


**Promethos Capital LLC**

Monthly Performance - reporting

**NYC TRS - NOZN**

Inception Date: Feb 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> |
|---------------|--------------|------------|--------------------------------|---------------------------------|
| MTD           | 4.30%        | 4.24%      | 4.06%                          | 0.24%                           |
| 3 Month       | 7.44%        | 7.27%      | 4.77%                          | 2.66%                           |
| YTD           | 17.17%       | 16.76%     | 13.91%                         | 3.26%                           |
| 1 year        | 16.26%       | 15.55%     | 3.04%                          | 13.22%                          |
| ITD           | 3.87%        | 2.96%      | 7.19%                          | -3.32%                          |

**Actual Performance Bridge (USD)**

| Item                                                 | TRS               |  |  |  | Total             |
|------------------------------------------------------|-------------------|--|--|--|-------------------|
| <b>Beginning NAV</b>                                 | <b>56,764,420</b> |  |  |  | <b>56,764,420</b> |
| Capital Contributions                                |                   |  |  |  | -                 |
| Capital Distributions                                |                   |  |  |  | -                 |
| <b>P&amp;L</b>                                       |                   |  |  |  |                   |
| <b>Operating Expenses</b>                            | <b>(29,712)</b>   |  |  |  | <b>(29,712)</b>   |
| Management Fees                                      | (29,569.35)       |  |  |  | (29,569)          |
| Other Operating Expenses                             | (143)             |  |  |  | (143)             |
| <b>Mark to Market (MTM)</b>                          | <b>2,439,231</b>  |  |  |  | <b>2,439,231</b>  |
| Dividend & Interest                                  | 242,901.43        |  |  |  | 242,901           |
| Realized and Unrealized gains/losses<br>(include FX) | 2,196,329         |  |  |  | 2,196,329         |
| <b>Net Income:</b>                                   | <b>2,409,519</b>  |  |  |  | <b>2,409,519</b>  |
| <b>Ending NAV:</b>                                   | <b>59,173,938</b> |  |  |  | <b>59,173,938</b> |
| Net performance                                      | 4.24%             |  |  |  |                   |
| Gross performance (before Mgmt fee)                  | 4.30%             |  |  |  |                   |
|                                                      |                   |  |  |  |                   |
|                                                      |                   |  |  |  |                   |

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

**Fund: NYC TRS - N0ZN**

**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> |             |               |        |                  |                 |               |                   |                   |          |
| Swedish Krona                      |             | Sweden        |        | 190.400          | 18.51           | SEK           | 0.10              | 18                | 0.00%    |
| Euro Currency                      |             | France        |        | 116.360          | 130.68          | EUR           | 1.10              | 128               | 0.00%    |
| State Street Bank + Trust Co       |             | United States |        | 1,018,926.190    | 1,008,069.75    | USD           | 100.00            | 1,018,926         | 1.72%    |

