

SEIM

SEI Enhanced U.S. Large Cap Momentum Factor ETF

Fund Description

SEIM is an actively managed fund of large-cap US companies, exhibiting strong momentum. Selection is based on a quantitative model and an optimization process.

FactSet Analyst Report

SEIM actively manages a portfolio of equity and equity-related securities, issued by large-cap companies in the US that display a relatively strong recent performance or momentum. The fund provides an efficient way to focus on momentum investing, a trend-following investment strategy, wherein it acquires stocks or other securities having recent high returns and improvements in their price, earnings or other relevant fundamentals. The selection process involves 1) a quantitative model and rules-based screening process, which evaluates potential constituents based on several factors such as historical share price performance, earnings and profitability trends, unanticipated financial results, and changes to analyst outlooks, and 2) an optimization process to ensure high primary exposure to superior momentum stocks. SEIM launched as a part of SEI's first equity ETF offering, the Factor ETF suite.

