



| | TICKERS | 2022 Short-Term Gain (\$ per share) | 2022 Long-Term Gain (\$ per share) | % of Fund's NAV Short- Term Gain (\$ per share) | % of Fund's NAV Long- Term Gain (\$ per share) |
|---|----------------------|--|---------------------------------------|---|--|
| Equity Funds | | | | | |
| SIMT Large Cap | SLGAX, SLYCX | - | 1.232 | 0.00% | 8.42% |
| SIMT Large Cap Growth | SELCX, SPGIX, SLRYX | - | 2.684 | 0.00% | 6.94% |
| SIMT Large Cap Value | TRMVX, SEUIX, SVAYX, | 0.066 | 1.705 | 0.24% | 6.26% |
| SIMT Large Cap Index | SLGFX | - | - | 0.00% | 0.00% |
| SIMT Small Cap | SLLAX, SMYFX | - | 0.067 | 0.00% | 0.53% |
| SIMT Small Cap Growth | SSCGX, SPWIX, SMAYX | - | - | 0.00% | 0.00% |
| SIMT Small Cap Value | SESVX, SMVIX, SPVYX | - | 1.030 | 0.00% | 4.15% |
| SIMT Tax-Managed Large Cap | TMLCX, STLYX | - | 1.691 | 0.00% | 5.07% |
| SIMT Tax-Managed Small/Mid Cap | STMSX, STMPX | - | 0.093 | 0.00% | 0.39% |
| SIMT U.S. Managed Volatility | SVOAX, SEVIX, SUSYX | 0.010 | 1.421 | 0.06% | 8.15% |
| SIMT Tax-Managed Managed Volatility | TMMAX, STVYX | - | 1.084 | 0.00% | 5.17% |
| SIMT Tax-Managed International Managed Volatility | SMINX, SIMYX, | - | - | 0.00% | 0.00% |
| SIMT Real Estate | SETAX, SEIRX, SREYX | 0.132 | 0.380 | 0.89% | 2.55% |
| SIMT Global Managed Volatility | SVTAX, SGMIX, SGLYX | - | 0.483 | 0.00% | 4.46% |
| SIMT Mid-Cap | SEMEX, SIPIX, SFDYX | - | - | 0.00% | 0.00% |
| SIMT S&P 500 Index | SSPIX, SPIIX | 0.005 | 6.551 | 0.01% | 7.97% |
| SIMT Dynamic Asset Allocation | SDYAX, SDYXX | 0.070 | 1.446 | 0.43% | 8.80% |
| SIT International Equity | SEITX, SEEIX, SEFCX | - | - | 0.00% | 0.00% |
| SIT Emerging Markets Equity | SIEMX, SEQFX | - | - | 0.00% | 0.00% |
| Fixed Income Funds | | | | | |
| SIMT Core Fixed Income | TRLVX, SCXIX, SCFYX | - | - | 0.00% | 0.00% |
| SIMT High Yield Bond | SHYAX, SEIYX, SIYYX | 0.378 | - | 6.43% | 0.00% |
| SIMT Real Return | SRAAX, SRYRX | 0.040 | - | 0.42% | 0.00% |
| SIMT Conservative Income | COIAX, COIYX | 0.000 | - | 0.00% | 0.00% |
| SIMT Tax-Free Conservative Income | TFCAX, TFCYX | - | - | 0.00% | 0.00% |
| SIT International Fixed Income | SEFIX, SIFIX | - | 0.012 | 0.00% | 0.13% |
| SIT Emerging Markets Debt | SITEX, SIEDX | - | - | 0.00% | 0.00% |
| SDIT Short Duration Government | TCSGX, SDGFX | - | - | 0.00% | 0.00% |
| SDIT Ultra Short Duration Bond | SECPX, SECYX | - | - | 0.00% | 0.00% |
| SDIT GNMA | SEGMX, SGMYX | - | - | 0.00% | 0.00% |
| SDIT Government | GFAXX, SEOXX | 0.000 | - | 0.00% | 0.00% |
| SDIT Government II Fund | TCGXX | 0.000 | - | 0.00% | 0.00% |
| SDIT Treasury II Fund | SCPXX | - | - | 0.00% | 0.00% |
| STET Intermediate-Term Municipal | SEIMX, SINYX | - | - | 0.00% | 0.00% |
| STET California Municipal Bond | SBDAX, SCYXX | - | 0.022 | 0.00% | 0.22% |
| STET Massachusetts Municipal Bond | SMAAX, SMSYX | - | - | 0.00% | 0.00% |
| STET New Jersey Municipal Bond | SENIX, SNJYX | - | 0.002 | 0.00% | 0.02% |
| STET New York Municipal Bond | SENYX, SNYYX | - | 0.012 | 0.00% | 0.12% |
| STET Pennsylvania Municipal Bond | SEPAX, SPAYX | - | - | 0.00% | 0.00% |
| STET Short Duration Municipal | SUMAX, SHYMX | - | - | 0.00% | 0.00% |
| STET Tax-Advantaged Income | SEATX, STAYX | - | - | 0.00% | 0.00% |
| Multi-Strategy Objective Based Funds | | | | | |
| SIMT Multi-Strategy Alternative | SMSAX, SMUYX | - | - | 0.00% | 0.00% |
| Multi-Asset Objective Based Funds | | | | | |
| SIMT Multi-Asset Accumulation | SAAAX, SMOYX | - | - | 0.00% | 0.00% |
| SIMT Multi-Asset Capital Stability | SCLAX, SMLYX | - | - | 0.00% | 0.00% |
| SIMT Multi-Asset Inflation Managed | SIFAX, SLFYX | - | - | 0.00% | 0.00% |
| SIMT Multi-Asset Income | SIOAX, SLIYX | - | - | 0.00% | 0.00% |

