

Annual Asset Class Performance As of August 31, 2021

				Calen	dar Year	Perform	ance					Annualized Statis	tics (01/2	2006 - 08/20)21)
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020	CYTD (As of 08/21)		Return	Standard Deviation	Sharpe Ratio
Best ▲	15.99	18.64	38.82	14.07	15.02	21.95	27.19	10.19	31.49	21.32	33.94	S&P 500 Index - US Large Cap	10.81	14.85	0.69
	14.47	16.83	32.39	13.69	5.74	21.31	21.83	8.35	25.53	19.96	21.58	Russell 2000 Index - US Small Cap	9.54	19.96	0.50
	11.29	16.76	29.75	12.50	5.47	13.33	18.01	1.87	21.51	18.40	15.83	International Equity Custom Index - International	4.73	17.09	0.29
	7.84	16.35	21.52	11.32	1.38	11.96	15.21	0.44	17.64	10.88	10.05	Cambridge US PE Index - Private Equity	12.82	10.58	1.09
	2.11	16.00	15.29	7.66	0.55	10.16	14.65	0.01	13.88	10.65	9.40	NCREIF ODCE Index - Real Estate	6.55	7.55	0.73
	1.52	13.57	13.94	5.97	0.18	9.94	9.11	-4.02	13.47	7.97	6.15	HFRI FOF Comp Index	3.24	5.53	0.39
	0.66	10.94	8.96	4.89	-0.27	8.77	7.77	-4.25	8.72	7.51	6.12	Preferred Stock Custom Index	5.67	16.18	0.35
	-1.16	9.66	5.29	3.37	-0.69	4.50	7.62		8.64	3.12	5.32	MLP Custom Index	5.95	24.67	0.32
	-1.75	4.95	0.12	1.60	-4.41	2.65	4.12	-6.21	8.39	1.50	3.63	Bloomberg US Agg Bond Index - Fixed Income	4.25	3.20	0.95
	-4.18	4.79	-0.17	0.18	-5.66	1.94	3.54	-11.01	7.55	1.19	0.03	Bank Loans Custom Index	4.66	7.55	0.48
ļ	-5.72	4.21	-2.02	-3.87	-14.92	0.51	0.84	-11.67	5.34	0.67	-0.03	EMD Custom Index	4.80	12.20	0.35
Worst	-13.71	0.26	-8.98	-5.72	-35.07	0.38	-5.58	-14.20	2.47	-25.60	-0.69	JP Morgan Cash Custom Index - Cash Equiv	1.45	0.54	1.18

The International Equity Custom Index consists of the MSCI EAFE Index (USD) (Gross) through July 2010 and the MSCI ACW Ex US Index (USD) (Net) thereafter.

The Preferred Stock Custom Index consists of S&P U.S. Preferred Stock Index through 06/30/2021, and 60% ICE BofAML US IG Inst Capital Securities Index, 20% ICE BofAML Core Fixed Rate Preferred Securities Index, and 20% Bloomberg Barclays Developed Market USD Contingent Capital Index thereafter.

 $The \ MLP \ Custom \ Index \ consists \ of \ the \ S\&P \ MLP \ Index \ (TR) \ through \ 06/30/2019, \ the \ Alerian \ MLP \ Index \ through \ 12/31/2019, \ and \ 50\% \ Alerian \ MLP \ Index \ / \ 50\% \ Alerian \ Midstream \ Energy \ Index \ thereafter.$

The Bank Loans Custom Index consists of S&P LSTA Lvgd Loan Index through 06/30/2021, and the S&P LSTA US Lvgd Loan 100 Index thereafter.

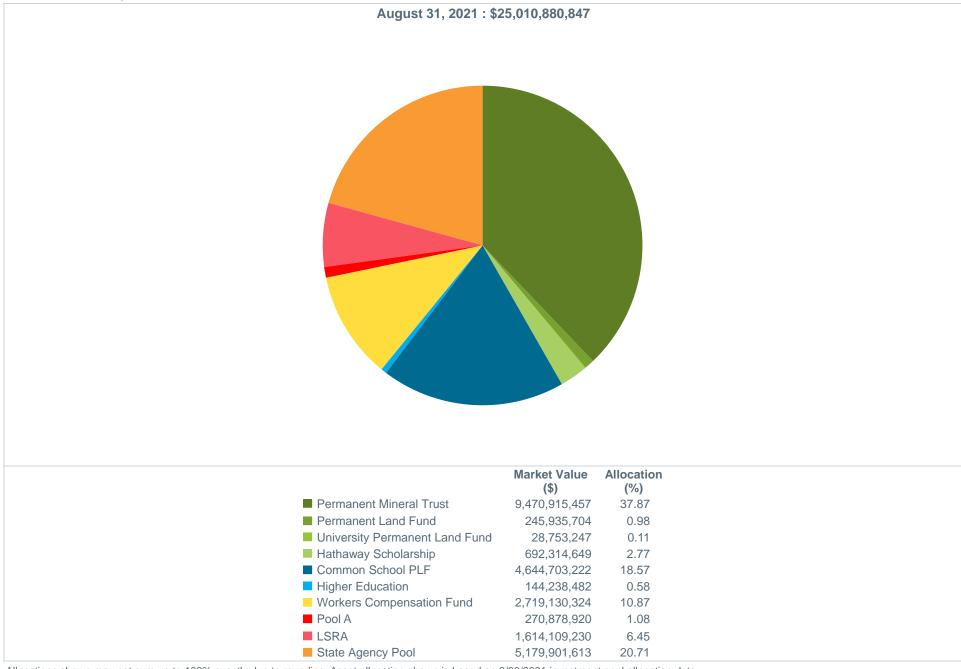
The EMD Custom Index consists of the JPM GBI-EM GbI Dvf'd Index through 02/29/2020, 70% JPM GBI-EM GbI Dvf'd Index / 30% JPM CEMBI Brd Dvf'd Index thereafter through 11/30/2020, and 1/3 JPM GBI-EM GbI Dvf'd Index, 1/3 JPM CEMBI Brd Dvf'd Index, and 1/3 JPM EMBI GbI Dvf'd Index thereafter.

The JP Morgan Cash Custom Index is calculated monthly using beginning of the month investment weights applied to each corresponding primary benchmark return.

The primary benchmark for JP Morgan Cash is the ICE BofAML 3 Mo US T-Bill Index and for JP Morgan Extd is the JP Morgan Blended Index through 06/30/2019, and the ICE BofAML 3 Mo US T-Bill Index thereafter.

The Cambridge US Private Equity Index is shown for informational purposes only. Due to availability of data, current quarter performance assumes a 0.00% return.





Allocations shown may not sum up to 100% exactly due to rounding. Asset allocation shown is based on 6/30/2021 investment pool allocation data.



Performance								
			Comparativ	e Performance				
	QTD	FYTD	CYTD	1 Year	3 Years	5 Years	10 Years	15 Years
Total Fund	0.8	0.8	6.7	12.4	7.5	6.3	5.7	5.5
Nyoming State Total Fund Index	0.5	0.5	6.3	11.9	7.3	6.0	5.5	5.2
Difference	0.3	0.3	0.4	0.5	0.2	0.3	0.2	0.3
			FYTD Asset	Class Returns				
All Cap US Equity Cu	Cap Equity stom Index						5.42% 5.49%	
US Small Russell	Cap Equity 2000 Index			-1.45%	1	.02%		
International Equity Cu	onal Equity stom Index				- 0.22	1.33% 2%		
Preferred Stock Cu	erred Stock stom Index				o.1	l.16% 73%		
MLP Cu	MLPs stom Index	-7.14 ⁹	5.89%					
Core F NCREIF ODCE Index (/	Real Estate AWA) (Net)				0.00	% %		
Div.He HFRI FOF C	dge Funds omp Index				- 0.3	2.12% 5%		
Core Fix Bloomberg US Agg I	ed Income Bond Index				_ 0	.99% .93%		
Bank Loans Cu	Bank Loans stom Index				- 0.29 - 0.34	9% 4%		
EMD Custom I	EMD Benchmark				<u> </u>	72% 89%		
Lor BB US Gov't Crdt LT I	ng Duration Bond Index					2.50% 2.47%		
BB US Gov't 1-3 Yr i	w Duration Bond Index				0.11 0.17	% %		
Opportunistic Inv. I	tunistic Inv. Benchmark			-1.74% -	0.5	1%		
	-10	.00%	-5.0	0%	0.00%	5.0	00%	10.009



