltd Adr                | US97651M1099 | India          | Information Technology | 109,382.000      | 636,384.06      | USD           | 4.89              | 534,878           | 1.71%    |

|                       |  |  |  |  |                       |  |  |                   |               |
|-----------------------|--|--|--|--|-----------------------|--|--|-------------------|---------------|
| <b>Total Equities</b> |  |  |  |  | <b>28,201,675.870</b> |  |  | <b>30,606,562</b> | <b>97.67%</b> |
|-----------------------|--|--|--|--|-----------------------|--|--|-------------------|---------------|

|                   |  |  |  |  |                       |  |  |                   |                |
|-------------------|--|--|--|--|-----------------------|--|--|-------------------|----------------|
| <b>GRAN TOTAL</b> |  |  |  |  | <b>28,757,151.050</b> |  |  | <b>31,348,223</b> | <b>100.00%</b> |
|-------------------|--|--|--|--|-----------------------|--|--|-------------------|----------------|