

# Fund Performance - Class Y

Performance Report  
As of August 31, 2023

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## Fixed Income

Name	Inception Date	30-day SEC Yield (%)	Unsubsidized 30-day SEC Yield (%)	Cumulative Total Return as of Aug 31, 2023			Annualized Total Return as of Jun 30, 2023					Calendar Year Return as of Dec 31, 2022					3 Year Standard Deviation
				1 Mo	3 Mo	Ytd	1 Yr	3 Yr	5 Yr	10 Yr	Since Inception	2022	2021	2020	2019	2018	
SDIT GNMA	10/30/2015	3.07	3.08	-0.54	-1.03	1.44	-1.59	-3.45	0.05	1.14	0.36	-10.76	-1.68	4.01	5.67	0.92	5.75
<i>Oldest share class (Class F) inception date: 3/20/1987</i>																	
SDIT Short-Duration Government	12/31/2014	3.70	3.70	0.36	0.27	1.57	-0.10	-1.25	0.77	0.74	0.69	-4.05	-0.97	3.77	3.46	1.03	1.90
<i>Oldest share class (Class F) inception date: 2/17/1987</i>																	
SDIT Ultra Short Duration Bond	8/31/2015	4.71	4.64	0.48	1.38	3.39	3.18	0.80	1.56	1.35	1.51	-0.78	0.09	1.91	3.29	1.70	1.00
<i>Oldest share class (Class F) inception date: 9/28/1993</i>																	
SIMT Conservative Income	4/22/2016	5.65	5.46	0.43	1.33	3.38	3.90	1.39	1.63		1.45	1.58	0.11	0.60	2.30	1.96	
SIMT Core Fixed Income	6/30/2015	4.48	4.41	-0.83	-1.03	1.76	-0.75	-4.04	0.87	1.81	1.35	-14.88	-1.46	9.28	9.57	-0.32	6.82
<i>Oldest share class (Class F) inception date: 5/1/1987</i>																	
SIMT High Yield Bond	12/31/2014	8.97	8.88	0.74	4.22	7.94	6.36	5.48	3.46	4.43	4.43	-11.56	10.15	5.57	13.55	-2.34	7.59
<i>Oldest share class (Class F) inception date: 1/11/1995</i>																	
SIMT Real Return	12/31/2014			0.11	0.14	1.80	-0.98	1.66	2.25	1.30	1.69	-4.29	5.09	5.27	4.62	0.07	3.57
<i>Oldest share class (Class F) inception date: 7/2/2009</i>																	
SIMT Tax-Free Conservative	4/22/2016	3.48	3.28	0.29	0.81	2.11	2.49	0.91	1.04		0.94	1.04	0.11	0.45	1.38	1.26	

