

The SEI Pan European Small Cap Fund

30 Sep 2022

SEI New ways.
New answers.®

Investment Objective

The objective of the Fund is to achieve long-term growth of capital and income. The Fund will primarily invest in a diversified portfolio of shares (equities) issued by small European companies. The Fund generally considers small companies to be the bottom 20% of European companies when rated by value. The Fund is suitable for investors seeking long-term capital growth and income. For further details of the investment objectives and policies please refer to the prospectus of the Fund.

Fees

Investment management and administration fees have not been included in the performance figures and would have the effect of reducing the performance figures shown. Please check the investment section of your scheme booklet for details on these charges.

Fund Details

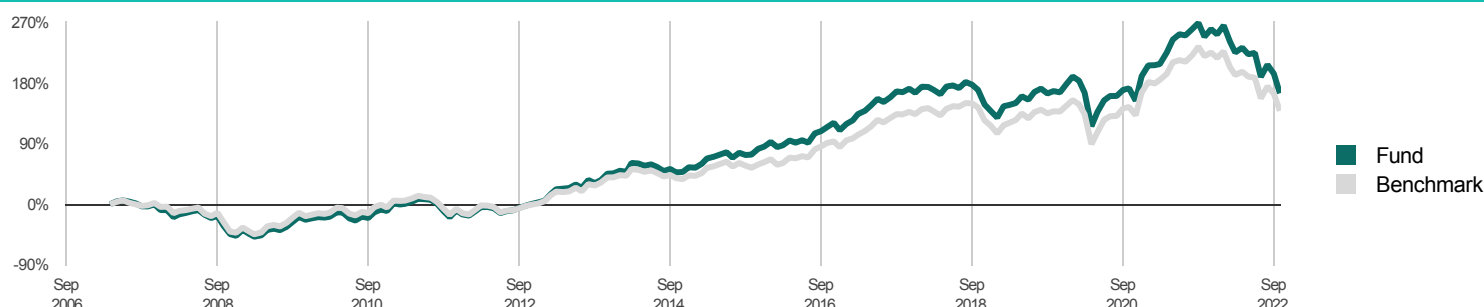
| | |
|-------------------------|---|
| Assets Under Management | £143.28 Million |
| Share Class | Sterling Institutional C |
| ISIN | IE00B1VQW291 |
| Inception Date | 30 Mar 2007 |
| Base Currency of Fund | EUR |
| Domicile | Dublin, Ireland |
| Benchmark | MSCI Europe Small Cap Index (Net) (GBP) |

| Performance Review (gross) | as of 30/09/2022 (%) | | Annualised (%) as of 31/12/2021 | | | | |
|----------------------------|----------------------|-----|---------------------------------|--------|--------|--------|---------|
| | 3 month | YTD | 1 year | 3 year | 5 year | 7 year | 10 year |

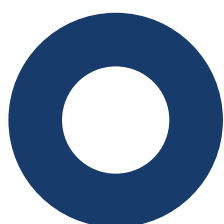
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|-------------------------------------|-------|--------|-------|-------|-------|-------|-------|
| The SEI Pan European Small Cap Fund | -8.43 | -27.58 | 19.38 | 16.91 | 10.75 | 13.10 | 15.94 |
| Benchmark | -7.18 | -26.97 | 16.15 | 16.76 | 10.89 | 12.61 | 14.42 |

| Calendar Year Returns (%) | | | | | | | | | | |
|-------------------------------------|-------|-------|-------|--------|-------|-------|-------|-------|-------|-------|
| | 2021 | 2020 | 2019 | 2018 | 2017 | 2016 | 2015 | 2014 | 2013 | 2012 |
| The SEI Pan European Small Cap Fund | 18.33 | 4.76 | 25.57 | -17.46 | 24.10 | 12.87 | 23.71 | 2.13 | 41.08 | 25.38 |
| Benchmark | 16.15 | 10.50 | 24.08 | -14.92 | 23.78 | 16.81 | 17.32 | -0.69 | 36.85 | 23.30 |

Cumulative Performance (gross of fees and expenses, since inception)



