Sensors 4-20 mA output, 15 ohms will provide 5 to 25 volts from the need to provide a voltage drop resistor. A resistance
In order to measure with meter in volts mode, you need to measure with meter in volts mode.

2 Wire Voltage Diagram

Read with the multimeter in current mode. The output of the sensor is current, and has to be

2 Wire Current Diagram