

# Large Cap Index Fund



## SEI Institutional Managed Trust/Class F Shares - SLGFX

### Fund Overview

This annual shareholder report contains important information about Class F Shares of the Large Cap Index Fund (the "Fund") for the period from October 1, 2023 to September 30, 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 610-676-1000.

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

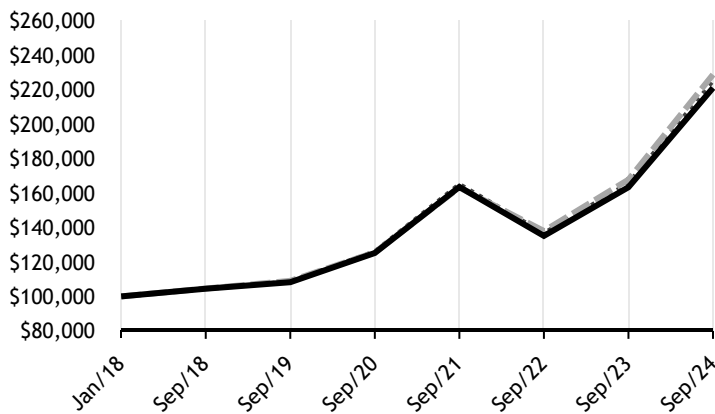
(based on a hypothetical \$10,000 investment)

Fund Name	Costs of a \$10,000 investment	Costs paid as a percentage of a \$10,000 investment
Large Cap Index Fund, Class F Shares	\$29	0.25%

### How did the Fund perform since inception?

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

- Large Cap Index Fund, Class F Shares - \$221,065
- - - S&P 500® Index (TR)\* - \$228,771
- ..... Russell 1000 Index (USD) - \$225,011



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

Class F Shares achieved its objective of tracking, before fees and expenses, the performance of its benchmark, the Russell 1000 Index, for the 12-month period ending September 30, 2024.

The Fund uses a sub-advisor to manage the Fund's portfolio under the general supervision of SEI Investments Management Corporation. The sole sub-advisor as of September 30, 2024, was SSGA Funds Management, Inc.

The U.S. stock market rallied sharply during the reporting period, led by mega-cap growth stocks. The gains were concentrated in the higher-beta (a measure of an investment's volatility relative to a benchmark) stocks, and low-beta stocks generally lagged in the bull market. The strongest-performing sector was information technology. The energy sector was the primary market laggard for the period.

### Average Annual Total Returns as of September 30, 2024

Fund/Index Name	Annualized Since		
	1 Year	5 Years	Inception
Large Cap Index Fund, Class F Shares	35.30%	15.35%	12.63%
S&P 500® Index (TR)*	36.35%	15.98%	13.21%
Russell 1000 Index (USD)	35.68%	15.64%	12.93%

Since its inception on January 31, 2018. The line graph represents historical performance of a hypothetical investment of \$100,000 in the Fund since inception. 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.**

\* As of September 30, 2024, pursuant to the new regulatory requirements, this index has been added to represent the broad-based securities market index.

## Key Fund Statistics as of September 30, 2024

Total Net Assets (000's)	Number of Holdings	Total Advisory Fees Paid (000's)	Portfolio Turnover Rate
\$1,183,715	1,018	\$221	4%

### What did the Fund invest in?

#### Asset Weightings\*

Information Technology	29.2%
Financials	13.2%
Health Care	11.3%
Consumer Discretionary	10.2%
Industrials	9.3%
Communication Services	8.5%
Consumer Staples	5.6%
Energy	3.3%
Real Estate	2.6%
Materials	2.5%
Utilities	2.4%
Cash Equivalent	1.8%
Derivative Contracts (Net)	0.0%
Cash Collateral	0.0%
Right	0.0%
Affiliated Partnership	0.0%

#### Top Ten Holdings

Holding Name	Percentage of Total Net Assets <sup>(A)</sup>
Apple Inc	6.3%
Microsoft Corp	5.9%
NVIDIA Corp	5.3%
Amazon.com Inc, Cl A	3.2%
Meta Platforms Inc, Cl A	2.3%
Alphabet Inc, Cl A	1.8%
Berkshire Hathaway Inc, Cl B	1.6%
Alphabet Inc, Cl C	1.5%
Broadcom Inc	1.5%
Tesla Inc	1.4%

\* 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 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:

- 610-676-1000
- <https://www.seic.com/mutual-fund-documentation/prospectuses-and-reports>
- <https://www.seic.com/mutual-fund-documentation/proxy-voting>