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				1 Mo	3 Mo	Ytd	1 Yr	3 Yr	5 Yr	10 Yr	Since Inception	2022	2021	2020	2019	2018	
SIT Emerging Markets Debt	12/31/2014	6.65	6.39	-2.43	4.61	7.46	11.53	-1.71	0.12	0.41	0.82	-15.21	-5.63	4.26	14.64	-8.48	11.22
<i>Oldest share class (Class F) inception date: 6/26/1997</i>																	
SIT International Fixed Income	10/30/2015	2.83	2.78	-0.24	0.12	2.82	1.23	-2.25	0.48	1.92	1.31	-8.93	-1.97	3.25	6.81	2.08	4.08
<i>Oldest share class (Class F) inception date: 9/1/1993</i>																	
STET California Municipal Bond	10/30/2015	2.74	2.63	-0.83	0.16	0.69	1.88	-1.22	1.02	1.70	1.04	-6.83	-0.01	3.82	6.01	0.91	5.27
<i>Oldest share class (Class F) inception date: 8/19/1998</i>																	
STET Intermediate-Term Municipal	4/30/2015	3.36	3.19	-0.85	0.08	1.61	2.53	-0.26	1.75	2.33	1.95	-8.11	1.86	5.11	7.22	0.96	5.36
<i>Oldest share class (Class F) inception date: 9/5/1989</i>																	
STET Massachusetts Municipal Bond	10/30/2015	2.79	2.70	-0.56	0.22	0.65	1.95	-1.37	1.19	1.63	1.05	-6.61	-0.81	4.65	6.37	0.75	5.40
<i>Oldest share class (Class F) inception date: 8/19/1998</i>																	
STET New Jersey Municipal Bond	10/30/2015	3.05	2.93	-0.73	0.14	0.90	1.95	-0.70	1.25	1.62	1.38	-5.76	0.04	3.81	5.63	1.20	4.42
<i>Oldest share class (Class F) inception date: 8/18/1998</i>																	
STET New York Municipal Bond	10/30/2015	2.87	2.99	-0.83	0.08	0.73	2.25	-0.55	1.32	1.67	1.22	-5.59	0.52	3.30	5.93	0.86	4.97
<i>Oldest share class (Class F) inception date: 8/18/1998</i>																	
STET Pennsylvania Municipal Bond	10/30/2015	2.95	2.84	-0.71	0.10	0.48	1.50	-1.20	1.44	1.70	1.31	-6.76	0.00	4.82	6.79	0.97	4.98
<i>Oldest share class (Class F) inception date: 8/26/1998</i>																	

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				1 Mo	3 Mo	Ytd	1 Yr	3 Yr	5 Yr	10 Yr	Since Inception	2022	2021	2020	2019	2018	
STET Short Duration Municipal	4/30/2015	2.81	2.64	0.01	0.71	1.71	1.83	0.43	1.03	0.83	0.89	-1.55	0.28	2.02	2.41	1.34	1.56
<i>Oldest share class (Class F) inception date: 11/13/2003</i>																	
STET Tax-Advantaged Income	4/30/2015	4.34	4.12	-1.02	1.00	2.65	1.78	0.66	2.25	3.85	3.28	-11.92	4.97	6.35	10.60	0.77	7.05
<i>Oldest share class (Class F) inception date: 9/4/2007</i>																	
<i>Pre-liquidation After-tax Returns</i>				-1.02	1.00	2.65	1.39	0.01	1.47	3.33	2.47	-12.55	4.19	5.48	9.49	0.01	
<i>Post-liquidation After-tax Returns</i>				-0.44	1.10	2.90	2.58	0.96	2.11	3.55	2.83	-6.09	3.97	4.81	7.60	1.54	

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## Equity

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				1 Mo	3 Mo	Ytd	1 Yr	3 Yr	5 Yr	10 Yr	Since Inception	2022	2021	2020	2019	2018	
SIMT Dynamic Asset Allocation	7/30/2015	0.97	0.54	-1.95	7.74	15.48	15.43	15.17	11.79		10.86	-16.26	30.88	20.22	27.13	-8.10	
SIMT Global Managed Volatility	12/31/2014	0.00	0.12	-1.29	2.78	4.50	8.19	7.94	5.10	7.41	6.40	-7.44	18.35	-2.43	20.07	-6.31	12.60
<i>Oldest share class (Class F) inception date: 7/27/2006</i>																	
SIMT Large Cap	12/31/2014	1.06	1.00	-2.34	7.88	12.37	16.59	12.66	9.07	10.56	9.09	-15.67	24.39	11.85	29.36	-6.63	17.94
<i>Oldest share class (Class F) inception date: 9/30/2009</i>																	
SIMT Large Cap Growth	10/30/2015	0.39	0.31	-1.03	9.05	28.82	25.16	11.87	13.12	13.54	13.10	-28.67	25.70	34.34	33.52	-0.64	19.73
<i>Oldest share class (Class F) inception date: 12/20/1994</i>																	
SIMT Large Cap Value	10/30/2015	2.32	2.28	-3.14	6.56	3.46	10.63	15.26	6.77	8.49	7.95	-4.75	27.95	-2.21	22.99	-9.50	18.03
<i>Oldest share class (Class F) inception date: 4/20/1987</i>																	
SIMT Mid-Cap	10/30/2015	0.76	0.76	-2.89	8.90	8.35	13.09	13.23	6.42	9.71	8.61	-14.30	28.20	5.96	24.82	-11.65	17.80
<i>Oldest share class (Class F) inception date: 2/16/1993</i>																	
SIMT Real Estate	12/31/2014	2.79	2.70	-3.07	5.57	6.24	-1.15	8.56	5.31	6.79	5.17	-25.62	44.25	-3.29	25.59	-5.75	20.27
<i>Oldest share class (Class F) inception date: 11/13/2003</i>																	
SIMT Small Cap	12/31/2014	0.60	0.51	-3.80	9.24	7.37	13.18	15.32	5.72	7.70	6.38	-15.36	25.23	16.10	23.73	-12.77	20.72
<i>Oldest share class (Class F) inception date: 9/30/2009</i>																	

