

# SEI Enhanced U.S. Large Cap Quality Factor ETF

Fact Sheet / October 31, 2024



## Investment Strategy

The SEI Enhanced US Large Cap Quality Factor ETF seeks to provide long-term capital appreciation by investing primarily in U.S. common stocks with superior quality, as determined by SIMC. Quality investing is a long-term buy and hold strategy that is based on acquiring stocks with superior and stable profitability, often exhibiting high barriers of entry.

## Investment Philosophy and Process

SIMC uses a quantitative-based, active stock selection investment strategy combined with portfolio optimization to construct the Fund's portfolio. SIMC's quantitative model evaluates all of the securities in the investment universe of U.S. large-capitalization stocks based on various quality, profitability and risk factors, which may include various sales-based profitability ratios such as profit margins, and investment-based metrics, such as return on assets. SIMC may also evaluate balance sheet quality (such as leverage) and accounting quality (such as accruals). The optimization process seeks to build a portfolio with high primary exposure to equity securities of superior quality, while concurrently managing secondary exposures to other factors, including momentum, value and low volatility, in tandem with certain investment restrictions.

## Fund Details

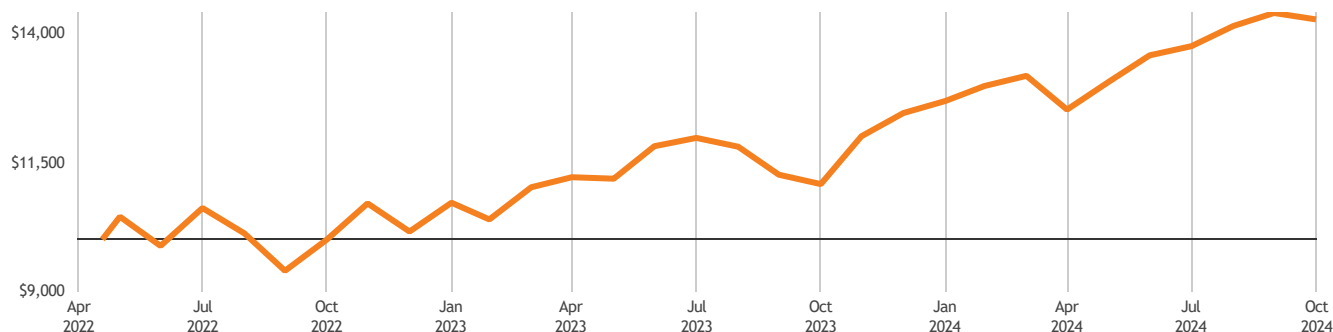
Total Net Assets	\$248.80 Million
Ticker	SEIQ
CUSIP	81589A106
Inception Date	May 18, 2022
Expenses Before Waivers	0.15%
Expenses After Waivers*	0.15%
Benchmark	Russell 1000 Index (USD)

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

## Portfolio Characteristics

	Fund	Index
Weighted Capitalization (mil)	\$892,156	\$907,726
Number of Holdings	49	1,011
Price-to-Book Ratio	13.40	4.70
Median Forward Price to Earnings Ratio	31.50	27.40
Beta	0.79	N/A
Tracking Error (3 Year) (%)	N/A	N/A
Standard Deviation (3 Year) (%)	N/A	N/A

## Growth of \$10,000 USD Since Inception



## Performance Review (net)

	Cumulative (%) as of Oct 31, 2024			Annualized (%) as of Oct 31, 2024				
	1 month	3 month	YTD	1 Year	3 Year	5 Year	10 Year	Since Inception
NAV	-0.86	3.77	14.57	28.82	-	-	-	15.53
Market Price	-0.95	3.51	13.69	27.41	-	-	-	14.93
Benchmark	-0.70	3.83	20.33	38.07	-	-	-	18.07

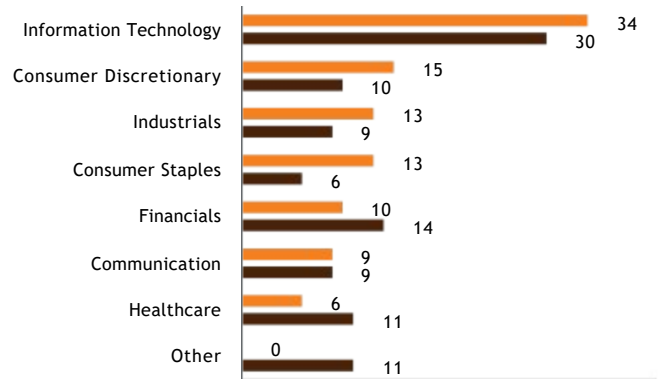
Performance data quoted is historical and past performance does not guarantee future results. Current performance may be higher or lower. Performance current to the most recent month end can be obtained by calling 1-800-DIAL-SEI. The principal value and investment return of an investment will fluctuate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

**Top 10 Holdings (excluding cash) % of Net Assets**

Company Name	% of Net Assets
APPLE INC	8.97
MICROSOFT CORPORATION	8.29
META PLATFORMS INC	3.50
NVIDIA CORPORATION	3.22
BOOKING HOLDINGS INC	3.13
OREILLY AUTOMOTIVE INC	3.00
FAIR ISAAC CORP	2.92
VISA INC	2.90
MASTERCARD INC	2.89
PHILIP MORRIS INTERNATIONAL INC	2.87

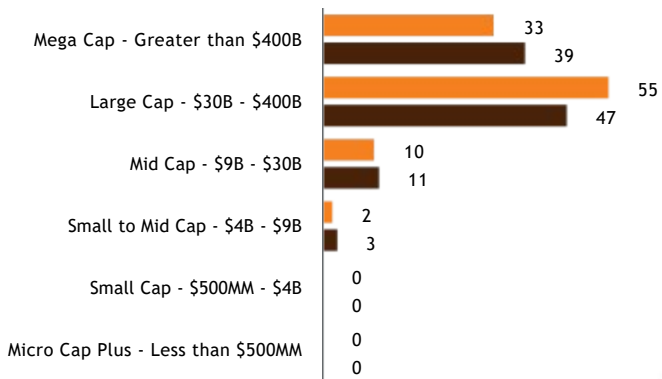
*Holdings are subject to change.*

**Sectors - (ex-cash) (% of portfolio)**



● SEI Enhanced U.S. Large Cap Quality Factor  
 ● Russell 1000 Index (USD)

**Market Capitalization - (ex-cash) (% of portfolio)**



● SEI Enhanced U.S. Large Cap Quality Factor  
 ● Russell 1000 Index (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.

**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.

**Price to earnings ratio:** The most recent price of a security divided by the company's annual fiscal year basis earnings per share. Preliminary earnings per share values are used when available otherwise the earnings 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 Russell 1000 Index includes 1000 of the largest U.S. equity securities based on market cap and current index membership; it is used to measure the activity of the U.S. large-cap equity market.

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