Wyoming State Treasurer's Office Permanent Funds Performance

		Comp	arative Perfori	mance				
	QTD	FYTD	CYTD	1 Year	3 Years	5 Years	10 Years	15 Years
Permanent Mineral Trust	1.0	1.0	10.0	19.2	9.6	8.3	7.3	6.3
PMTF - Total Fund Index	0.5	0.5	9.6	18.4	9.2	8.0	7.1	5.9
Difference	0.5	0.5	0.4	0.8	0.4	0.3	0.2	0.4
70% MSCI ACW/30% B US Agg	2.5	2.5	10.7	19.5	12.0	11.1	9.0	6.9
Permanent Land Fund	1.1	1.1	9.7	18.6	9.5	8.1	7.1	6.1
PLF - Total Fund Index	0.5	0.5	9.6	18.4	9.2	7.9	7.0	5.8
Difference	0.6	0.6	0.1	0.2	0.3	0.2	0.1	0.3
University PLF	1.2	1.2	9.8	18.2	9.5	8.6	7.4	6.2
University PLF - Total Fund Index	0.5	0.5	9.6	18.4	9.2	8.3	7.3	5.9
Difference	0.7	0.7	0.2	-0.2	0.3	0.3	0.1	0.3
Hathaway Scholarship	1.0	1.0	10.0	18.5	9.4	7.8	6.7	N/A
Hathaway - Total Fund Index	0.5	0.5	9.6	18.4	9.2	7.6	6.6	N/A
Difference	0.5	0.5	0.4	0.1	0.2	0.2	0.1	N/A
Common School PLF	0.6	0.6	7.0	12.9	7.5	7.0	6.7	6.0
Common School - Total Fund Index	0.4	0.4	6.5	12.1	6.9	6.6	6.4	5.5
Difference	0.2	0.2	0.5	0.8	0.6	0.4	0.3	0.5
Higher Education	0.7	0.7	7.1	13.0	7.2	6.4	6.0	N/A
Higher Education - Total Fund Index	0.4	0.4	6.5	12.1	6.9	6.2	5.9	N/A
Difference	0.3	0.3	0.6	0.9	0.3	0.2	0.1	N/A
Workers Compensation Fund	1.4	1.4	5.2	10.0	9.9	7.4	6.1	6.1
Workers Comp - Total Fund Index	1.1	1.1	4.1	8.9	9.2	6.8	5.8	5.8
Difference	0.3	0.3	1.1	1.1	0.7	0.6	0.3	0.3
Difference	0.3	0.3	1.1	1.1	0.7	0.6	0.3	



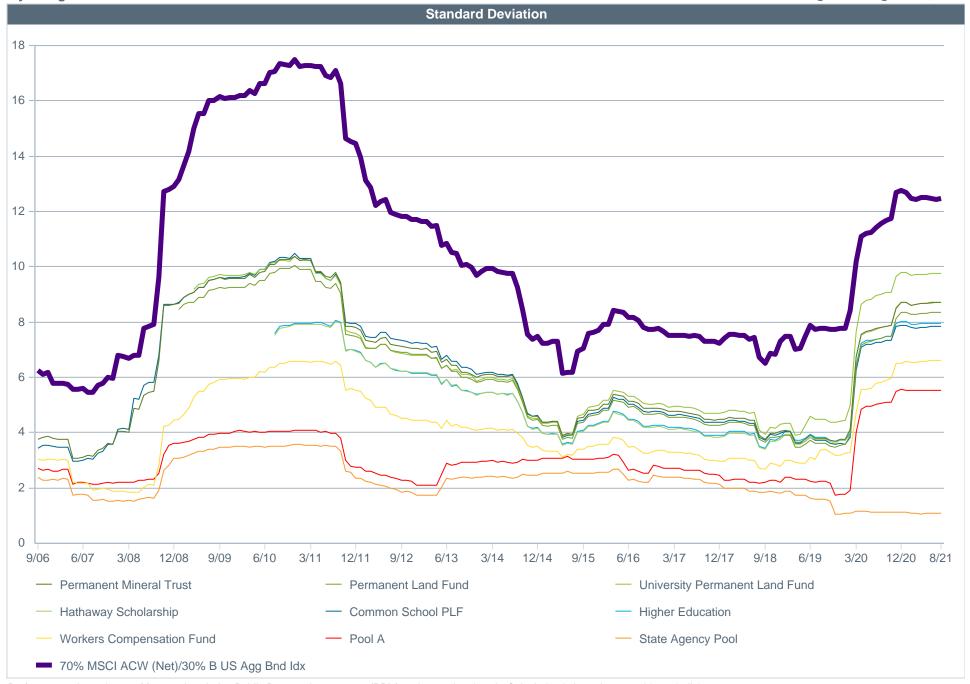


Wyoming State Treasurer's Office Non-Permanent Funds Performance

		Compara	ative Performa	ance				
	QTD	FYTD	CYTD	1 Year	3 Years	5 Years	10 Years	15 Years
LSRA Total Fund	0.9	0.9	4.6	8.7	N/A	N/A	N/A	N/A
LSRA - Total Fund Index	0.5	0.5	4.2	8.3	N/A	N/A	N/A	N/A
Difference	0.4	0.4	0.4	0.4	N/A	N/A	N/A	N/A
LSRA Long Term Reserve	1.4	1.4	14.4	27.2	N/A	N/A	N/A	N/A
LSRA LT Reserve - Total Fund Index	0.4	0.4	13.8	26.2	N/A	N/A	N/A	N/A
Difference	1.0	1.0	0.6	1.0	N/A	N/A	N/A	N/A
LSRA Int Term Reserve	0.9	0.9	-0.6	0.2	N/A	N/A	N/A	N/A
LSRA IT Reserve - Total Fund Index	0.9	0.9	-0.7	-0.1	N/A	N/A	N/A	N/A
Difference	0.0	0.0	0.1	0.3	N/A	N/A	N/A	N/A
LSRA Short Term Reserve	0.1	0.1	0.2	0.3	N/A	N/A	N/A	N/A
LSRA ST Reserve - Total Fund Index	0.2	0.2	0.1	0.2	N/A	N/A	N/A	N/A
Difference	-0.1	-0.1	0.1	0.1	N/A	N/A	N/A	N/A
Pool A	0.8	0.8	5.5	10.1	7.4	4.9	4.0	4.9
Pool A - Total Fund Index	0.6	0.6	4.9	8.9	6.7	4.1	3.7	4.6
Difference	0.2	0.2	0.6	1.2	0.7	0.8	0.3	0.3
State Agency Pool	0.2	0.2	0.1	0.2	2.7	2.0	2.4	3.5
State Agency Pool - AA Index	0.2	0.2	0.1	0.2	2.6	1.7	2.3	3.4
Difference	0.0	0.0	0.0	0.0	0.1	0.3	0.1	0.1

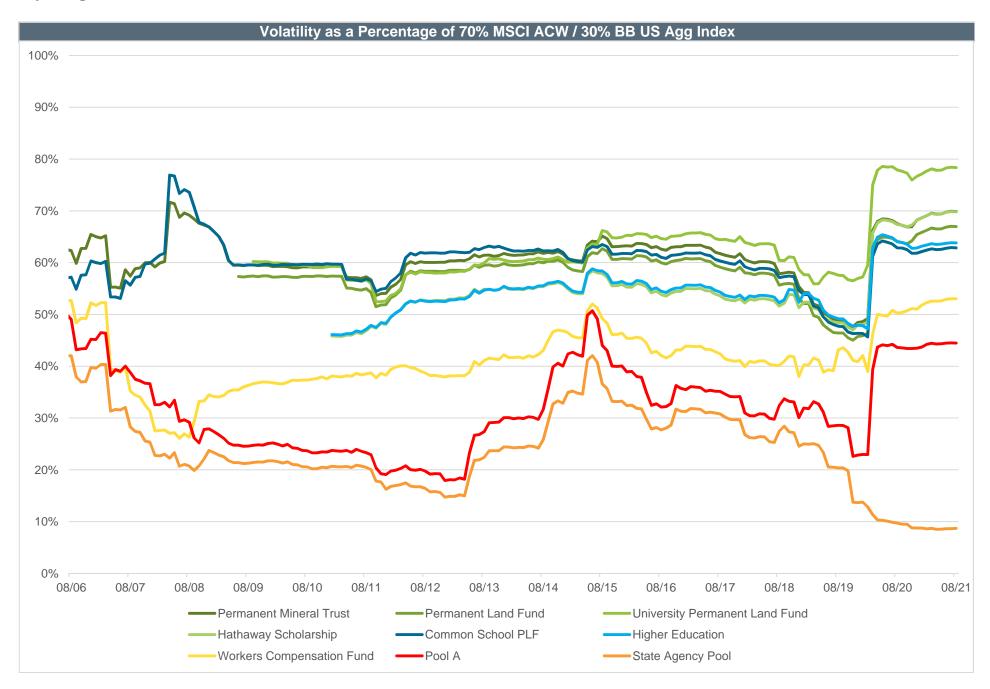












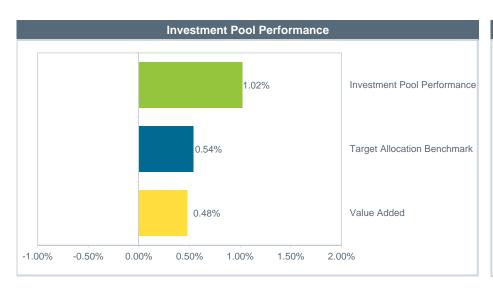
Performance shown is net of fees and excludes PPIs and operational cash. Calculation is based on monthly periodicity.