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## Equity

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				1 Mo	3 Mo	Ytd	1 Yr	3 Yr	5 Yr	10 Yr	Since Inception	2022	2021	2020	2019	2018		
SIMT Small Cap Growth	10/30/2015	0.00	-0.12	-4.92	6.35	7.77	13.21	9.63	3.93	8.32	7.56	-22.92	13.81	23.00	21.53	-4.76	20.51	
<i>Oldest share class (Class F) inception date: 4/20/1992</i>																		
SIMT Small Cap Value	10/30/2015	1.74	1.65	-3.80	12.57	6.76	10.07	17.22	3.73	6.24	6.01	-11.96	29.85	1.21	22.30	-16.75	23.33	
<i>Oldest share class (Class F) inception date: 12/20/1994</i>																		
SIMT Tax-Managed International Managed Volatility	10/17/2016	0.00	-0.28	-2.25	4.30	8.07	9.58	4.78	1.26		3.17	-11.36	7.82	-1.34	15.76	-12.11		
<i>Pre-liquidation After-tax Returns</i>				-2.25	4.30	8.07	9.05	4.31	0.82		2.76	-11.79	6.97	-1.44	15.24	-12.34		
<i>Post-liquidation After-tax Returns</i>				-1.33	2.54	4.78	6.42	3.88	1.18		2.65	-6.05	5.23	-0.12	10.22	-6.91		
SIMT Tax-Managed Large Cap	12/31/2014	1.09	1.09	-2.13	7.61	10.85	16.94	14.32	10.33	11.08	9.60	-13.01	28.73	12.44	28.60	-6.02	17.65	
<i>Oldest share class (Class F) inception date: 3/5/1998</i>																		
<i>Pre-liquidation After-tax Returns</i>				-2.13	7.48	10.57	15.05	13.00	9.02	10.24	8.69		-14.37	27.19	11.68	26.04	-6.38	
<i>Post-liquidation After-tax Returns</i>				-1.26	4.50	6.42	11.06	11.11	8.00	9.02	7.65		-6.73	18.06	7.82	18.68	-3.45	

