

# S&P 500 Index Fund



## SEI Institutional Managed Trust/Class I Shares - SPIIX

### Fund Overview

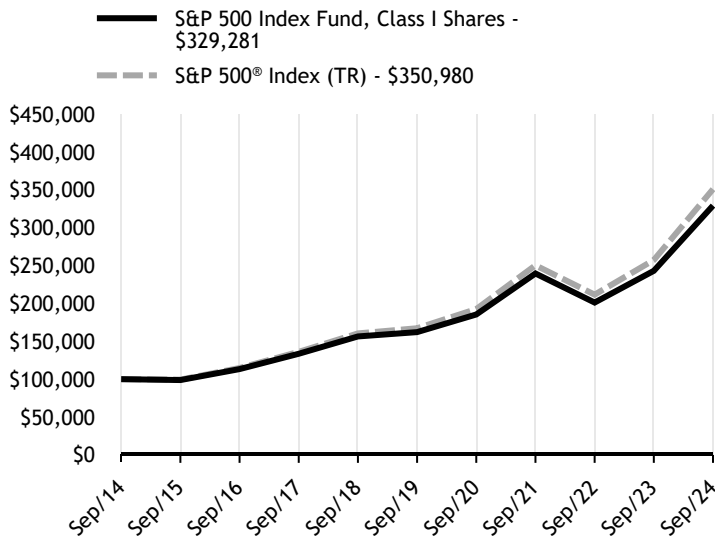
This annual shareholder report contains important information about Class I Shares of the S&P 500 Index Fund (the "Fund") for the period from October 1, 2023 to September 30, 2024. You can find additional information about the Fund at <https://www.sei.com/mutual-fund-documentation/prospectuses-and-reports>. 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
S&P 500 Index Fund, Class I Shares	\$77	0.65%

### 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?

Class I Shares achieved its objective of tracking, before fees and expenses, the performance of its benchmark, the S&P 500 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	1 Year	5 Years	10 Years
S&P 500 Index Fund, Class I Shares	35.44%	15.22%	12.66%
S&P 500® Index (TR)	36.35%	15.98%	13.38%

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 September 30, 2024

Total Net Assets (000's)	Number of Holdings	Total Advisory Fees Paid (000's)	Portfolio Turnover Rate
\$1,029,295	505	\$197	3%

### What did the Fund invest in?

#### Asset Weightings\*

Information Technology	31.1%
Financials	12.6%
Health Care	11.4%
Consumer Discretionary	9.9%
Communication Services	8.7%
Industrials	8.3%
Consumer Staples	5.8%
Energy	3.2%
Utilities	2.5%
Real Estate	2.3%
Materials	2.2%
Cash Equivalent	1.9%
Derivative Contracts (Net)	0.0%
Cash Collateral	0.0%

#### Top Ten Holdings

Holding Name	Percentage of Total Net Assets <sup>(A)</sup>
Apple Inc	7.1%
Microsoft Corp	6.4%
NVIDIA Corp	6.0%
Amazon.com Inc, Cl A	3.5%
Meta Platforms Inc, Cl A	2.5%
Alphabet Inc, Cl A	2.0%
Berkshire Hathaway Inc, Cl B	1.7%
Alphabet Inc, Cl C	1.6%
Broadcom Inc	1.6%
Tesla Inc	1.5%

\* 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>