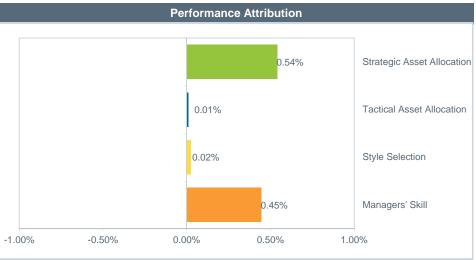


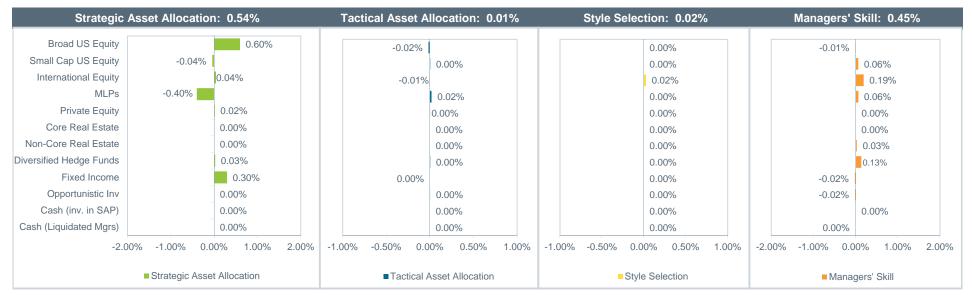
Performance shown is net of fees and excludes Public Purpose Investments (PPIs) and operational cash. Calculation is based on monthly periodicity.



Wyoming State Treasurer's Office Pool Attribution - IDP Methodology Permanent Mineral Trust Fund vs. Target Allocation Index FYTD Ending August 31, 2021

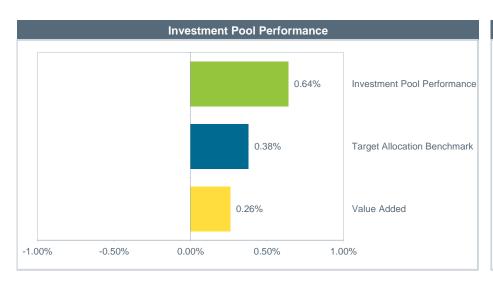


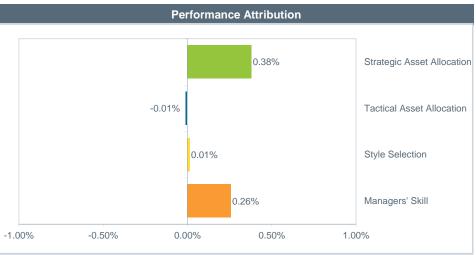


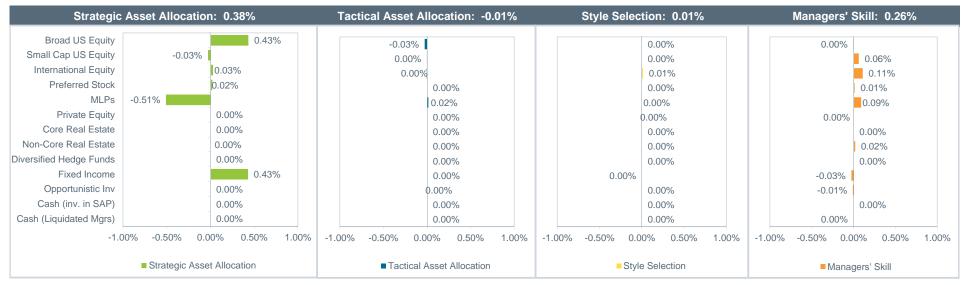




Wyoming State Treasurer's Office Pool Attribution - IDP Methodology Common School Permanent Land Fund vs. Target Allocation Index FYTD Ending August 31, 2021

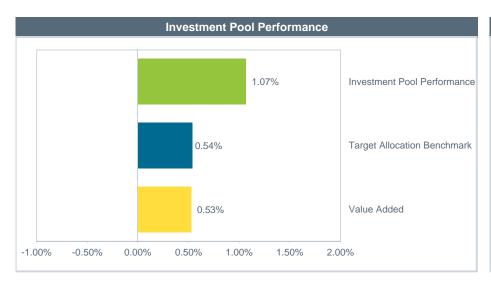


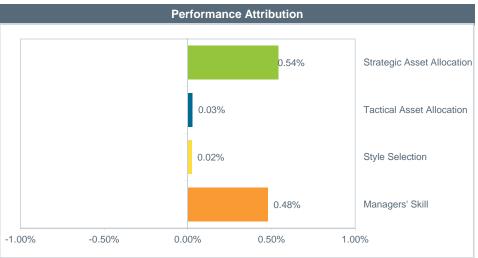


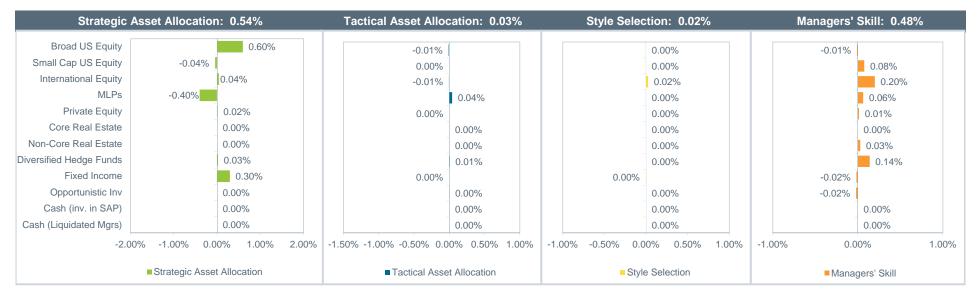




Wyoming State Treasurer's Office Pool Attribution - IDP Methodology Permanent Land Fund vs. Target Allocation Index FYTD Ending August 31, 2021

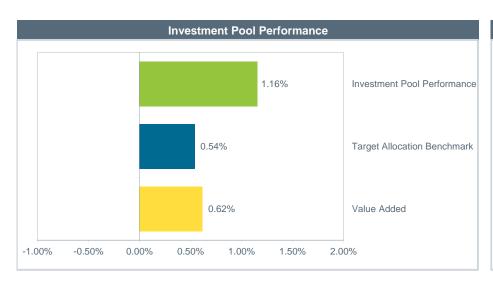


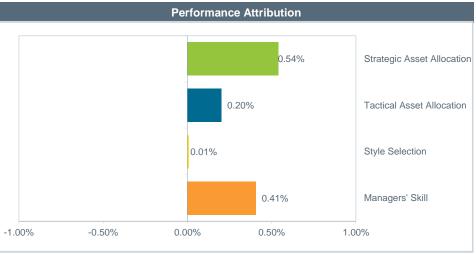


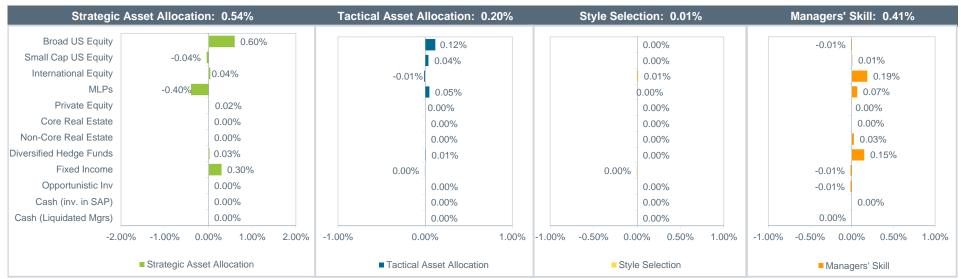




Wyoming State Treasurer's Office Pool Attribution - IDP Methodology University Permanent Land Fund vs. Target Allocation Index FYTD Ending August 31, 2021