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				1 Mo	3 Mo	Ytd	1 Yr	3 Yr	5 Yr	10 Yr	Since Inception	2022	2021	2020	2019	2018	
SIMT Tax-Managed Managed Volatility	4/30/2015	1.17	1.40	-1.10	3.48	3.61	9.82	12.71	9.17	10.30	9.01	-2.82	24.32	1.59	24.31	-2.61	13.67
<i>Oldest share class (Class F) inception date: 12/20/2007</i>																	
<i>Pre-liquidation After-tax Returns</i>				-1.10	3.36	3.35	8.06	11.49	7.99	8.89	7.81	-4.31	22.87	0.97	23.15	-3.54	
<i>Post-liquidation After-tax Returns</i>				-0.65	2.06	2.13	6.87	9.85	7.09	8.04	7.01	-0.61	15.38	1.32	15.17	-0.79	
SIMT Tax-Managed Small/Mid Cap	12/31/2014	0.63	0.54	-3.38	8.49	6.17	10.09	12.41	4.18	7.67	6.10	-16.71	23.81	10.47	22.28	-12.09	19.57
<i>Oldest share class (Class F) inception date: 10/31/2000</i>																	
<i>Pre-liquidation After-tax Returns</i>				-3.38	8.46	6.04	9.74	11.44	3.08	6.83	5.34	-16.92	21.09	10.35	21.48	-13.55	
<i>Post-liquidation After-tax Returns</i>				-2.00	5.03	3.65	6.13	9.75	3.16	6.09	4.79	-9.74	15.92	6.25	13.74	-6.26	
SIMT U.S. Managed Volatility	12/31/2014	2.08	1.75	-1.22	5.07	0.57	5.35	10.52	7.23	9.26	7.48	-0.68	19.93	-1.88	24.39	-2.53	14.26
<i>Oldest share class (Class F) inception date: 10/28/2004</i>																	
SIT Emerging Markets Equity	12/31/2014	0.00	-0.10	-6.56	2.67	4.84	3.84	2.69	0.73	2.69	2.84	-21.29	-1.66	17.38	20.05	-18.42	18.81
<i>Oldest share class (Class F) inception date: 1/17/1995</i>																	

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## Equity

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				1 Mo	3 Mo	Ytd	1 Yr	3 Yr	5 Yr	10 Yr	Since Inception	2022	2021	2020	2019	2018	
SIT International Equity	12/31/2014	0.00	0.00	-2.91	5.99	13.19	20.22	9.31	4.34	5.58	5.34	-15.68	10.13	11.71	22.74	-16.52	18.92

*Oldest share class (Class F) inception date: 12/20/1989*

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## Multi-Asset

Name	Inception Date	30-day SEC Yield (%)	Unsubsidized 30-day SEC Yield (%)	Cumulative Total Return as of Aug 31, 2023			Annualized Total Return as of Jun 30, 2023					Calendar Year Return as of Dec 31, 2022					3 Year Standard Deviation
				1 Mo	3 Mo	Ytd	1 Yr	3 Yr	5 Yr	10 Yr	Since Inception	2022	2021	2020	2019	2018	
SIMT Multi-Asset Accumulation	12/31/2014	3.08	2.95	-1.82	1.74	3.85	-1.59	0.00	1.92	3.78	2.69	-20.53	8.73	6.93	22.23	-7.17	12.07
<i>Oldest share class (Class F) inception date: 4/9/2012</i>																	
SIMT Multi-Asset Capital Stability	12/31/2014	3.88	3.67	-0.59	1.41	3.60	3.56	1.53	2.11	1.98	1.89	-3.63	1.81	3.39	6.89	-0.66	2.84
<i>Oldest share class (Class F) inception date: 4/9/2012</i>																	
SIMT Multi-Asset Income	12/31/2014	7.22	6.97	-0.45	2.53	5.58	5.73	1.49	2.50	3.70	3.33	-13.13	4.20	5.43	14.43	-2.02	7.74
<i>Oldest share class (Class F) inception date: 4/9/2012</i>																	
SIMT Multi-Asset Inflation Managed	12/31/2014	3.79	3.55	0.13	2.34	-1.99	-3.21	6.90	3.23	1.05	1.64	8.82	11.09	-1.35	5.94	-3.51	6.19
<i>Oldest share class (Class F) inception date: 4/9/2012</i>																	



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## Alternatives

Name	Inception Date	30-day SEC Yield (%)	Unsubsidized 30-day SEC Yield (%)	Cumulative Total Return as of Aug 31, 2023			Annualized Total Return as of Jun 30, 2023					Calendar Year Return as of Dec 31, 2022					3 Year Standard Deviation
				1 Mo	3 Mo	Ytd	1 Yr	3 Yr	5 Yr	10 Yr	Since Inception	2022	2021	2020	2019	2018	
SIMT Multi-Strategy Alternative	4/30/2015	4.47	3.72	-0.64	2.30	2.63	3.87	3.23	2.47	2.40	2.22	-4.69	1.82	12.23	5.12	-3.42	4.71

