

The SEI Pan European Small Cap Fund

Monthly Performance Scenarios Report, as of March 04, 2024



The SEI Pan European Small Cap Fund (“the Fund”) is a sub-fund of SEI Global Master Fund PLC. The Fund is managed by SEI Investments Global, Limited, part of the SEI group of companies.

The objective of the Fund is to achieve long-term growth of capital and income.

Our document provides essential information about the Fund's features, risks, and potential returns. We provide Monthly Performance Scenarios to show you how the investment product has performed in the past and to help you understand its potential returns. Use this information to determine if this investment product aligns with your goals and risk tolerance.

The SEI Pan European Small Cap Fund

ISIN - IE00BWT3ZB96

Hedged Singapore \$ Institutional Distributing share class, denominated in Singapore Dollar

| | | | Scenarios | | | | | | | |
|-------------|--------------------|---------|---|--------------------|---|--------------------|---|--------------------|---|--------------------|
| | | | Stress | | Unfavourable | | Moderate | | Favourable | |
| Date | Example Investment | Term | What you might get back after costs (SGD) | Average Return (%) | What you might get back after costs (SGD) | Average Return (%) | What you might get back after costs (SGD) | Average Return (%) | What you might get back after costs (SGD) | Average Return (%) |
| 31 Jan 2023 | SGD 10,000 | 1 Year | 3,375 | -66.3 | 7,589 | -24.1 | 10,922 | 9.2 | 15,392 | 53.9 |
| | | 5 Years | 2,506 | -24.2 | 5,354 | -11.7 | 15,512 | 9.2 | 21,223 | 16.2 |
| 28 Feb 2023 | SGD 10,000 | 1 Year | 3,366 | -66.3 | 7,589 | -24.1 | 10,908 | 9.1 | 15,392 | 53.9 |
| | | 5 Years | 2,504 | -24.2 | 6,312 | -8.8 | 15,460 | 9.1 | 20,462 | 15.4 |
| 31 Mar 2023 | SGD 10,000 | 1 Year | 3,371 | -66.3 | 7,589 | -24.1 | 10,889 | 8.9 | 15,392 | 53.9 |
| | | 5 Years | 2,505 | -24.2 | 5,804 | -10.3 | 15,040 | 8.5 | 20,462 | 15.4 |
| 30 Apr 2023 | SGD 10,000 | 1 Year | 3,372 | -66.3 | 7,589 | -24.1 | 10,849 | 8.5 | 15,392 | 53.9 |
| | | 5 Years | 2,505 | -24.2 | 6,247 | -9.0 | 14,978 | 8.4 | 20,462 | 15.4 |
| 31 May 2023 | SGD 10,000 | 1 Year | 3,381 | -66.2 | 7,589 | -24.1 | 10,844 | 8.4 | 15,392 | 53.9 |
| | | 5 Years | 2,507 | -24.2 | 5,747 | -10.5 | 14,862 | 8.2 | 20,163 | 15.1 |
| 30 Jun 2023 | SGD 10,000 | 1 Year | 3,375 | -66.3 | 7,589 | -24.1 | 10,844 | 8.4 | 15,392 | 53.9 |
| | | 5 Years | 2,506 | -24.2 | 6,135 | -9.3 | 14,851 | 8.2 | 20,163 | 15.1 |
| 31 Jul 2023 | SGD 10,000 | 1 Year | 3,375 | -66.3 | 7,589 | -24.1 | 10,833 | 8.3 | 15,392 | 53.9 |
| | | 5 Years | 2,506 | -24.2 | 6,835 | -7.3 | 14,745 | 8.1 | 19,274 | 14.0 |
| 31 Aug 2023 | SGD 10,000 | 1 Year | 3,378 | -66.2 | 7,589 | -24.1 | 10,833 | 8.3 | 15,392 | 53.9 |
| | | 5 Years | 2,507 | -24.2 | 6,493 | -8.3 | 14,680 | 8.0 | 19,113 | 13.8 |
| 30 Sep 2023 | SGD 10,000 | 1 Year | 3,376 | -66.2 | 7,589 | -24.1 | 10,833 | 8.3 | 15,392 | 53.9 |
| | | 5 Years | 2,506 | -24.2 | 6,226 | -9.0 | 14,648 | 7.9 | 19,113 | 13.8 |
| 31 Oct 2023 | SGD 10,000 | 1 Year | 3,367 | -66.3 | 7,589 | -24.1 | 10,773 | 7.7 | 15,392 | 53.9 |
| | | 5 Years | 2,505 | -24.2 | 5,617 | -10.9 | 14,399 | 7.6 | 19,113 | 13.8 |
| 30 Nov 2023 | SGD 10,000 | 1 Year | 3,358 | -66.4 | 7,589 | -24.1 | 10,773 | 7.7 | 15,392 | 53.9 |
| | | 5 Years | 2,356 | -25.1 | 6,958 | -7.0 | 14,340 | 7.5 | 19,113 | 13.8 |
| 31 Dec 2023 | SGD 10,000 | 1 Year | 3,339 | -66.6 | 7,589 | -24.1 | 10,833 | 8.3 | 15,392 | 53.9 |
| | | 5 Years | 2,498 | -24.2 | 8,027 | -4.3 | 14,340 | 7.5 | 19,113 | 13.8 |
| 31 Jan 2024 | SGD 10,000 | 1 Year | 3,325 | -66.7 | 7,589 | -24.1 | 10,833 | 8.3 | 15,392 | 53.9 |
| | | 5 Years | 2,496 | -24.2 | 8,102 | -4.1 | 14,340 | 7.5 | 19,113 | 13.8 |
| 29 Feb 2024 | SGD 10,000 | 1 Year | 3,325 | -66.7 | 7,589 | -24.1 | 10,833 | 8.3 | 15,392 | 53.9 |
| | | 5 Years | 2,496 | -24.2 | 8,720 | -2.7 | 14,327 | 7.5 | 19,113 | 13.8 |



Please note that the Monthly Performance Scenarios (MPS) presented in this document are estimates based on past performance and assume a full 5-year holding period. Actual investment performance may vary and may be better or worse than the figures shown. Past performance is not a reliable indicator of future performance. Additionally, the figures shown do not include taxes or other costs that may be incurred by the investor. Please be aware that you may not get back the full amount invested. The figures shown are net of costs and charges associated with the investment product.

This document has been prepared in good faith by SEI Investments Global, Limited (SIGL). This document is provided for informational purposes only. This document is not a research report or a research recommendation and does not constitute a personal recommendation or regulatory advice. This document should not be considered as an offer or a solicitation to engage in any trading strategy or to purchase or sell any financial instruments. The information and opinions contained in this document have been obtained from sources believed to be reliable, but SIGL makes no representation, express or implied, that such information and opinions are accurate or complete. In any event, information in this publication is intended to provide only a general outline of the subjects covered. This material is not intended to provide, and should not be relied on for, legal, tax, accounting, regulatory or financial advice. Other financial institutions or persons may have different opinions or draw different conclusions from the same facts or ideas analyzed in this document. Recipients should conduct their own investigation and analysis of the information contained in this document and should consult their own professional advisers.