Capital gains distribution dates for SIT funds are as follows:

Record Date: 12/14/2022 Ex-Date: 12/15/2022 Pay Date: 12/16/2022

Capital gains distribution dates for SIMT/SDIT/STET(excluding money markets) funds are as follows:

Record Date: 12/14/2022 Ex-Date: 12/15/2022 Pay Date: 12/16/2022

Capital gains distribution dates for SDIT (money markets only) funds are as follows:

Record Date: 12/14/2022 Ex-Date: 12/14/2022 Pay Date: 12/15/2022

Mutual fund capital gain distributions are required to meet excise tax distribution requirements. The above estimates are based on the funds' investment activities through September 30, 2022, with the funds' excise tax year-end being October 31, 2022. SEI will generally make certain tax adjustments on the funds' excise tax returns that may have an impact on these estimates. Considering the nature of these estimates, actual distributions may vary significantly from these amounts. This data is for informational purposes only and does not constitute tax advice and should not be relied upon for tax planning.

To determine if the Funds are an appropriate investment for you, carefully consider the investment objectives, risk factors and charges and expenses before investing. This and other information can be found in the Funds' full and summary prospectuses, which may be obtained by calling 1-800-DIAL-SEI. Read it carefully before investing.

There are risks involved with investing, including loss of principal. SEI Investments Management Corporation (SIMC) 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.



| | TICKERS | 2022 Short-Term Gain (\$ per share) | 2022 Long-Term Gain (\$ per share) | % of Fund's NAV Short- Term Gain (\$ per share) | % of Fund's NAV Long- Term Gain (\$ per share) |
|--|---------------------|--|---------------------------------------|---|--|
| Asset Allocation Funds | | | | | |
| SAAT Defensive Strategy Allocation | STDAX | - | - | 0.00% | 0.00% |
| SAAT Conservative Strategy Allocation | SMGAX | - | - | 0.00% | 0.00% |
| SAAT Moderate Strategy Allocation | SXMAX | 0.009 | 1.054 | 0.05% | 5.57% |
| SAAT Core Market Strategy Allocation | SKTAX | - | 1.555 | 0.00% | 7.60% |
| SAAT Market Growth Strategy Allocation | SGOAX | - | 1.866 | 0.00% | 6.95% |
| SAAT Tax-Managed Aggressive Strategy | SISAX | - | 2.036 | 0.00% | 8.16% |
| SAAT Defensive Strategy | SNSAX, SEDIX | - | 0.100 | 0.00% | 1.05% |
| SAAT Conservative Strategy | SSTDX, SVSAX, SICIX | 0.001 | 0.148 | 0.01% | 1.43% |
| SAAT Moderate Strategy | SMSDX, SMOAX, SMSIX | - | 0.521 | 0.00% | 4.39% |
| SAAT Core Market Strategy | SOKAX, SCMSX | - | 0.559 | 0.00% | 5.32% |
| SAAT Market Growth Strategy | SMKDX, SRWAX, SMGSX | - | 0.830 | 0.00% | 6.69% |
| SAAT Aggressive Strategy | SASDX, SSGAX, SEAIX | - | 1.785 | 0.00% | 12.28% |

