

# SEI Core Fixed Income Fund (CT 1)

Fact Sheet / July 31, 2024



## Investment Strategy

The Core Fixed Income Fund, (the "Fund") is a collective trust that seeks current income consistent with the preservation of capital. The Fund will invest at least 80% of its net assets in fixed-income securities. The Fund will invest primarily in investment-grade U.S. corporate and government fixed-income securities, including mortgage-backed securities.

Investment-grade securities are those with an equivalent rating of BBB- or higher from a nationally recognized credit rating agency. To a limited extent, the Fund may invest in unrated securities or securities rated below investment grade.

### Collective Investment Trusts

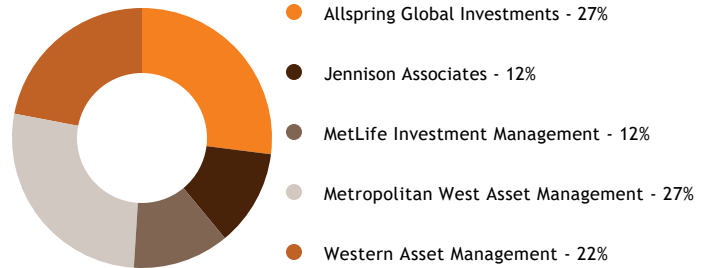
SEI Trust Company (the "Trustee") serves as the Trustee of the Fund and maintains ultimate fiduciary authority over the management of, and the investments made, in the Fund. The Fund is part of a Collective Investment Trust (the "Trust") operated by the Trustee. The SEI Core Strategies Collective Trust is a trust for the collective investment of assets of participating tax qualified pension and profit sharing plans and related trusts, and governmental plans as more fully described in the Declaration of Trust. The SEI Core Strategies Collective Trust is managed by SEI Trust Company, the Trustee, based on the investment advice of SEI Investments Management Corporation, the investment adviser to the Trust. As a bank collective trust, the SEI Core Strategies Collective Trust is exempt from registration as an investment company.

## Fund Details

Total Net Assets	\$42.98 Million
Share Class	CT 1
CUSIP	999911CS7
Inception Date	December 29, 2008
Expenses Before Waivers	0.43%
Expenses After Waivers*	0.40%

\* Fee waivers are voluntary and may be discontinued at any time.

## Manager Allocations



## Manager Details

	Start Date	Key Attributes
Allspring Global Investments	Oct 1, 2003	Superior bottom-up security selection skills
Jennison Associates	Apr 1, 2010	Robust process for sector and security selection
MetLife Investment Management	Jul 12, 2018	Bottom-up, fundamental credit research
Metropolitan West Asset Management	Jul 10, 2002	Blends top-down and bottom-up idea generation
Western Asset Management	Jun 17, 1996	Macro-driven investment process

## Performance Review

	Cumulative (%) as of Jul 31, 2024			Annualized (%) as of Jun 30, 2024				
	1 Month	3 Month	YTD	1 Year	3 Year	5 Year	10 Year	Since Inception
SEI Core Fixed Income Fund (CT 1)	2.55	5.49	1.78	2.62	-3.32	-0.09	1.50	3.57

## Calendar Year Returns (%)

	2023	2022	2021	2020	2019	2018	2017	2016
SEI Core Fixed Income Fund (CT 1)	6.17	-14.35	-1.65	9.16	9.28	-0.18	3.89	3.02

Past performance does not guarantee future results. Current performance may be higher or lower. The principal value and investment return of an investment will fluctuate so that shares, when redeemed, may be worth more or less than their original value.

To determine if the Fund is 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 Fund's Declaration of Trust. Read the Declaration of Trust carefully before investing.

For Plan Participant Use

## Portfolio Characteristics

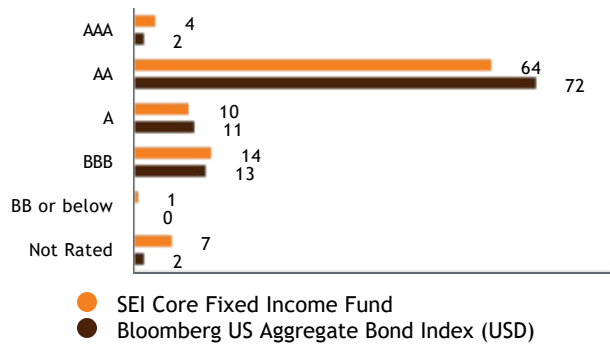
	Fund	Index
Effective Duration (Years)	6.42	6.00
Weighted Average Life (Years)	8.84	8.37
30-day SEC Yield (%)	4.58	N/A
Number of Holdings	3,445	13,627

