

Parametric Emerging Markets Core Strategy

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 potentially 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 700 to 1,100 equities
 - Diversified across as many as 27 emerging and potentially 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



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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