Capital gains distribution dates for SAAT funds are as follows:

Record Date: 12/15/2022 Ex-Date: 12/16/2022 Pay Date: 12/19/2022

| | | | | | |
|-------------------------------------|-------|-------|--------|-------|--------|
| Equity Funds | | | | | |
| SIIT World Equity Ex-US | WEUSX | - | 0.239 | 0.00% | 2.18% |
| SIIT Small Cap | SLPAX | - | 0.780 | 0.00% | 6.11% |
| SIIT Small Cap II | SECAX | - | 0.299 | 0.00% | 2.77% |
| SIIT Large Cap Index | LCIAX | 0.245 | 23.898 | 0.12% | 12.02% |
| SIIT Large Cap | SLCAX | 0.000 | 1.439 | 0.00% | 9.60% |
| SIIT Large Cap Disciplined Equity | SCPAX | - | 0.313 | 0.00% | 3.26% |
| SIIT Small/Mid Cap Equity | SSMAX | - | 0.552 | 0.00% | 5.55% |
| SIIT Screen World Equity | SSEAX | - | 0.324 | 0.00% | 3.14% |
| SIIT U.S. Managed Volatility | SVYAX | 0.003 | 1.134 | 0.02% | 8.47% |
| SIIT S&P 500 | SPINX | - | 1.384 | 0.00% | 6.88% |
| SIIT Extended Market Index | SMXAX | - | 0.420 | 0.00% | 2.74% |
| SIIT Emerging Market Equity | SMQFX | - | 0.214 | 0.00% | 2.48% |
| SIIT Global Managed Volatility Fund | SGMAX | - | 0.510 | 0.00% | 4.25% |
| SIIT Dynamic Asset Allocation | SDLAX | 0.221 | 1.439 | 1.02% | 6.64% |
| SIIT World Select Equity Fund | SWSAX | - | 0.599 | 0.00% | 5.37% |
| SIIT U.S. Factor Allocation | SEHAX | 0.087 | 1.020 | 0.71% | 8.37% |

| | | | | | |
|--|-------|-------|---|-------|-------|
| Fixed Income Funds | | | | | |
| SIIT Core Fixed Income | SCOAX | - | - | 0.00% | 0.00% |
| SIIT Long Duration | LDLAX | - | - | 0.00% | 0.00% |
| SIIT Long Duration Credit | SLDAX | - | - | 0.00% | 0.00% |
| SIIT Emerging Markets Debt | SEDAX | - | - | 0.00% | 0.00% |
| SIIT High Yield Bond | SGYAX | 0.201 | - | 2.70% | 0.00% |
| SIIT Opportunistic Income | ENIAX | - | - | 0.00% | 0.00% |
| SIIT Limited Duration Bond | SLDBX | - | - | 0.00% | 0.00% |
| SIIT Ultra Short Duration Bond | SUSAX | - | - | 0.00% | 0.00% |
| SIIT Real Return | RRPAX | - | - | 0.00% | 0.00% |
| SIIT Multi-Asset Real Return | SEIAX | - | - | 0.00% | 0.00% |
| SIIT Intermediate Duration Credit Fund | SIDCX | - | - | 0.00% | 0.00% |

Capital gains distribution dates for SIIT funds are as follows:

Record Date: 12/15/2022 Ex-Date: 12/16/2022 Pay Date: 12/19/2022

| | | | | | |
|------------------------|--------------|-------|-------|-------|-------|
| Equity Fund | | | | | |
| Catholic Values Equity | CAVAX, CAVYX | 0.014 | 0.300 | 0.11% | 2.29% |

| | | | | | |
|------------------------------|--------------|---|---|-------|-------|
| Fixed Income Fund | | | | | |
| Catholic Values Fixed Income | CFVAX, CFVYX | - | - | 0.00% | 0.00% |

Capital gains distribution dates for Catholic Values Equity and Fixed Income funds are as follows:

Record Date: 12/15/2022 Ex-Date: 12/16/2022 Pay Date: 12/19/2022

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