

# SEI Select Emerging Markets Equity ETF

Fact Sheet / December 31, 2024



## Investment Strategy

The SEI Select Emerging Markets Equity ETF seeks to provide long-term capital appreciation by investing in emerging market country equity securities. The ETF invests primarily in equity securities through an optimized combination of model portfolios from fundamental sub-advisers with SEI's active quantitative models.

### Investment Philosophy and Process

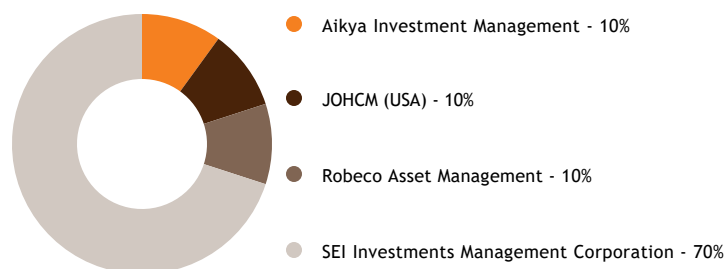
The SEI Select ETFs, each leveraging our expertise in quantitative investing and manager selection. Based on rigorous research the ETFs are designed to integrate time-tested factor models (value, momentum, and quality) along with stock-specific insights from top-tier managers. This approach is expected to improve consistency of excess return capture, lower transaction and management costs, and improve risk management - all delivered with the convenience and tax-efficiency of the ETF structure. These ETFs mark an evolution in the implementation of our long-standing approach to active equity management, which emphasizes the time-tested alpha sources of value, quality, and momentum.

## Fund Details

Total Net Assets	\$197.55 Million
Ticker	SEEM
CUSIP	81589A601
Inception Date	October 08, 2024
Expenses Before Waivers	0.60%
Expenses After Waivers*	0.60%
Benchmark	MSCI Emerging Markets Index (NR) (USD)

\* Fee waivers are voluntary and may be discontinued at any time.

## Manager Allocations



## Manager Details

	Start Date	Key Attributes
Aikya Investment Management	Oct 10, 2024	Fundamental quality approach with focus on quality of management
JOHCM (USA)	Oct 10, 2024	Diversified fundamental momentum approach with small cap bias
Robeco Asset Management	Oct 10, 2024	Fundamental value approach with quantitative and top down inputs
SEI Investments Management Corporation	Oct 10, 2024	Quantitative emerging-market stocks

## Performance Review

	Cumulative (%) as of Dec 31, 2024			Annualized (%) as of Dec 31, 2024				
	1 Month	3 Month	YTD	1 Year	3 Year	5 Year	10 Year	Since Inception <sup>1</sup>
SEI Select Emerging Markets Equity	0.14							-5.63

## Calendar Year Returns (%)

	2024	2023	2022	2021	2020	2019	2018	2017
SEI Select Emerging Markets Equity								

SEI Select Emerging Markets Equity

<sup>1</sup> Performance for periods less than one year is cumulative.

Performance data quoted is historical and past performance does not guarantee future results. Current performance may be higher or lower. Performance current to the most recent month end can be obtained by calling 1-800-DIAL-SEI. The principal value and investment return of an investment will fluctuate so that the shares, when redeemed, may be worth more less than their original value.

## Portfolio Characteristics

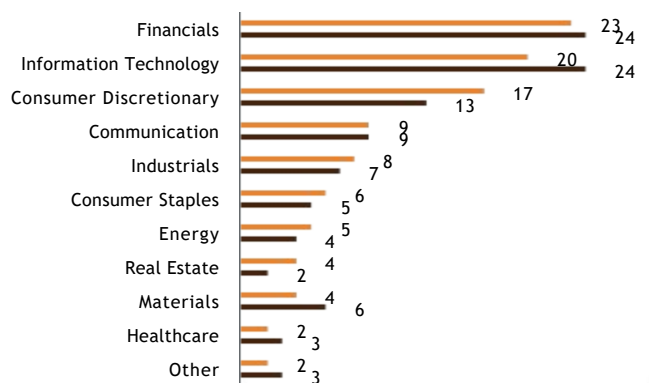
	Fund	Index
Weighted Capitalization (mil)	\$153,296	\$171,658
Number of Holdings	236	1,252
Price-to-Book Ratio	1.70	2.00
Median Forward Price to Earnings Ratio	12.20	16.40
Beta	0.96	N/A
Tracking Error (3 Year) (%)	N/A	N/A
Standard Deviation (3 Year) (%)	N/A	N/A