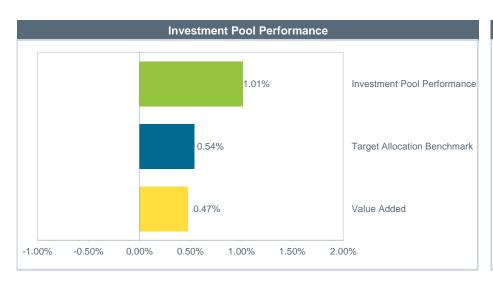


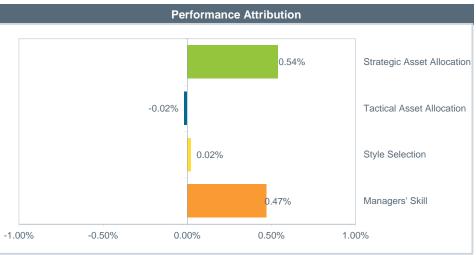


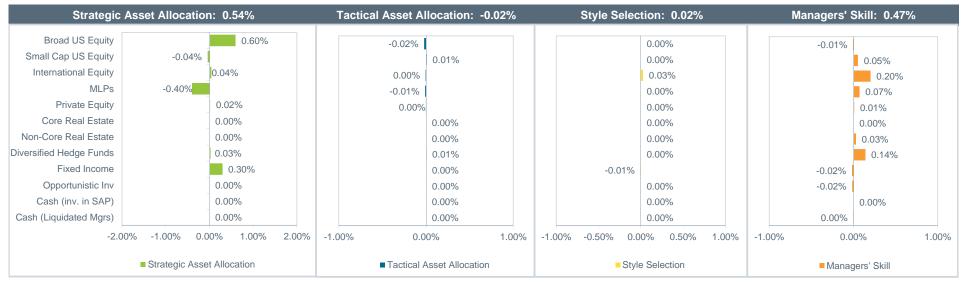




Wyoming State Treasurer's Office Pool Attribution - IDP Methodology Hathaway Scholarship Endowment Fund vs. Target Allocation Index FYTD Ending August 31, 2021

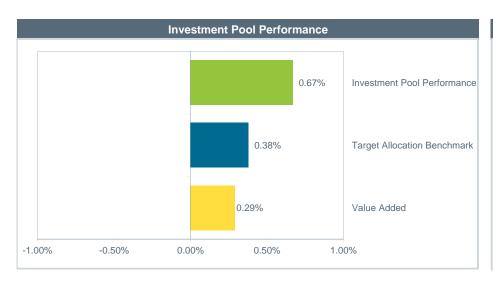


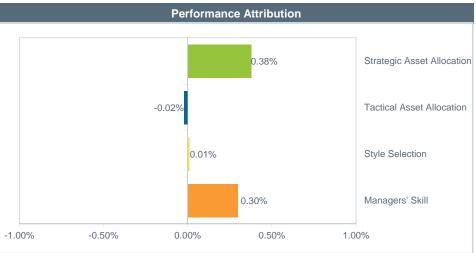


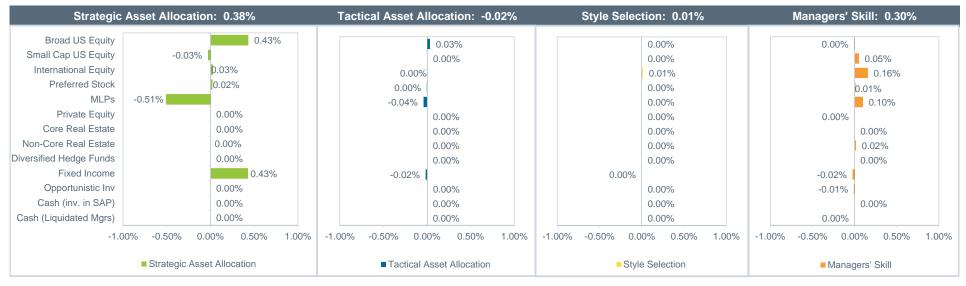




Wyoming State Treasurer's Office Pool Attribution - IDP Methodology Higher Education Endowment Fund vs. Target Allocation Index FYTD Ending August 31, 2021

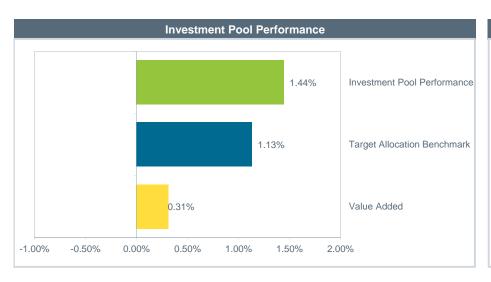


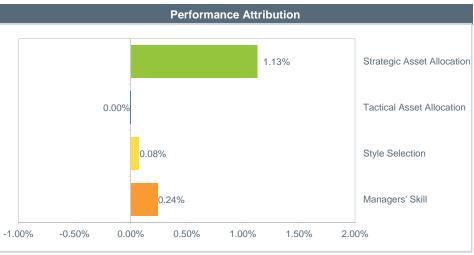


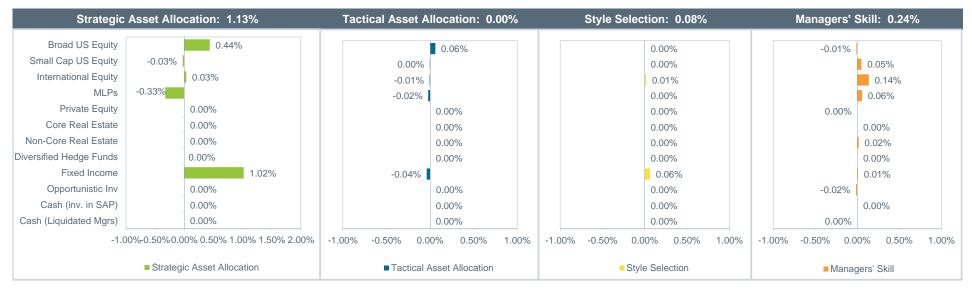




Wyoming State Treasurer's Office Pool Attribution - IDP Methodology Workers Compensation Fund vs. Target Allocation Index FYTD Ending August 31, 2021

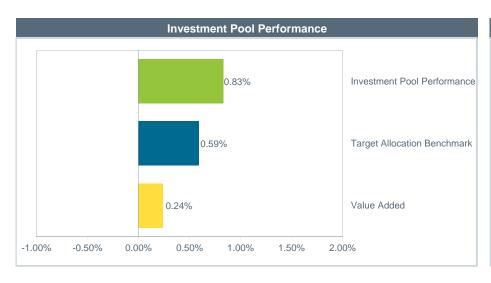


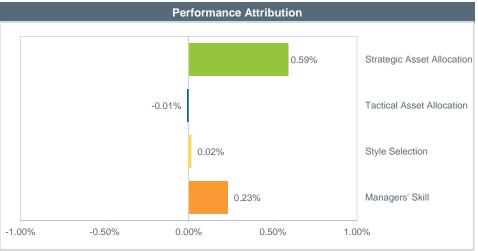


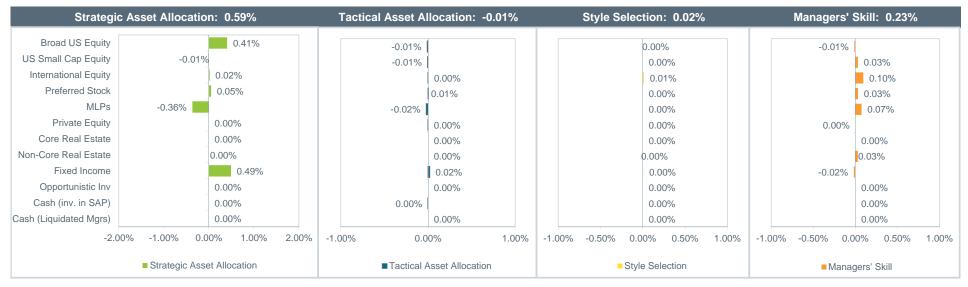




Wyoming State Treasurer's Office Pool Attribution - IDP Methodology Pool A vs. Target Allocation Index FYTD Ending August 31, 2021

