

Investment Objective

The objective of the Fund is to achieve long-term growth of capital and income. The Fund will invest in listed securities in Developed and Emerging Markets Countries. The Fund will be highly diversified and therefore will not be concentrating on any specific region, country or industry sectors but will pursue a policy of active stock selection. The Fund will invest directly in securities utilising a quantitative style of investing which uses a model-based (ie, systematic) approach in facilitating investment decisions. The quantitative method used by the Fund categorises and selects securities based on certain characteristics (“factors”) determined by the Investment Adviser. Such factors may include security characteristics such as volatility, value, size or share price performance. Additionally, the Investment Adviser may also take into account environmental, social and governance (“ESG”) factors when constructing the investment portfolio. The Fund is suitable for investors seeking long-term capital growth and income. Investment in the Fund should not constitute a substantial proportion of an investor’s portfolio and may not be appropriate for all investors. 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.

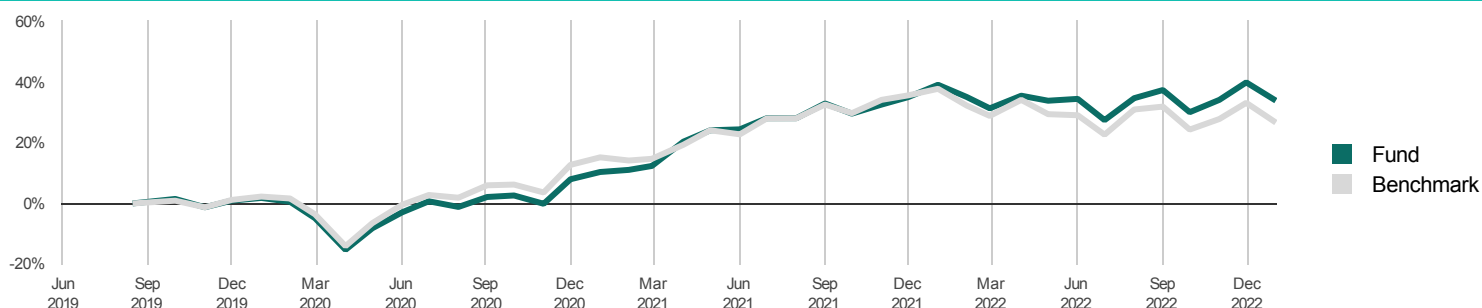
Fund Details

Assets Under Management	£597.11 Million
Share Class	Sterling Institutional
ISIN	IE00BDD7WJ18
Inception Date	14 Aug 2019
Base Currency of Fund	USD
Domicile	Dublin, Ireland
Benchmark	MSCI ACWI (Net) (GBP)

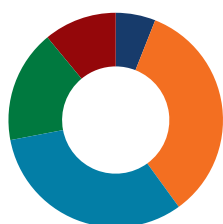
Performance Review (gross)	as of 31/12/2022 (%)		Annualised (%) as of 31/12/2022				
	3 month	YTD	1 year	3 year	5 year	7 year	10 year
The SEI Factor Allocation Global Equity Fund	2.93	-3.77	-3.77	9.56			
Benchmark	1.86	-8.08	-8.08	7.40			

Calendar Year Returns (%)	2022	2021	2020	2019	2018	2017	2016	2015	2014	2013
The SEI Factor Allocation Global Equity Fund	-3.91	25.94	8.23							
Benchmark	-8.08	19.63	12.67							

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



Manager Details



Name

- SEI Investments Management Corporation - 6%
- SEI Investments Management Corporation - 34%
- SEI Investments Management Corporation - 32%
- SEI Investments Management Corporation - 17%
- SEI Investments Management Corporation - 11%

Start Date

- Jun - 2022
- Aug - 2019
- Aug - 2019
- Aug - 2019
- Aug - 2019

Key Attribute

- Value-oriented, low-volatility approach
- Value factor-driven quantitative process
- Momentum factor-driven quantitative process
- Stability factor-driven quantitative process
- Factor-driven quantitative process

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.

The SEI Factor Allocation Global Equity Fund

Portfolio Characteristics

Market Capitalization (USD)	\$151 Billion
Number of Holdings	1167
Dividend Yield	2.40

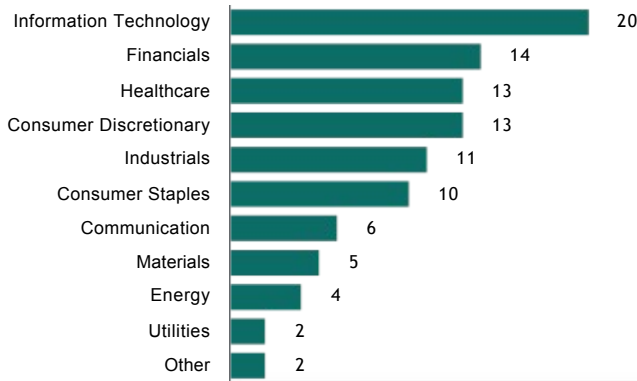
Dividend Yield Ratio: a financial ratio that shows how much a company pays out in dividends each year relative to its share price.

Top 10 Holdings (ex-cash)

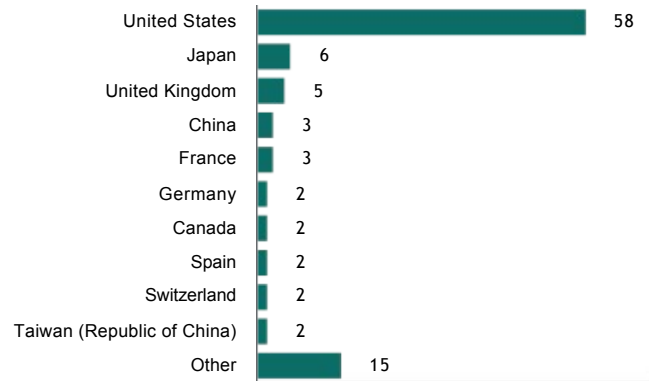
(Weight %)

APPLE INC	2.47
MICROSOFT CORPORATION	1.69
MERCK & CO INC	1.13
GILEAD SCIENCES INC	1.00
GOLDMAN SACHS GROUP INC/THE	0.74
BRISTOL-MYERS SQUIBB CO	0.66
NOVO NORDISK A/S	0.63
TAIWAN SEMICONDUCTOR MANUFACTURING CO LTD	0.62
QUEST DIAGNOSTICS INCORPORATED	0.61
HOLOGIC INC	0.60

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



Top 10 Countries (ex-cash) (% of portfolio)



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.
- Securities from emerging markets issuers may have greater susceptibility to certain risks compared to securities from developed market issuers. These include liquidity, exchange rate, political, credit, operational and regulatory risk.
- 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.
- Certain securities may be or may become difficult or impossible to sell. In certain circumstances, the Fund may be forced to sell such securities at substantially lower prices, or may be required to sell other securities that the Fund otherwise would not have wished to sell.
- For further details of the risks, please refer to the Fund's prospectus.

Important Information

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.

The information in this document relates to a fund in which some or all of your and/or your employer's contributions to the Scheme may be invested. This factsheet is not intended to constitute an offer to buy or sell, or a solicitation of an offer to buy or sell any particular product.

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