## Top 10 Holdings (excluding cash)

	% of Net Assets
UNITED STATES TREASURY 4.00% 07/31/2029	4.42
UNITED STATES TREASURY 4.38% 05/15/2034	2.42
UNITED STATES TREASURY 4.63% 05/15/2044	2.17
UNITED STATES TREASURY 4.63% 05/15/2054	1.89
UNITED STATES TREASURY 4.38% 07/15/2027	1.50
UNITED STATES TREASURY 4.25% 06/30/2029	1.39
UNITED STATES TREASURY 2.00% 11/15/2041	0.91
FNMA 30YR UMBS SUPER 3.00% 09/01/2047	0.80
UMBS 30YR TBA(REG A) 6.00% 08/13/2024	0.78
UNITED STATES TREASURY 1.75% 08/15/2041	0.77

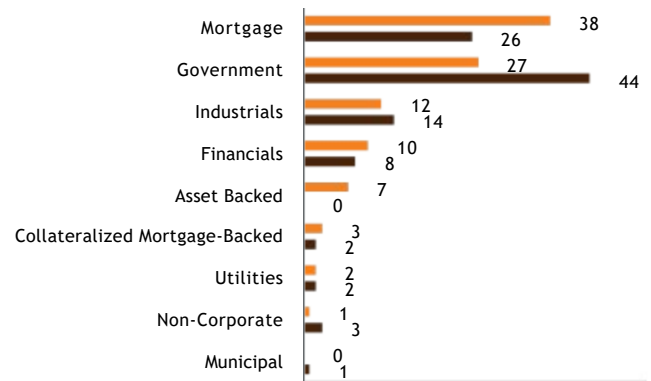
Holdings are subject to change.

## Credit Quality - (ex-cash) (% of portfolio)



The credit quality of a fund's holdings is derived using Standard & Poor's as the ratings source. The purpose of the ratings is to provide investors with a simple system of gradation by which relative creditworthiness of a fund's securities may be noted. Ratings are measured on a scale that generally ranges from AAA (highest) to D (lowest).

## Sectors - (ex-cash) (% of portfolio)



● SEI Core Fixed Income Fund  
● Bloomberg US Aggregate Bond Index (USD)

## Risk Information

There are risks involved with investing including loss of principal. There is no assurance that the objectives of any strategy or fund will be achieved or will be successful. No investment strategy, including diversification, can protect against market risk or loss.

Current and future portfolio holdings are subject to risk. Bonds and bond funds are subject to interest rate risk and will decline 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. The Fund may invest in derivatives, which are often more volatile than other investments and may magnify the Fund's gains or losses. In addition to the normal risks associated with investing, international investments may involve risk of capital loss from unfavorable fluctuation in currency values, from differences in generally accepted accounting principles or from social, 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.

## Glossary and Important Information

**30-day SEC Yield:** An annualized yield based on the most recent 30 day period and includes any principal value changes to TIPS securities to reflect changes in the government's official inflation rate. Changes in the inflation rate can cause the fund's yield to vary substantially from one month to the next. An extraordinarily high SEC yield may be attributable to a rise in the inflation rate, which might not be repeated. The unsubsidized 30-day SEC Yield is an approximation illustrating the effect to the 30-day SEC Yield if fees were not waived during that period.

**Effective Duration:** Duration is a measure of a security's price sensitivity to changes in interest rates. Specifically, duration measures the potential change in value of a bond that would result from a 1% change in interest rates. The shorter the duration of a bond, the less its price will potentially change as interest rates go up or down; conversely, the longer the duration of a bond, the more its price will potentially change.

**Weighted Average Life:** The average number of years for which each dollar of unpaid principal on a loan or mortgage remains outstanding.

For those SEI products which employ a multi-manager structure, SIMC is responsible for overseeing the sub-advisers and recommending their hiring, termination, and replacement.

The SEI Core Strategies Funds are collective trust funds not mutual funds. Collective trust funds are only available to qualified retirement plans and eliminate many of the administrative costs associated with retail and institutional mutual funds. A collective trust fund is exempt from SEC registration as an investment company under the Investment Company Act of 1940. The SEI Core Strategies Funds are managed by SEI Trust Company (STC), the trustee, based on the investment advice of SEI Investments Management Corporation (SIMC). STC and SIMC are wholly owned subsidiaries of SEI Investments Company. For more information on the collective trust funds, including fees and expenses, please read the disclosure document for the trust.

The Bloomberg U.S. Aggregate Bond Index is a benchmark index composed of U.S. securities in Treasury, Government-Related, Corporate, and Securitized sectors. It includes securities that are of investment-grade quality or better, and have at least one year to maturity.

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