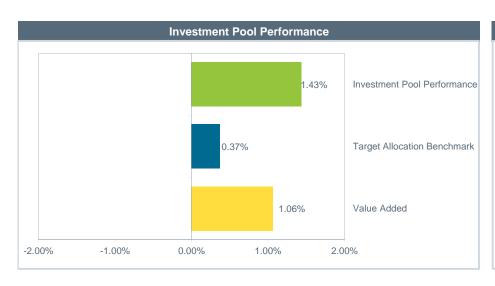


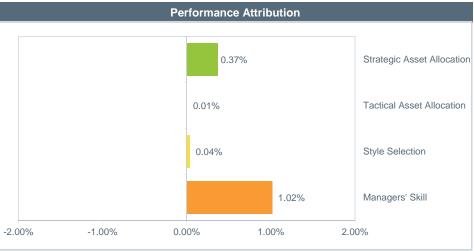


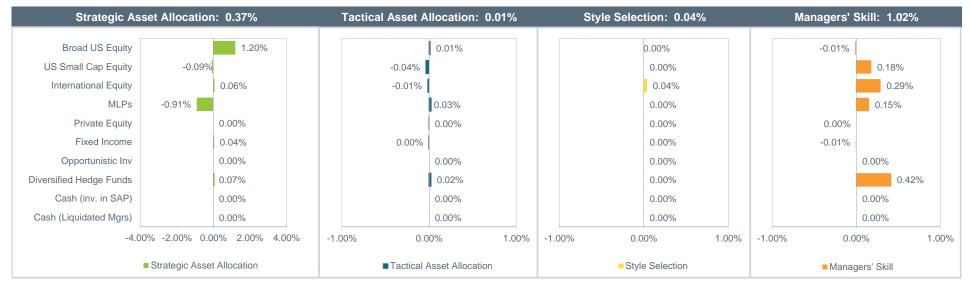




Wyoming State Treasurer's Office Pool Attribution - IDP Methodology LSRA LT Reserve vs. Target Allocation Index FYTD Ending August 31, 2021



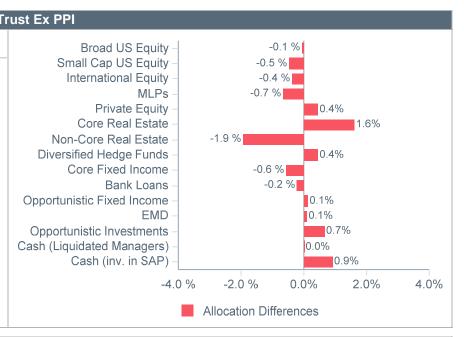






Wyoming State Treasurer's Office Permanent Funds - Long-Term Total Return Focus Asset Allocation vs. Long-Term Target

			Р	ermanent	Mineral T
	Allocation (\$000)	Allocation (%)	Minimum Range (%)	Target (%)	Maximum Range (%)
Permanent Mineral Trust Ex. PPI	9,346,314	100.0	-	100.0	-
Broad US Equity	1,023,226	10.9	5.5	11.0	16.5
Small Cap US Equity	236,781	2.5	1.5	3.0	4.5
International Equity	1,645,419	17.6	9.0	18.0	27.0
MLPs	452,215	4.8	2.8	5.5	8.3
Private Equity	788,982	8.4	4.0	8.0	12.0
Core Real Estate	713,175	7.6	3.0	6.0	9.0
Non-Core Real Estate	285,291	3.1	2.5	5.0	7.5
Diversified Hedge Funds	742,828	7.9	3.8	7.5	11.3
Core Fixed Income	2,281,850	24.4	12.5	25.0	37.5
Bank Loans	539,809	5.8	3.0	6.0	9.0
Opportunistic Fixed Income	11,509	0.1	0.0	0.0	5.0
EMD	477,014	5.1	2.5	5.0	7.5
Opportunistic Investments	61,856	0.7	0.0	0.0	5.0
Cash (Liquidated Managers)	580	0.0	0.0	0.0	0.0
Cash (inv. in SAP)	85,781	0.9	0.0	0.0	5.0



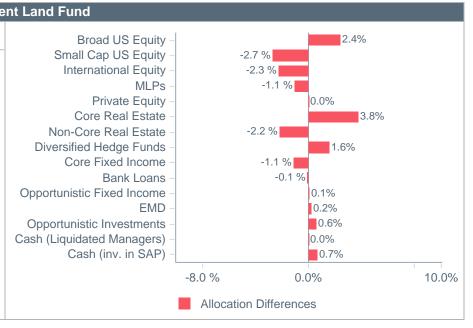
				Perm	nanent Land	l Fund		
	Allocation (\$000)	Allocation (%)	Minimum Range (%)	Target (%)	Maximum Range (%)	Broad US Equity -	-0.1 %	1
Permanent Land Fund	245,936	100.0	-	100.0	-	Small Cap US Equity -	0.0%	
Broad US Equity	26,911	10.9	5.5	11.0	16.5	International Equity –	-0.3 %	
Small Cap US Equity	7,328	3.0	1.5	3.0	4.5	MLPs -	-1.0 %	l
International Equity	43,497	17.7	9.0	18.0	27.0	Private Equity –	-0.6 %	
MLPs	11,150	4.5	2.8	5.5	8.3	Core Real Estate -		1.8%
Private Equity	18,303	7.4	4.0	8.0	12.0	Non-Core Real Estate -	-2.0 %	
Core Real Estate	19,065	7.8	3.0	6.0	9.0	Diversified Hedge Funds -		0.8%
Non-Core Real Estate	7,376	3.0	2.5	5.0	7.5	Core Fixed Income -	-1.3 %	
Diversified Hedge Funds	20,515	8.3	3.8	7.5	11.3	Bank Loans -	0.0%	1
Core Fixed Income	58,248	23.7	12.5	25.0	37.5	Opportunistic Fixed Income -		0.1%
Bank Loans	14,633	6.0	3.0	6.0	9.0	EMD -		0.2%
Opportunistic Fixed Income	215	0.1	0.0	0.0	5.0	Opportunistic Investments –		0.9%
EMD	12,776	5.2	2.5	5.0	7.5	Cash (Liquidated Managers) -		0.0%
Opportunistic Investments	2,135	0.9	0.0	0.0	5.0	Cash (inv. in SAP)		1.5%
Cash (Liquidated Managers)	14	0.0	0.0	0.0	0.0	, , ,		
Cash (inv. in SAP)	3,771	1.5	0.0	0.0	5.0	-4.0 %	6 - 2.0 % 0.	0% 2.0% 4.0%
							Allocation Differen	ces

Allocations shown may not sum up to 100% exactly due to rounding. Market value shown for PMTF excludes Public Purpose Investments (PPIs). Asset allocation shown is based on 6/30/2021 investment pool allocation data.



Wyoming State Treasurer's Office Permanent Funds - Long-Term Total Return Focus Asset Allocation vs. Long-Term Target

				University	y Permane
	Allocation (\$000)	Allocation (%)	Minimum Range (%)	Target (%)	Maximum Range (%)
University Permanent Land Fund	28,753	100.0	-	100.0	-
Broad US Equity	3,861	13.4	5.5	11.0	16.5
Small Cap US Equity	80	0.3	1.5	3.0	4.5
International Equity	4,526	15.7	9.0	18.0	27.0
MLPs	1,277	4.4	2.8	5.5	8.3
Private Equity	2,309	8.0	4.0	8.0	12.0
Core Real Estate	2,816	9.8	3.0	6.0	9.0
Non-Core Real Estate	802	2.8	2.5	5.0	7.5
Diversified Hedge Funds	2,610	9.1	3.8	7.5	11.3
Core Fixed Income	6,864	23.9	12.5	25.0	37.5
Bank Loans	1,695	5.9	3.0	6.0	9.0
Opportunistic Fixed Income	24	0.1	0.0	0.0	5.0
EMD	1,509	5.2	2.5	5.0	7.5
Opportunistic Investments	180	0.6	0.0	0.0	5.0
Cash (Liquidated Managers)	2	0.0	0.0	0.0	0.0
Cash (inv. in SAP)	201	0.7	0.0	0.0	5.0



				Hat	thaway Sch	olarship				
	Allocation (\$000)	Allocation (%)	Minimum Range (%)	Target (%)	Maximum Range (%)	Broad US Equity -	-0.2	%		
Hathaway Scholarship	692,315	100.0	-	100.0	-	Small Cap US Equity –	-0.8 %			
Broad US Equity	74,937	10.8	5.5	11.0	16.5	International Equity –		0.3%		
Small Cap US Equity	15,083	2.2	1.5	3.0	4.5	MLPs -	-0.3	%		
International Equity	126,782	18.3	9.0	18.0	27.0	Private Equity –	-0.8 %			
MLPs	36,003	5.2	2.8	5.5	8.3	Core Real Estate -			1.8%	
Private Equity	49,805	7.2	4.0	8.0	12.0	Non-Core Real Estate –	-1.9 %			
Core Real Estate	54,243	7.8	3.0	6.0	9.0	Diversified Hedge Funds -		0.99	%	
Non-Core Real Estate	21,384	3.1	2.5	5.0	7.5	Core Fixed Income –	-0.8 %			
Diversified Hedge Funds	58,203	8.4	3.8	7.5	11.3	Bank Loans -		0.0%		
Core Fixed Income	167,772	24.2	12.5	25.0	37.5	Opportunistic Fixed Income –		0.1%		
Bank Loans	41,771	6.0	3.0	6.0	9.0	EMD -		0.3%		
Opportunistic Fixed Income	703	0.1	0.0	0.0	5.0	Opportunistic Investments -		0.7%)	
EMD	36,452	5.3	2.5	5.0	7.5	Cash (Liquidated Managers) -		0.0%		
Opportunistic Investments	4,666	0.7	0.0	0.0	5.0	Cash (inv. in SAP) -		0.6%		
Cash (Liquidated Managers)	44	0.0	0.0	0.0	0.0	500/	0.0.0/	0.00/	0.00/	OO/
Cash (inv. in SAP)	4,465	0.6	0.0	0.0	5.0	-5.0 %	-3.0 %	0.0%	3.0%	5.0%
							Allocation Differe	nces		