**Total Cash & Cash Equivalents** **1,008,218.94** **1,019,073** **1.72%**

|                                                  |  |  |  |  |  |     |      |                |              |
|--------------------------------------------------|--|--|--|--|--|-----|------|----------------|--------------|
| <b>Accounts Receivables &amp; Payables</b>       |  |  |  |  |  |     |      |                |              |
| Interest Receivable                              |  |  |  |  |  | USD | 1.00 | 6,124          | 0.01%        |
| Dividends Receivable                             |  |  |  |  |  | USD | 1.00 | 283,155        | 0.44%        |
| Tax Reclaims Receivable                          |  |  |  |  |  | USD | 1.00 | 209,484        | 0.35%        |
| Manager Fee Payable                              |  |  |  |  |  | USD | 1.00 | (112,961)      | -0.19%       |
| Other                                            |  |  |  |  |  | USD | 1.00 | 10,254         | 0.02%        |
| <b>Total Accounts Receivables &amp; Payables</b> |  |  |  |  |  |     |      | <b>396,055</b> | <b>0.63%</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             | 65,205.000       | 1,196,509.58          | GBP           | 25.44             | 1,658,624         | 2.80%          |
| Acerinox Sa                  | ES0132105018 | Spain          | Materials              | 101,401.000      | 1,198,151.77          | EUR           | 10.55             | 1,070,147         | 1.81%          |
| Advantest Corp               | JP3122400009 | Japan          | Information Technology | 12,400.000       | 919,922.11            | JPY           | 137.42            | 1,704,040         | 2.88%          |
| Ap Moller Maersk A/S B       | DK0010244508 | Denmark        | Industrials            | 542.000          | 1,315,391.54          | DKK           | 2,061.60          | 1,117,389         | 1.89%          |
| Canadian Natl Railway Co     | CA1363751027 | Canada         | Industrials            | 9,468.000        | 1,155,750.24          | USD           | 121.23            | 1,147,806         | 1.94%          |
| Asmpt Ltd                    | KYG0535Q1331 | Hong Kong      | Information Technology | 73,580.000       | 680,575.70            | HKD           | 9.73              | 715,638           | 1.21%          |
| Aspen Pharmacare Holdings Lt | ZAE000066692 | South Africa   | Health Care            | 111,273.000      | 1,210,089.89          | ZAR           | 10.78             | 1,200,031         | 2.03%          |
| Asr Nederland Nv             | NL0011872643 | Netherlands    | Financials             | 20,545.000       | 954,085.03            | EUR           | 45.52             | 935,297           | 1.58%          |
| Bayerische Motoren Werke Ag  | DE0005190003 | Germany        | Consumer Discretionary | 14,431.000       | 1,459,653.63          | EUR           | 122.23            | 1,763,883         | 2.98%          |
| Burberry Group Plc           | GB0031743007 | United Kingdom | Consumer Discretionary | 45,066.000       | 1,225,208.30          | GBP           | 28.60             | 1,288,988         | 2.18%          |
| Industria De Diseno Textil   | ES0148396007 | Spain          | Consumer Staples       | 36,976.000       | 1,263,584.34          | EUR           | 38.38             | 1,419,131         | 2.40%          |
| Kddi Corp                    | JP3496400007 | Japan          | Communication Services | 40,900.000       | 1,251,319.01          | JPY           | 29.47             | 1,205,295         | 2.04%          |
| China Construction Bank H    | CNE1000002H1 | China          | Financials             | 2,129,000.000    | 1,511,516.60          | HKD           | 0.58              | 1,236,664         | 2.09%          |
| China Education Group Holdin | KYG2163M1033 | China          | Health Care            | 495,000.000      | 744,428.24            | HKD           | 0.92              | 455,730           | 0.77%          |
| Cia Energetica Minas Ger Prf | BRCMIGACNPR3 | Brazil         | Utilities              | 488,288.000      | 1,002,477.26          | BRL           | 2.66              | 1,300,514         | 2.20%          |
| Ck Asset Holdings Ltd        | KYG2177B1014 | Hong Kong      | Real Estate            | 174,500.000      | 1,159,974.25          | HKD           | 5.77              | 1,006,899         | 1.70%          |
| Compagnie De Saint Gobain    | FR0000125007 | France         | Industrials            | 22,727.000       | 1,411,218.65          | EUR           | 67.78             | 1,540,545         | 2.60%          |
| Dhl Group                    | DE0005552004 | Germany        | Industrials            | 16,484.000       | 787,817.15            | EUR           | 51.51             | 849,110           | 1.44%          |
| Fortescue Metals Group Ltd   | AU000000FMG4 | Australia      | Materials              | 103,708.000      | 1,508,763.50          | AUD           | 14.61             | 1,515,077         | 2.56%          |
| Hsbc Holdings Plc            | US4042804066 | United Kingdom | Financials             | 23,039.000       | 942,694.71            | USD           | 41.78             | 962,569           | 1.63%          |
| Hypera Sa                    | BRHYPEACNOR0 | Brazil         | Health Care            | 134,538.000      | 981,424.80            | BRL           | 9.09              | 1,223,471         | 2.07%          |
| Icici Bank Ltd Spon Adr      | US45104G1040 | India          | Financials             | 50,298.000       | 1,112,789.39          | USD           | 24.57             | 1,235,822         | 2.09%          |
