

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, 2023 to May 31, 2024. You can find additional information about the Fund at <https://www.sei.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?

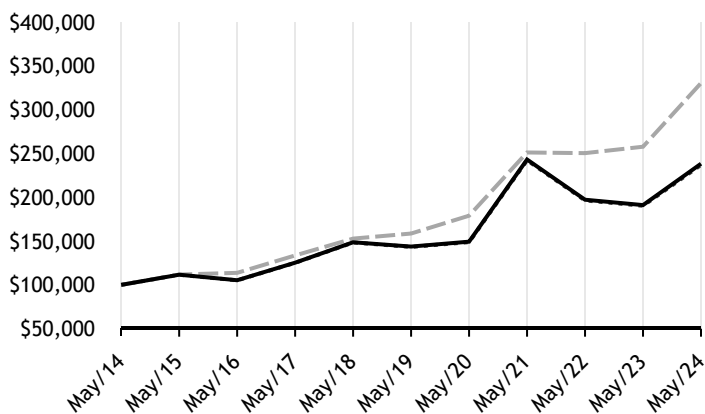
(based on a hypothetical \$10,000 investment)

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	\$7	0.06%

How did the fund perform during the last 10 years?

Total Return Based on \$100,000 Investment

- Extended Market Index Fund, Class A - \$238,257
- - - S&P 500 Index (Gross) (USD) - \$330,280
- Russell Small Cap Completeness Index (USD) - \$236,824



How did the Fund perform in the last year?

The Fund saw strong performance for the 12-month period ending May 31, 2024. The financials, energy, and industrials sectors were the strongest performers. The Fund's strategy of tracking the Russell Small Cap Completeness Index - which measures the performance of the Russell 3000 Index Companies excluding the S&P 500 Index constituents - did not cause its performance to deviate significantly from that of its benchmark.

Average Annual Total Returns as of May 31, 2024

Fund/Index Name	1 Year	5 Years	10 Years
Extended Market Index Fund, Class A Shares	24.71%	10.64%	9.07%
S&P 500 Index (Gross) (USD)	28.19%	15.80%	12.69%
Russell Small Cap Completeness Index (USD)	24.49%	10.57%	9.00%

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, 2024

Total Net Assets (000's)	Number of Holdings	Total Advisory Fees Paid (000's)	Portfolio Turnover Rate
\$1,156,719	2,250	\$372	34%

What did the Fund invest in?

Asset Weightings*

Financials	18.1%
Industrials	17.5%
Information Technology	16.9%
Health Care	11.2%
Consumer Discretionary	11.1%
Real Estate	5.2%
Energy	4.9%
Materials	4.5%
Communication Services	4.0%
Consumer Staples	3.1%
Cash Equivalent	2.3%
Utilities	1.6%
Derivative Contracts (Net)	0.1%
Registered Investment Company	0.0%
Affiliated Partnership	0.0%
Rights	0.0%
Warrant	0.0%

Top Ten Holdings

Holding Name	Percentage of Total Net Assets ^(A)
KKR & Co Inc	1.0%
CrowdStrike Holdings Inc, Class A	1.0%
Apollo Global Management Inc	0.9%
Marvell Technology Inc	0.9%
Snowflake Inc, Class A	0.6%
Workday Inc, Class A	0.6%
Palantir Technologies Inc, Class A	0.6%
Spotify Technology SA	0.6%
Ferguson PLC	0.6%
Trade Desk Inc/The, Class A	0.6%

* Percentages are calculated based on total net assets.

^(A) Excludes short-term investments used for cash management purposes.

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, visit or call:

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