*Oldest share class (Class F) inception date: 3/31/2010*

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**To determine if the Fund(s) are an appropriate investment for you, carefully consider the Fund's investment objectives, risk factors and charges and expenses before investing. This and other information can be found in the Fund's full and summary prospectus, which may be obtained by calling 1-800-DIAL-SEI. Please read it carefully before investing**

*There are risks involved with investing, including loss of principal.*

*SEI Investments Management Corporation is the adviser to the SEI Funds, which are distributed by SEI Investments Distribution Co (SIDCO). SIMC and SIDCO are wholly owned subsidiaries of SEI Investments Company.*

*For those SEI Funds which employ the 'manager of managers' structure, SEI Investments Management Corporation has the ultimate responsibility for the investment performance of the Fund due to its responsibility to oversee the sub-advisors and recommend their hiring, termination and replacement.*

*Blank represents the Fund was not opened during time period represented.*

*Performance reflects fee waivers, which are voluntary unless otherwise stated and may be discontinued at any time. SIT Emerging Markets Equity reflects contractual fee waivers, which are in effect until 1/31/24.*

*There are risks involved with investing, including loss of principal. International investments may involve risk of capital loss from unfavorable fluctuation in currency values, from differences in generally accepted accounting principles or from economic or political instability in other nations. Emerging markets involve heightened risks related to the same factors as well as increased volatility and lower trading volume. Narrowly focused investments and smaller companies typically exhibit higher volatility.*

*Bonds and bond funds will decrease in value as interest rates rise. High yield bonds involve greater risks of default or downgrade and are more volatile than investment grade securities, due to the speculative nature of their investments. TIPS can provide investors a hedge against inflation, as the inflation adjustment feature helps preserve the purchasing power of the investment. Because of this inflation adjustment feature, inflation protected bonds typically have lower yields than conventional fixed rate bonds.*

*Investing in the Multi-Asset Funds is subject to the risks of the underlying funds. Asset allocation may not protect against market risk. Due to their investment strategies, the Multi-Asset and Dynamic Asset Allocation Funds may buy and sell securities frequently. The use of leverage can amplify the effects of market volatility on the Fund's share price and may also cause the Fund to liquidate portfolio positions when it would not otherwise be advantageous to do so in order to satisfy its obligations.*

*High-yield securities may be more volatile, be subject to greater levels of credit or default risk and may be less liquid and more difficult to sell at an advantageous time or price to value than higher-rated securities of similar maturity.*

*Commodity investments and derivatives may be more volatile and less liquid than direct investments in the underlying commodities themselves. Commodity-related equity returns can also be affected by the issuer's financial structure or the performance of unrelated businesses. The Multi-Asset and Dynamic Asset Allocation Fund's use of futures contracts, forward contracts, options and swaps is subject to market risk, leverage risk, correlation risk and liquidity risk.*

*SEI includes an inflation adjustment to principal as income when calculating a fund's SEC Yield. For the SIIT Multi-Asset Real Return Fund, the SIMT Multi-Asset Inflation Managed Fund, and the SIMT Multi-Asset Accumulation Fund, that invest in TIPS, this adjustment may cause the yield to look exceptionally high during periods of rising inflation. The adjustment may cause the SEC Yield to vary substantially from one month to the next and might not be repeated.*

*After-tax returns are calculated using the historical top individual federal marginal income tax rates and do not reflect the impact of state and local taxes. Your actual after-tax returns will depend on your tax situation and may differ from those shown. After-tax returns shown are not relevant to investors who hold their Fund shares through tax-deferred arrangements, such as 401(k) plans or individual retirement accounts.*

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