0.7%

0.0% 0.5%

0.0%

0.1% 0.1% 0.4% 0.0%

1.6%

4.0%

				Comm	on School	PLF Ex. PPI		
	Allocation (\$000)	Allocation (%)	Minimum Range (%)	Target (%)	Maximum Range (%)	Broad US Equity -	-0.4 %	
Common School PLF Ex. PPI	4,626,343	100.0	-	100.0	-	Small Cap US Equity –	0.0%	6
Broad US Equity	349,506	7.6	4.0	8.0	12.0	International Equity –	-0.1 %	
Small Cap US Equity	91,135	2.0	1.0	2.0	3.0	Preferred Stock -		
International Equity	550,315	11.9	6.0	12.0	18.0	MLPs -	-0.8 %	
Preferred Stock	172,548	3.7	1.5	3.0	4.5	Private Equity –		0.0%
MLPs	286,470	6.2	3.5	7.0	10.5	Core Real Estate -		0
Private Equity	1,712	0.0	0.0	0.0	0.0	Non-Core Real Estate	-0.7 %	
Core Real Estate	530,652	11.5	5.5	11.0	16.5	Diversified Hedge Funds -		0.0%
Non-Core Real Estate	105,049	2.3	1.5	3.0	4.5	Core Fixed Income -	-1.0 %	
Diversified Hedge Funds	-	0.0	0.0	0.0	0.0	Bank Loans -	-0.4 %	
Core Fixed Income	1,574,903	34.0	17.5	35.0	52.5	Opportunistic Fixed Income -	_	0.19
Bank Loans	537,657	11.6	6.0	12.0	18.0	EMD -		0.19
Opportunistic Fixed Income	4,367	0.1	0.0	0.0	5.0	Opportunistic Investments		0.4
EMD	330,122	7.1	3.5	7.0	10.5	Cash (Liquidated Managers)		0.0%
Opportunistic Investments	16,644	0.4	0.0	0.0	5.0	Cash (inv. in SAP)		
Cash (Liquidated Managers)	280	0.0	0.0	0.0	0.0			
Cash (inv. in SAP)	74,986	1.6	0.0	0.0	5.0		-3.0 % 0	.0%
							Allocation Difference	es

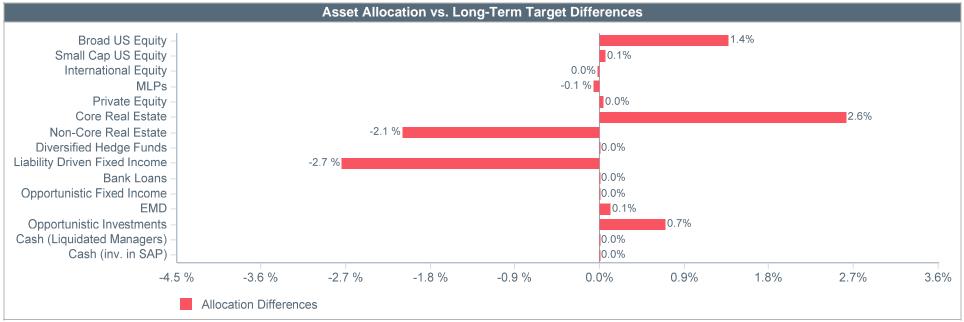
					Higher Edu	cation			
	Allocation (\$000)	Allocation (%)	Minimum Range (%)	Target (%)	Maximum Range (%)	Broad US Equity -	-	0.6%	
Higher Education	144,238	100.0	-	100.0	-	Small Cap US Equity	-	-0.4 %	
Broad US Equity	12,445	8.6	4.0	8.0	12.0	International Equity - Preferred Stock -		0.3%	
Small Cap US Equity	2,374	1.6	1.0	2.0	3.0	MLPs -		-0.2 %	
International Equity	19,022	13.2	6.0	12.0	18.0	Private Equity -		0.0%	
Preferred Stock	4,792	3.3	1.5	3.0	4.5	Core Real Estate	_	0.9%	
MLPs	9,841	6.8	3.5	7.0	10.5	Non-Core Real Estate		0.9 %	
Private Equity	65	0.0	0.0	0.0	0.0	Diversified Hedge Funds -	_	0.0%	
Core Real Estate	17,127	11.9	5.5	11.0	16.5	Core Fixed Income	-2.9 %		
Non-Core Real Estate	3,071	2.1	1.5	3.0	4.5	Bank Loans -	-C	0.9 %	
Diversified Hedge Funds	-	0.0	0.0	0.0	0.0	Opportunistic Fixed Income -	_	0.1%	
Core Fixed Income	46,321	32.1	17.5	35.0	52.5	EMD -	-	-0.2 %	
Bank Loans	15,950	11.1	6.0	12.0	18.0	Opportunistic Investments -	-	0.4%	
Opportunistic Fixed Income	145	0.1	0.0	0.0	5.0	Cash (Liquidated Managers)		0.0%	
EMD	9,779	6.8	3.5	7.0	10.5	Cash (inv. in SAP) -		1.9%	- I
Opportunistic Investments	549	0.4	0.0	0.0	5.0		-3.0 %	0.0% 4	.0%
Cash (Liquidated Managers)	9	0.0	0.0	0.0	0.0		_		
Cash (inv. in SAP)	2,749	1.9	0.0	0.0	5.0		Allocation	Differences	

Allocations shown may not sum up to 100% exactly due to rounding. Market value shown for CSPLF excludes Public Purpose Investments (PPIs). Asset allocation shown is based on 6/30/2021 investment pool allocation data.



Wyoming State Treasurer's Office Permanent Funds - Workers' Compensation Fund Asset Allocation vs. Long-Term Target

	Asset A	Allocation vs. Long-Ter	m Target		
	Allocation (\$000)	Allocation (%)	Minimum Range (%)	Target (%)	Maximum Range (%)
Workers Compensation Fund	2,719,130	100.00	-	100.00	-
Broad US Equity	254,844	9.37	4.00	8.00	12.00
Small Cap US Equity	56,033	2.06	1.00	2.00	3.00
International Equity	339,200	12.47	6.25	12.50	18.75
MLPs	120,684	4.44	2.25	4.50	6.75
Private Equity	1,118	0.04	0.00	0.00	0.00
Core Real Estate	193,650	7.12	2.25	4.50	6.75
Non-Core Real Estate	51,791	1.90	2.00	4.00	6.00
Diversified Hedge Funds	-	0.00	0.00	0.00	0.00
Liability Driven Fixed Income	1,611,417	59.26	31.00	62.00	93.00
Bank Loans	-	0.00	0.00	0.00	0.00
Opportunistic Fixed Income	13	0.00	0.00	0.00	5.00
EMD	71,059	2.61	1.25	2.50	3.75
Opportunistic Investments	19,168	0.70	0.00	0.00	5.00
Cash (Liquidated Managers)	108	0.00	0.00	0.00	0.00
Cash (inv. in SAP)	45	0.00	0.00	0.00	5.00



Allocations shown may not sum up to 100% exactly due to rounding. Asset allocation shown is based on 6/30/2021 investment pool allocation data.