## Top 10 Holdings (excluding cash)

	% of Net Assets
TAIWAN SEMICONDUCTOR MANUFACTURING CO LTD	10.13
TENCENT HOLDINGS LTD	4.39
ALIBABA GROUP HOLDING LTD	2.89
EMAAR PROPERTIES PJSC	2.09
SAMSUNG ELECTRONICS CO LTD	1.67
PETROLEO BRASILEIRO SA PETROBRAS	1.49
MEITUAN	1.44
ICICI BANK LTD	1.42
OTP BANK NYRT	1.40
KIA CORP	1.37

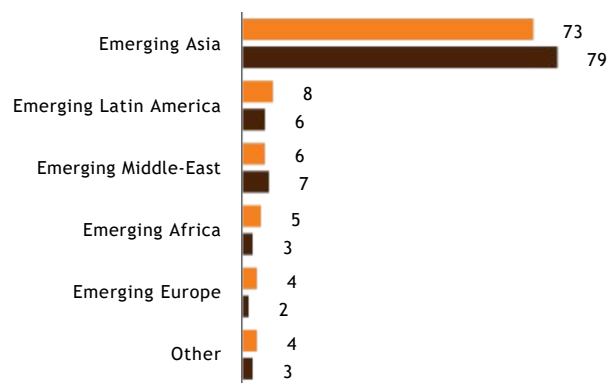
Holdings are subject to change.

## Top 10 Sectors - (ex-cash) (% of portfolio)



- SEI Select Emerging Markets Equity
- MSCI Emerging Markets Index (NR) (USD)

## Regions - (ex-cash) (% of portfolio)



- SEI Select Emerging Markets Equity
- MSCI Emerging Markets Index (NR) (USD)

## Risk Information

This information should not be relied upon by the reader as research or investment advice and is intended for educational purposes only. There are risks involved with investing including loss of principal. There is no assurance that the objectives of the Fund will be achieved or will be successful. No investment strategy, including diversification, can protect against market risk or loss. As with any investment, you could lose all or part of your investment in the Fund, and the Fund's performance could trail that of other investments. The Fund is subject to certain risks, including the principal risks, any of which may adversely affect the Fund's net asset value per share ("NAV"), trading price, yield, total return and ability to meet its investment objective. Please consider all risks carefully before investing.

## Glossary and Important Information

**Beta:** Quantitative measure of the Fund's volatility relative to the benchmark used. A beta above 1 indicates the fund is more volatile than the overall market, while a beta below 1 indicates the fund is less volatile.

**Median Forward Price to Earnings Ratio:** Forecasted value (using median range of values - the middle set of values in a distribution range) of the market capitalization divided by the after-tax earnings for the prior 12-month period. The higher the P/E ratio, the more the market is willing to pay for each dollar of annual earnings. (Source: Russell). This statistic is not a forecast of the fund's future performance.

**Price to Book Ratio:** The most recent price of a security divided by the company's annual fiscal year basis book value per share. Preliminary book value per share figures are used when available otherwise the book value per share is from the most recent fully reported financials. When the denominator is negative, the output is suppressed.

**Standard Deviation (Absolute):** Used to describe historical volatility, a statistical measure of the distance a quantity is likely to lie from its average value. It is applied to the annual rate of return of an investment, to measure the investment's volatility (risk). Standard Deviation is synonymous with volatility, in that the greater the standard deviation the more volatile an investment's return will be. A standard deviation of zero would mean an investment has a return rate that never varies.

**Tracking error:** The measure of the risk of the portfolio relative to the benchmark.

**Weighted Capitalization:** The market price of an entire company, calculated by multiplying the number of shares outstanding by the price per share.

**To determine if the Fund is an appropriate investment for you, carefully consider the investment objectives, risk factors and charges, and expenses before investing. This and other information can be found in the Fund's full or summary prospectus, which can be obtained by calling 1-800-DIAL-SEI. Read the prospectus carefully before investing.**

SEI Investments Management Corporation (SIMC) is the adviser to the SEI Funds, which are distributed by SEI Investments Distribution Co. (SIDCo.) SIMC and SIDCo are wholly owned subsidiaries of SEI Investments Company. For those SEI Funds which employ the 'manager of managers' structure, SEI Investments Management Corporation has ultimate responsibility for the investment performance of the Fund due to its responsibility to oversee the sub-advisers and recommend their hiring, termination, and replacement.

The MSCI Emerging Markets Index is a free float-adjusted market capitalization weighted index designed to measure the performance of global emerging market equities.

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