| Infineon Technologies Ag     | DE0006231004 | Germany        | Information Technology | 37,162.000       | 1,389,258.77          | EUR           | 44.10             | 1,638,919         | 2.77%          |
| Isuzu Motors Ltd             | JP3137200006 | Japan          | Consumer Discretionary | 89,800.000       | 1,144,966.88          | JPY           | 12.96             | 1,164,215         | 1.97%          |
| Itochu Corp                  | JP3143600009 | Japan          | Industrials            | 45,900.000       | 1,447,618.77          | JPY           | 40.47             | 1,857,580         | 3.14%          |
| Kb Financial Group Inc Adr   | US48241A1051 | South Korea    | Financials             | 23,319.000       | 1,114,780.53          | USD           | 40.17             | 936,724           | 1.58%          |
| Kingfisher Plc               | GB0033195214 | United Kingdom | Consumer Discretionary | 285,690.000      | 1,049,644.86          | GBP           | 3.16              | 903,152           | 1.53%          |
| Koninklijke Ahold Delhaize N | NL0011794037 | Netherlands    | Communication Services | 49,371.000       | 1,722,316.48          | EUR           | 34.60             | 1,708,412         | 2.89%          |
| L Oreal                      | FR0000120321 | France         | Consumer Staples       | 4,120.000        | 1,657,188.49          | EUR           | 466.60            | 1,922,389         | 3.25%          |
| Lawson Inc                   | JP3982100004 | Japan          | Consumer Staples       | 28,200.000       | 1,135,610.60          | JPY           | 50.20             | 1,415,756         | 2.39%          |
| Lenovo Group Ltd             | HK0992009065 | China          | Information Technology | 1,550,000.000    | 1,553,648.29          | HKD           | 1.15              | 1,776,835         | 3.00%          |
| Ms+Ad Insurance Group Holdin | JP3890310000 | Japan          | Financials             | 28,800.000       | 930,199.80            | JPY           | 37.25             | 1,072,703         | 1.81%          |
| Nutrien Ltd                  | CA67077M1086 | Canada         | Materials              | 16,566.000       | 1,326,824.07          | USD           | 68.89             | 1,141,232         | 1.93%          |
| Ono Pharmaceutical Co Ltd    | JP3197600004 | Japan          | Health Care            | 28,800.000       | 638,238.11            | JPY           | 18.31             | 527,331           | 0.89%          |
| Qantas Airways Ltd           | AU000000QAN2 | Australia      | Industrials            | 268,812.000      | 1,002,689.93          | AUD           | 4.40              | 1,182,837         | 2.00%          |
| Redeia Corp Sa               | ES0173093024 | Spain          | Utilities              | 41,101.000       | 812,335.49            | EUR           | 16.76             | 689,029           | 1.16%          |
| Rexel Sa                     | FR0010451203 | France         | Industrials            | 61,688.000       | 1,382,220.56          | EUR           | 24.17             | 1,490,870         | 2.52%          |
| Rightmove Plc                | GB00BGDT3G23 | United Kingdom | Communication Services | 206,117.000      | 1,412,518.65          | GBP           | 7.34              | 1,512,704         | 2.56%          |
| Roche Holding Ag Genusschein | CH0012032048 | Switzerland    | Health Care            | 5,714.000        | 1,938,832.77          | CHF           | 312.16            | 1,783,709         | 3.02%          |
| Sampo Oyj A Shs              | FI0009003305 | Finland        | Financials             | 18,985.000       | 920,161.97            | EUR           | 44.20             | 839,161           | 1.42%          |
| Shandong Weigao Gp Medical H | CNE100000171 | China          | Health Care            | 616,800.000      | 875,300.58            | HKD           | 1.29              | 794,065           | 1.34%          |
| Shinhan Financial Group Adr  | US8245961003 | South Korea    | Financials             | 41,629.000       | 1,335,639.95          | USD           | 27.61             | 1,149,377         | 1.94%          |
| Sonic Healthcare Ltd         | AU000000SHL7 | Australia      | Health Care            | 34,969.000       | 847,317.98            | AUD           | 23.69             | 828,270           | 1.40%          |
| Sopra Steria Group           | FR0000050809 | France         | Information Technology | 5,020.000        | 866,101.00            | EUR           | 217.97            | 1,094,231         | 1.85%          |
| Toronto Dominion Bank        | CA8911605092 | Canada         | Financials             | 14,897.000       | 1,133,069.43          | USD           | 65.94             | 982,308           | 1.66%          |
| Ubs Group Ag Reg             | CH0244767585 | Switzerland    | Financials             | 41,234.000       | 813,669.34            | USD           | 22.17             | 914,158           | 1.55%          |
| Wacker Chemie Ag             | DE000WCH8881 | Germany        | Materials              | 5,599.000        | 882,285.68            | EUR           | 155.85            | 872,579           | 1.48%          |
| Wipro Ltd Adr                | US97651M1099 | India          | Information Technology | 206,053.000      | 1,307,010.26          | USD           | 4.89              | 1,007,599         | 1.70%          |
| <b>Tota Equities</b>         |              |                |                        |                  | <b>55,632,794.930</b> |               |                   | <b>57,758,811</b> | <b>97.64%</b>  |
| <b>GRAN TOTAL</b>            |              |                |                        |                  | <b>56,641,013.87</b>  |               |                   | <b>59,173,938</b> | <b>100.00%</b> |