

SELV

SEI Enhanced Low Volatility U.S. Large Cap ETF

Fund Description

SELV is an actively managed fund of large-cap US companies, seeking to achieve low volatility. Selection is based on a factor scoring model, a risk model and an optimization process.

FactSet Analyst Report

SELV actively manages a portfolio of equity and equity-related securities, issued by large companies in the US, whilst aiming to achieve lower volatility than the broad US large-cap equity market. The selection process involves a combination of 1) a factor scoring model, which evaluates potential constituents from the investment universe based on measures of value, momentum, quality, and low volatility, 2) a risk model, for predicting common factor and stock specific risks, and 3) an optimization process that weighs certain factor characteristics exposure to ensure the attainment of its objective of low volatility. SELV launched as a part of SEI's first equity ETF offering, the Factor ETF suite.

