Parametric Emerging Markets Strategy

Strategy Profile

(as of Mar 31, 2022)

Investment Overview

- The strategy employs a top-down, rules-based approach that emphasises broad exposure and diversification among countries, economic sectors and individual issuers
- Seeks exposure to emerging and frontier market equities with less volatility and less concentration risk
- Target weights are designed to tilt the portfolio away from the highest market concentrations
- A low level of portfolio turnover that minimises transaction cost impact on performance
- Trigger-based rebalancing designed to systematically avoid build-ups, reduce portfolio concentration and attempt to enhance returns

Portfolio Construction

- Holdings typically range from 1,000 to 2,000 equities
- Diversified across as many as 50 emerging and frontier countries
- Securities selected from all cap stock universe as defined by the S&P BMI family of indices
- Modified equal weights applied to countries and sectors to maintain diversification at every level
- Country and sector target weights balance diversification benefits with liquidity constraints

Investment Team

	Thomas Lee, CFA, Chief Investment Officer - Equities and Derivatives, Parametric Seattle	29 years of industry experience 26 years with Parametric	BS, University of Minnesota MBA, University of Minnesota
	Thomas Seto, Head of Investment Management, Parametric Seattle	26 years of industry experience 17 years with Parametric	B.S., University of Washington MBA, University of Chicago
	Geoff Longmeier, CFA, Managing Director- Global Equities Portfolio Management, Parametric Seattle	20 years of industry experience 15 years with Parametric	BA, Western Washington University

Benchmark

- MSCI Emerging Markets Index

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