

November 20, 2014



## SEI Announces 10th Year of US Managed Volatility Fund

### Fund Remains on Leading Edge of Growing Investment Strategy

OAKS, PA -- (Marketwired) -- 11/20/14 -- As the markets continue to experience increased volatility, [SEI](#) (NASDAQ: SEIC) announced today that its SIMT U.S. Managed Volatility Fund (Managed Volatility) is now in its 10<sup>th</sup> year. Launched on Oct. 28, 2004, as one of the first funds that invested primarily in low volatility stocks, the fund has consistently delivered on expectations. The growing adoption of managed volatility strategies as a whole has coincided with investors' demands for lower risk investments without sacrificing significant return opportunities. The success of SEI's Managed Volatility fund demonstrates the company's ability to continually innovate in the face of changing market conditions and investor expectations.

"We were on the leading edge of the managed volatility trend long before many had even identified it and we remain a leader in the space," said [Kevin Barr](#), Executive Vice President, SEI's Investment Management Unit. "We believe that managed volatility strategies remain a strong opportunity for investors as the markets continue to fluctuate, and our results speak for themselves."

"The concept of managed volatility was originally made around the observation that lower volatility stocks tended to be undervalued relative to higher volatility stocks," commented Eugene Barbaneagra, SEI Portfolio Manager. "This was attributed to a behavioral phenomenon known as the 'lottery effect,' where investors essentially overpay for higher volatility stocks in hopes of larger returns, which leaves lower volatility stocks undervalued. By creating our Managed Volatility Fund, the goal was to capture this pricing anomaly and provide equity-like returns, but with less volatility."

"It's always our goal to offer cutting-edge products to advisors that allow them to add value and adapt to the changing needs of investors," said [Kevin Crowe](#), Head of Product Development, [SEI Advisor Network](#). "We were well ahead of the curve with our development of this fund and including it as an integral component of our goals-based portfolios. Furthermore, we remain committed to generating innovative investment strategies that anticipate clients' needs."

Since 2007, the number of managed volatility funds on the market has grown from only a handful to more than two dozen. Being one of the first to implement this strategy, SEI has continued to deliver innovations designed to deliver better results for investors. In addition to keeping pace with the equity markets, the fund has also experienced a considerably lower level of monthly volatility than its benchmark, [resulting in significantly higher risk-adjusted returns](#). The fund, which employs a stability-focused strategy, uses a multi-manager approach to portfolio construction and provides diversification by avoiding overconcentration in a single investment style, sector, or market trend.

SEI has also introduced a Tax-Managed Managed Volatility Fund and a Global Managed Volatility Fund to complement this unique managed volatility investment approach.

### **About The SEI Advisor Network**

The SEI Advisor Network provides financial advisors with turnkey wealth management services through outsourced investment strategies, administration and technology platforms, and practice management programs. It is through these services that SEI helps advisors save time, grow revenues, and differentiate themselves in the market. With a history of financial strength, stability, and transparency, the SEI Advisor Network has been serving the independent financial advisor market for more than 20 years, has over 5,700 advisors who work with SEI, and \$45.4 billion in advisors' assets under management (as of September 30, 2014). The SEI Advisor Network is a strategic business unit of SEI. For more information, visit [seic.com/advisors](http://seic.com/advisors).

### **About SEI**

SEI (NASDAQ: SEIC) is a leading global provider of investment processing, investment management, and investment operations solutions that help corporations, financial institutions, financial advisors, and ultra-high-net-worth families create and manage wealth. As of September 30, 2014, through its subsidiaries and partnerships in which the company has a significant interest, SEI manages or administers \$612 billion in mutual fund and pooled or separately managed assets, including \$249 billion in assets under management and \$363 billion in client assets under administration. For more information, visit [seic.com](http://seic.com).

***To determine if the Funds are 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 Funds' summary and full prospectuses, which may be obtained by calling 1-800-DIAL-SEI. Read it carefully before investing.***

- ***Not FDIC Insured***
- ***No Bank Guarantee***
- ***May Lose Value***

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.

The performance data quoted represents past performance. Past performance does not guarantee future results. The investment return and principal value of an investment will fluctuate so that an investor's shares, when redeemed, may be worth more or less than their original cost and current performance may be lower or higher than the performance quoted. For performance data current to the most recent month end, please call **1.800.DIAL.SEI**.

There are risks involved with investing, including loss of principal. Current and future portfolio holdings are subject to risks as well.

**Company Contact:**

Dana Grosser

SEI

+1 610-676-2459

[dgrosser@seic.com](mailto:dgrosser@seic.com)

**Media Contact:**

Jason Rocker

Braithwaite Communications

+1 215-564-3200 x110

[jrocker@gobraithwaite.com](mailto:jrocker@gobraithwaite.com)

Source: SEI