Wyoming State Treasurer's Office Non-Permanent Funds - LSRA Asset Allocation vs. Long-Term Target

LSRA Short Term Reserve

Low Duration Fixed Income

		Total LSRA				
		As: Alloc (\$0	ation	Ass Alloc (%	ation	
LSRA		1,614	1,109	100	0.00	
Broad US Equity		144	1,826	3	3.97	
Small Cap US Equity		50	0,204	3.11		
nternational Equity			0,035	g	0.30	
Core Fixed Income			0,857).17	
Bank Loans			3,022		1.52	
Low Duration Fixed Income			7,876).85	
Private Equity		431	499		0.03	
MLPs		7/	1,596		i.44	
			5,328			
Diversified Hedge Funds		140	0,320		0.07	
Opportunistic Investments		,	-		0.00	
Cash (inv. in SAP)		LSRA Long Term Re	3,866).55	
	Asset	Asset	Minimum	Tavast	Maximum	
	Asset Allocation (\$000)	Allocation (%)	Allocation (%)	Target Allocation (%)	Allocation (%)	
SRA Long Term Reserve	645,377	100.00	=	100.00	_	
Broad US Equity	144,826	22.44	17.00	22.00	27.00	
Small Cap US Equity	50,204	7.78	4.00	6.00	8.00	
nternational Equity	150,035	23.25	21.00	28.00	35.00	
Bank Loans	73,022	11.31	10.00	12.50	15.00	
Private Equity	499	0.08	0.00	0.00	0.00	
/ILPs	71,596	11.09	10.00	12.50	15.00	
Diversified Hedge Funds	146,328	22.67	15.00	19.00	23.00	
Opportunistic Investments	-	0.00	0.00	0.00	0.00	
Cash (inv. in SAP)	8,866	1.37 LSRA Intermediate Terr	n Reserve	0.00	0.00	
	Asset	Asset	Minimum	Target	Maximum	
	Allocation (\$000)	Allocation (%)	Allocation (%)	Allocation (%)	Allocation (%)	
SRA Intermediate Term Reserve	470,857	100.00	-	100.00	-	
Core Fixed Income	470,857	100.00	100.00	100.00	100.00	
		LSRA Short Term Ro				
	Asset Allocation	Asset Allocation	Minimum Allocation	Target Allocation	Maximum Allocation	

Allocations shown may not sum up to 100% exactly due to rounding. The Total LSRA pool has no target allocation. Asset allocation shown is based on 6/30/2021 investment pool allocation data.

(\$000)

497,876

497,876



(%)

100.00

(%)

100.00

(%)

100.00

100.00

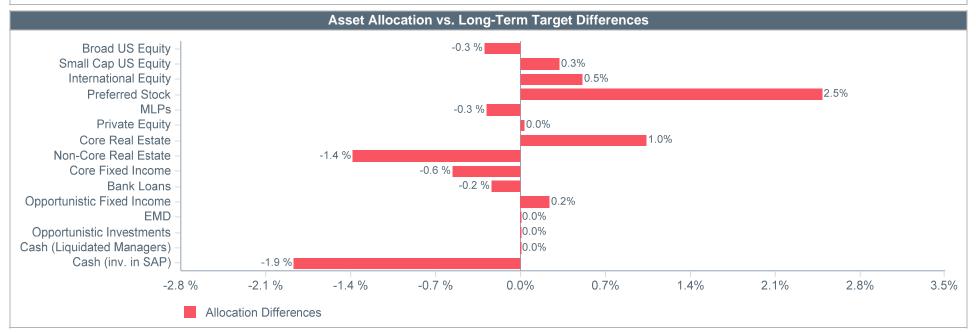
(%)

100.00

100.00

Wyoming State Treasurer's Office Non-Permanent Funds - Pool A Investment Account Asset Allocation vs. Long-Term Target

	Asse	t Allocation vs. Long-Te	erm Target		
	Allocation (\$000)	Allocation (%)	Minimum Range (%)	Target (%)	Maximum Range (%)
Pool A	270,879	100.00	-	100.00	-
Broad US Equity	19,521	7.21	3.75	7.50	11.25
Small Cap US Equity	3,580	1.32	0.50	1.00	1.50
International Equity	21,698	8.01	3.75	7.50	11.25
Preferred Stock	25,700	9.49	3.50	7.00	10.50
MLPs	12,785	4.72	2.50	5.00	7.50
Private Equity	83	0.03	0.00	0.00	0.00
Core Real Estate	13,654	5.04	2.00	4.00	6.00
Non-Core Real Estate	7,089	2.62	2.00	4.00	6.00
Core Fixed Income	131,201	48.44	24.50	49.00	73.50
Bank Loans	26,444	9.76	5.00	10.00	15.00
Opportunistic Fixed Income	659	0.24	0.00	0.00	5.00
EMD	-	0.00	0.00	0.00	0.00
Opportunistic Investments	-	0.00	0.00	0.00	5.00
Cash (Liquidated Managers)	1	0.00	0.00	0.00	0.00
Cash (inv. in SAP)	8,464	3.12	2.50	5.00	7.50

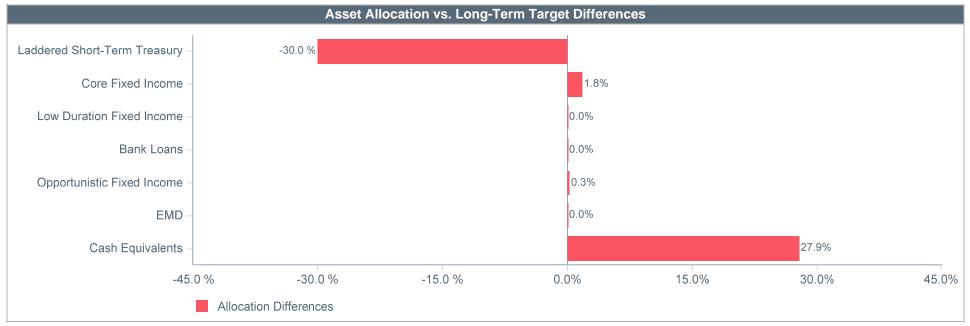


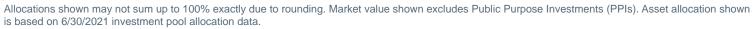
Allocations shown may not sum up to 100% exactly due to rounding. Asset allocation shown is based on 6/30/2021 investment pool allocation data.



Wyoming State Treasurer's Office Non-Permanent Funds - State Agency Pool Asset Allocation vs. Long-Term Target

Asset Allo	ocation vs. Long-Term	Asset Allocation vs. Long-Term Target													
Allocation (\$000)	Allocation (%)	Minimum Range (%)	Target (%)	Maximum Range (%)											
5,120,252	100.00	-	100.00	-											
3,584,483	70.01	100.00	100.00	100.00											
93,269	1.82	0.00	0.00	0.00											
60	0.00	0.00	0.00	0.00											
-	0.00	0.00	0.00	0.00											
15,075	0.29	0.00	0.00	0.00											
-	0.00	0.00	0.00	0.00											
1,427,364	27.88	0.00	0.00	0.00											
	Allocation (\$000) 5,120,252 3,584,483 93,269 60 - 15,075	Allocation (\$000) (%) 5,120,252 100.00 3,584,483 70.01 93,269 1.82 60 0.00 - 0.00 15,075 0.29 - 0.00	Allocation (\$000) Allocation (%) Minimum Range (%) 5,120,252 100.00 - 3,584,483 70.01 100.00 93,269 1.82 0.00 60 0.00 0.00 - 0.00 0.00 15,075 0.29 0.00 - 0.00 0.00	Allocation (\$000) Allocation (%) Minimum Range (%) Target (%) 5,120,252 100.00 - 100.00 3,584,483 70.01 100.00 100.00 93,269 1.82 0.00 0.00 60 0.00 0.00 0.00 - 0.00 0.00 0.00 15,075 0.29 0.00 0.00 - 0.00 0.00 0.00											







Wyoming State Treasurer's Office Asset Allocation, Performance & Schedule of Investable Assets

Asset Al	llocation & Performance									
	Allocation		Performance (%)							
	Market Value (\$)	%	FYTD							
Total Fund	25,010,880,847	100.00	0.80							
All Cap US Equity Composite	1,908,113,698	7.63	5.42							
State Street All Cap	1,798,081,370	7.19	5.48							
Domestic Equity Quantamental	56,056,477	0.22	3.90							
Domestic Equity Quantitative	53,975,851	0.22	5.24							
UW Portfolio Mgmt Program	1,962,336	0.01	5.40							
Small Cap US Equity Composite	462,597,767	1.85	1.02							
Van Berkom	251,747,955	1.01	2.54							
BlackRock Small Cap	157,005,325	0.63	-1.28							
Small Cap Equity Quantamental	53,798,549	0.22	1.46							
Small Cap Equity Quantitative	45,938	0.00	N/A							
Int'l Equity Composite	2,900,494,225	11.60	1.33							
Northern Trust	1,238,649,414	4.95	0.10							
Arrowstreet	938,276,786	3.75	2.48							
Harding Loevner	723,568,025	2.89	2.36							
Preferred Stock Composite	203,039,786	0.81	1.16							
Cohen & Steers Preferred Stock	203,039,786	0.81	1.16							
MLPs Composite	1,002,020,866	4.01	-5.89							
Harvest Fund Advisors	501,890,077	2.01	-5.07							
Harvest Fund Advisors Passive	500,130,789	2.00	-6.73							
Private Equity Composite	862,875,221	3.45	N/A							
Access Venture Partners II	2,810,913	0.01	N/A							
Cheyenne Equity Capital Fund, L.P.	192,546,114	0.77	N/A							
Hamilton Lane Nowood Fund, L.P.	150,621,896	0.60	N/A							
Neuberger Berman Sauger Fund, L.P.	235,634,398	0.94	N/A							
BlackRock LTPC, L.P.	245,306,321	0.98	N/A							
Valor Equity Partners V LP	33,868,594	0.30	N/A							
GTCR Fund XIII	2,086,985	0.01	N/A							
Real Estate Composite	2,026,233,257	8.10	N/A							
Clarion Lion	924,082,345	3.69	0.00							
UBS Trumbull	213,829,651	0.85	0.00							
MS Prime	406,469,350	1.63	0.00							
SC Capital	110,493,553	0.44	N/A							
Realterm	171,110,349	0.44	N/A							
M&G	15,440,690	0.06	N/A							
Northwood	176,259,308	0.06	N/A N/A							
Nortnwood WestRiver	, ,	0.70	N/A N/A							
wesivivei	8,548,011	0.03	IN/A							

