

# Multi-Asset Real Return Fund



## SEI Institutional Investments Trust/Class A Shares - SEIAX

### Fund Overview

This semi-annual shareholder report contains important information about Class A Shares of the Multi-Asset Real Return Fund (the "Fund") for the period from June 1, 2024 to November 30, 2024. 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 six months?

(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
Multi-Asset Real Return Fund, Class A Shares	\$43	0.85%

### Key Fund Statistics as of November 30, 2024

Total Net Assets (000's)	Number of Holdings	Total Advisory Fees Paid (000's)	Portfolio Turnover Rate
\$731,952	1,540	\$688	15%

### Sector/Asset Weightings\*

U.S. Treasury Obligations	50.5%
Energy	7.6%
Corporate Obligations	7.5%
Consumer Staples	7.4%
Health Care	5.7%
Asset-Backed Securities	3.8%
Mortgage-Backed Securities	3.6%
Real Estate	3.0%
Communication Services	1.8%
Utilities	1.5%
U.S. Government Agency Obligations	1.2%
Sovereign Debt	0.3%
Interest Rate Swaps	0.1%
Futures Contracts	0.1%
Credit Default Swaps	0.0%
Forwards	0.0%
Financials	0.0%
Rights	0.0%
Information Technology	-0.1%
Materials	-1.5%
Consumer Discretionary	-9.4%

### Top Ten Holdings

Holding Name	Coupon Rate	Maturity Date	Percentage of Total Net Assets
U.S. Treasury Inflation-Protected Securities	0.375%	07/15/27	24.1%
U.S. Treasury Inflation-Protected Securities	0.250%	07/15/29	8.1%
Exxon Mobil Corp	—	—	1.9%
U.S. Treasury Notes, USBMMY3M + 0.200%	4.650%	01/31/25	1.4%
U.S. Treasury Notes, USBMMY3M + 0.170%	4.620%	10/31/25	1.3%
U.S. Treasury Notes, USBMMY3M + 0.245%	4.695%	01/31/26	1.1%
Microsoft Corp	—	—	1.0%
U.S. Treasury Notes, USBMMY3M + 0.125%	4.575%	07/31/25	1.0%
U.S. Treasury Notes, USBMMY3M + 0.169%	4.619%	04/30/25	1.0%
Costco Wholesale Corp	—	—	1.0%

\* Percentages are calculated based on total net assets.

### 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>