Manager Details



Name

■ Quoniam Asset Management - 100%

Start Date

Sep - 2010

Key Attribute

Multi-factor Pan European Small Cap equity analysis

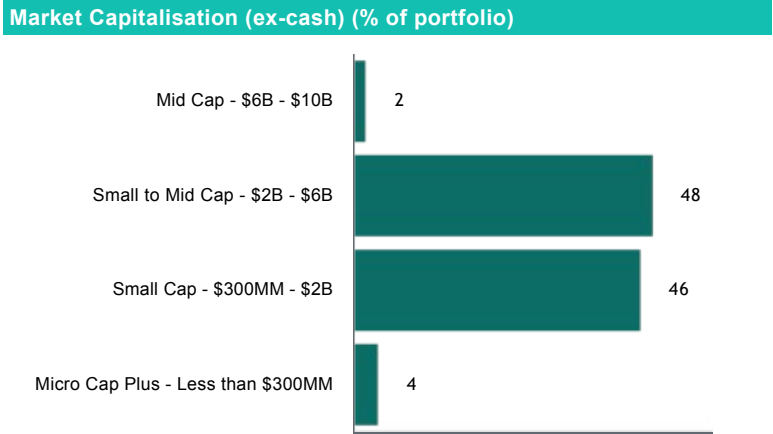
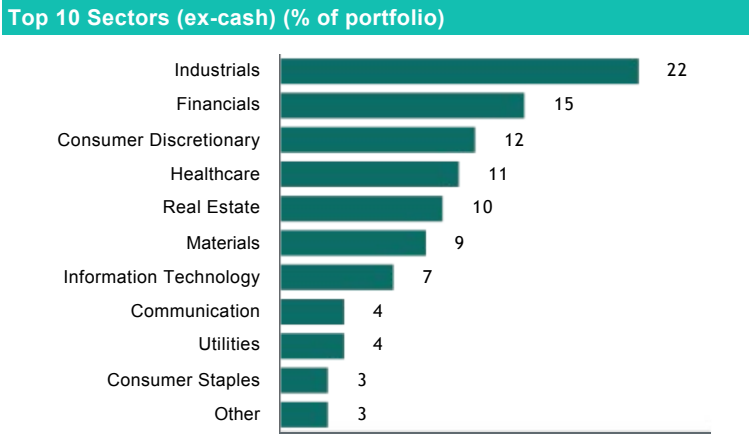
The data refers to past performance. Past performance does not predict future returns.

Performance: monthly Fund returns are based on the percentage change in the net asset value per share, after adjusting those values to include any reinvestment of dividends, interest and capital gain distributions. Monthly returns are linked geometrically to determine quarterly and annual returns. Gross returns are calculated by adjusting the monthly net return to exclude Administration, Trust and Custody fees. Fees would reduce the returns shown. Standardised Performance: Performance figures are shown on a mid-to-mid basis, inclusive of any net reinvested income and net of the annual management charge and all other fund expenses.

| Portfolio Characteristics | |
|-----------------------------|-------------|
| Market Capitalization (USD) | \$2 Billion |
| Number of Holdings | 216 |
| Dividend Yield | 4.10 |

Dividend Yield Ratio: a financial ratio that shows how much a company pays out in dividends each year relative to its share price.

| Top 10 Holdings (ex-cash) | (Weight %) |
|---------------------------|------------|
| CENTRICA PLC | 2.00 |
| K&S AG | 1.98 |
| BEAZLEY PLC | 1.87 |
| ASR NEDERLAND NV | 1.83 |
| MAN GROUP PLC | 1.80 |
| SCOR SE | 1.71 |
| IG GROUP HOLDINGS PLC | 1.59 |
| ELEKTA AB | 1.44 |
| BIG YELLOW GROUP PLC | 1.38 |
| DIETEREN GROUP NV | 1.29 |



Principal Risk

- Equities are subject to material market risk. Their values tend to be volatile and can decline quickly or over extended periods of time.
- Investments in small companies may involve greater risk than is associated with larger companies due to lesser financial resources, reduced markets and narrower product lines.
- Fund assets in currencies other than the base currency of the Fund may expose the Fund to loss if the currency of those assets falls in value relative to the base currency.
- For further details of the risks, please refer to the Fund's prospectus.

Important Information

Benchmark performance prior to 1 January 2011 is that of the prior benchmark, the S&P Europe Small Cap Index. **This is a marketing communication.** The factsheet has been produced by SEI Investments (Europe) Ltd, 1st Floor, Alphabeta, 14-18 Finsbury Square, London EC2A 1BR which is authorised and regulated by the Financial Conduct Authority. Financial Services Register Reference Number 191713.

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The information in this factsheet is for general information purposes only and does not constitute investment advice. You should read all the investment information and details on the fund before making investment choices. If you are in any doubt about how to invest, you should seek independent advice before making any decisions.

The UCITS may be de-registered for sale in an EEA jurisdiction in accordance with the provisions of the UCITS Directive.

Whilst considerable care has been taken to ensure the information contained within this document is accurate and up-to-date, no warranty is given as to the accuracy or completeness of any information and no liability is accepted for any errors or omissions in such information or any action taken on the basis of this information.

Past performance does not predict future returns. Investments in SEI funds are generally medium- to long-term investments. The value of an investment and any income from it can go down as well as up. Investors may get back less than the original amount invested. Returns may increase or decrease as a result of currency fluctuations. Please refer to our latest Prospectus (which includes information in relation to the use of derivatives and the risks associated with the use of derivative instruments), Key Investor Information Document, Summary of UCITS Shareholder rights (which includes a summary of the rights that shareholders of our funds have) and the latest Annual or Semi-Annual Reports for more information on our funds, which can be located at [Fund Documents](#). And you should read the terms and conditions contained in the Prospectus (including the risk factors) before making any investment decision.

Data sources for this report: FactSet, SEI IMUDW, BlackRock, Lipper