

# Parametric Emerging Markets Strategy



Strategy Profile

*(as of Dec 31, 2021)*

## 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
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## 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
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## 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

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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

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Geoff Longmeier, CFA, Managing Director- Global Equities Portfolio Management, Parametric Seattle

20 years of industry experience  
15 years with Parametric

BA, Western Washington University

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## Benchmark

- MSCI Emerging Markets Index
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