

# Extended Market Index Fund

SEI Institutional Investments Trust/Class A Shares - SMXAX



## Fund Overview

This annual shareholder report contains important information about Class A Shares of the Extended Market Index Fund (the "Fund") for the period from June 1, 2024 to May 31, 2025. You can find additional information about the Fund at <https://www.seic.com/mutual-fund-documentation/prospectuses-and-reports>. You can also request this information by contacting us at 1-800-DIAL-SEI.

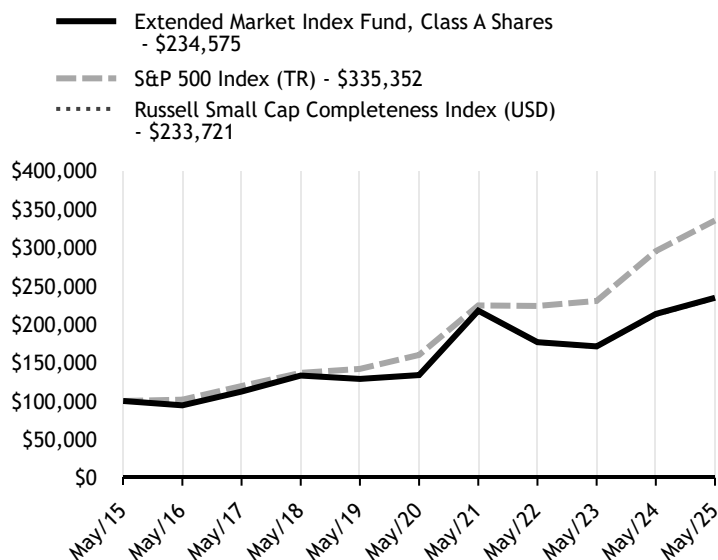
## What were the Fund costs for the last year?

(based on a hypothetical \$10,000 investment)

Fund Name	Costs of a \$10,000 investment	Costs paid as a percentage of a \$10,000 investment
Extended Market Index Fund, Class A Shares	\$6	0.06%

## How did the Fund perform during the last 10 years?

### Total Return Based on \$100,000 Investment



## How did the Fund perform in the last year?

The Fund modestly underperformed its benchmark, the Russell Small Cap Completeness Index (USD) – which measures the performance of the Russell 3000 Index companies excluding S&P 500 Index constituents – for the 12-month period ending May 31, 2025. The Fund employed equity index futures to provide stock-like performance to a portion of the liquidity reserve account, which contained cash available for fund withdrawals. This weighed on the Fund's relative performance during the reporting period.

## Average Annual Total Returns as of May 31, 2025

Fund/Index Name	1 Year	5 Years	10 Years
Extended Market Index Fund, Class A Shares	9.88%	11.89%	8.90%
S&P 500 Index (TR)	13.52%	15.94%	12.86%
Russell Small Cap Completeness Index (USD)	10.09%	11.88%	8.86%






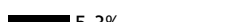
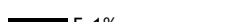





The line graph represents historical performance of a hypothetical investment of \$100,000 in the Fund during the last 10 years. Returns shown are total returns, which assume the reinvestment of dividends and capital gains. The table and graph presented above do not reflect the deduction of taxes a shareholder would pay on Fund distributions or the redemption of Fund Shares. **Past performance is not indicative of future performance.**

## Key Fund Statistics as of May 31, 2025

Total Net Assets (000's)	Number of Holdings	Total Advisory Fees Paid (000's)	Portfolio Turnover Rate
\$1,122,322	2,227	\$342	21%

### What did the Fund invest in?

#### Asset/Sector Weightings\*

Financials		18.4%
Industrials		17.7%
Information Technology		17.6%
Health Care		10.7%
Consumer Discretionary		10.4%
Real Estate		5.3%
Communication Services		5.1%
Materials		4.7%
Energy		3.7%
Consumer Staples		3.2%
Utilities		1.7%
Cash Equivalent		1.4%
Futures Contracts		10.1%
Registered Investment Company		0.0%
Rights		0.0%

#### Top Ten Holdings

Holding Name	Percentage of Total Net Assets <sup>(A)</sup>
AppLovin Corp, Cl A	1.5%
Spotify Technology SA	1.4%
MicroStrategy Inc, Cl A	1.2%
Snowflake Inc, Cl A	0.9%
CRH PLC	0.9%
Cheniere Energy Inc	0.8%
Marvell Technology Inc	0.7%
Cloudflare Inc, Cl A	0.7%
ROBLOX Corp, Cl A	0.7%
Robinhood Markets Inc, Cl A	0.6%

\* Percentages are calculated based on total net assets.

(A) Cash Equivalents are not shown in the top ten chart.

### Material Fund Changes

There were no material fund changes during the reporting period.

### Changes in and Disagreements with Accountants

There were no changes in or disagreements with accountants during the reporting period.

### Additional Information

For additional information about the Fund; including its prospectus, financial information, holdings, and proxy voting information, call or visit:

- 1-800-DIAL-SEI
- <https://www.seic.com/mutual-fund-documentation/prospectuses-and-reports>
- <https://www.seic.com/mutual-fund-documentation/proxy-voting>