	Allocation		Performance (%
	Market Value (\$)	%	FYTD
Diversified Hedge Funds Composite	970,483,210	3.88	2.12
PAAMCO - Jackalope Fund	2,807,023	0.01	N/A
Grosvenor Diversified Hedge Funds	339,552,960	1.36	1.76
nternal Diversified Hedge Funds	628,123,227	2.51	2.33
Core Fixed Income Composite	5,624,001,994	22.49	0.99
nternal Intermediate Gov't Fixed Income	1,179,771,252	4.72	1.09
Payden & Rygel IGC	688,873,631	2.75	1.02
JP Morgan MBS	713,977,600	2.85	0.43
PIMCO	3,041,379,511	12.16	0.94
Laddered Treasury Composite	3,584,483,111	14.33	0.14
nternal Ladder Portfolio	3,584,483,111	14.33	0.14
Bank Loans Composite	1,250,980,708	5.00	0.29
Credit Suisse	500,273,499	2.00	0.29
Octagon	750,707,209	3.00	0.29
Emerging Market Debt Composite	938,712,620	3.75	0.72
Global Evolution	141,031,908	0.56	0.30
Global Evolution Hard	195,427,756	0.78	1.37
Goldman Sachs	224,303,052	0.90	0.90
Eaton Vance	227,391,942	0.91	0.85
Finisterre	150,557,963	0.60	-0.16
Long Duration Fixed Income Composite	818,699,644	3.27	2.50
Internal Long Duration Fixed Income	330,461,009	1.32	3.20
Metlife	488,238,636	1.95	2.03
Low Duration Fixed Income Composite	497,935,519	1.99	0.11
Internal Low Duration Fixed Income	497,935,519	1.99	0.11
Grosvenor Silvery Lupine Fund	32,709,657	0.13	0.38
	105,197,823	0.13	-1.74
Grosvenor Opportunistic Class D Cash Equivalents	1,617,728,576	6.47	0.01
Fisher Investments	765,453	0.00	N/A
State Street Low Duration	29,699	0.00	N/A
Allianz Global Investors			N/A
	36,297	0.00	N/A N/A
Neuberger Berman Credit	574,056	0.00	
Cornerstone	2,354	0.00	N/A
TA Associates Realty	26,117	0.00	N/A
Seix	1,520	0.00	N/A
nternal Equity Russell 2000	1,095	0.00	N/A

	Schedule of Investabl	e Assets - Total Fund Co	omposite Ex Public Purp	ose Investments	
Periods Ending	Beginning Market Value (\$)	Net Cash Flow (\$)	Gain/Loss (\$)	Ending Market Value (\$)	Unit Value
FYTD	24,771,436,771	-147,843,433	184,676,679	24,808,270,017	100.75

Allocations may not sum up to 100% exactly due to rounding. Performance shown is net of fees and excludes Public Purpose Investments (PPIs) and operational cash. Market value shown for Public Purpose Investments (PPIs) is as of 6/30/2021. Investment manager fees are accounted for on a quarterly basis. Wyoming State Treasurer's Office fiscal year ends on June 30th. Fiscal year begins 7/1/2021.

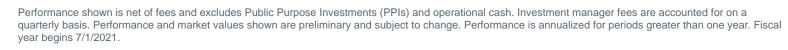


	Allocation	1						Perform	ance (%)			
	Market Value (\$)	%	MTD	QTD	FYTD	CYTD	1 Year	3 Years	5 Years	7 Years	10 Years	Since Incep.	Inception Date
All Cap US Equity Composite	1,908,113,698	7.63	3.00	5.42	5.42	21.42	30.98	17.06	16.63	N/A	N/A	14.69	11/01/2014
All Cap US Equity Custom Index			3.04	5.49	5.49	21.58	31.17	17.41	17.70	14.16	16.07	14.42	
Difference			-0.04	-0.07	-0.07	-0.16	-0.19	-0.35	-1.07	N/A	N/A	0.27	
State Street All Cap	1,798,081,370	7.19	3.04	5.48	5.48	21.54	31.11	17.30	17.19	N/A	N/A	14.03	01/01/2015
State Street All Cap Custom Index			3.04	5.49	5.49	21.58	31.17	17.20	17.17	13.84	15.88	14.04	
Difference			0.00	-0.01	-0.01	-0.04	-0.06	0.10	0.02	N/A	N/A	-0.01	
Domestic Equity Quantamental	56,056,477	0.22	2.69	3.90	3.90	N/A	N/A	N/A	N/A	N/A	N/A	14.73	04/01/2021
S&P 500 Index (Cap Wtd)			3.04	5.49	5.49	21.58	31.17	18.07	18.02	14.56	16.34	14.51	
Difference			-0.35	-1.59	-1.59	N/A	N/A	N/A	N/A	N/A	N/A	0.22	
Domestic Equity Quantitative	53,975,851	0.22	3.47	5.24	5.24	N/A	N/A	N/A	N/A	N/A	N/A	6.88	06/01/2021
S&P 500 Index (Cap Wtd)			3.04	5.49	5.49	21.58	31.17	18.07	18.02	14.56	16.34	7.95	
Difference			0.43	-0.25	-0.25	N/A	N/A	N/A	N/A	N/A	N/A	-1.07	
UW Portfolio Mgmt Program	1,962,336	0.01	3.81	5.40	5.40	17.87	28.21	13.22	14.35	11.89	12.47	5.63	04/01/2006
S&P 500 Index (Cap Wtd)			3.04	5.49	5.49	21.58	31.17	18.07	18.02	14.56	16.34	10.70	
Difference			0.77	-0.09	-0.09	-3.71	-2.96	-4.85	-3.67	-2.67	-3.87	-5.07	
Small Cap US Equity Composite	462,597,767	1.85	1.13	1.02	1.02	16.63	43.52	9.27	10.79	N/A	N/A	9.03	11/01/2014
Russell 2000 Index			2.24	-1.45	-1.45	15.83	47.08	10.75	14.38	11.38	13.62	11.65	
Difference			-1.11	2.47	2.47	0.80	-3.56	-1.48	-3.59	N/A	N/A	-2.62	
Van Berkom	251,747,955	1.01	0.44	2.54	2.54	13.74	35.97	N/A	N/A	N/A	N/A	25.38	03/01/2020
Russell 2000 Index			2.24	-1.45	-1.45	15.83	47.08	10.75	14.38	11.38	13.62	34.94	
Difference			-1.80	3.99	3.99	-2.09	-11.11	N/A	N/A	N/A	N/A	-9.56	
BlackRock Small Cap	157,005,325	0.63	1.71	-1.28	-1.28	16.31	47.13	N/A	N/A	N/A	N/A	51.43	08/01/2020
Russell 2000 Index			2.24	-1.45	-1.45	15.83	47.08	10.75	14.38	11.38	13.62	50.19	
Difference			-0.53	0.17	0.17	0.48	0.05	N/A	N/A	N/A	N/A	1.24	
Small Cap Equity Quantamental	53,798,549	0.22	2.78	1.46	1.46	N/A	N/A	N/A	N/A	N/A	N/A	4.45	06/01/2021
Russell 2000 Index			2.24	-1.45	-1.45	15.83	47.08	10.75	14.38	11.38	13.62	0.45	
Difference			0.54	2.91	2.91	N/A	N/A	N/A	N/A	N/A	N/A	4.00	
Small Cap Equity Quantitative	45,938	0.00											
Russell 2000 Index			2.24	-1.45	-1.45	15.83	47.08	10.75	14.38	11.38	13.62	3.81	
Difference			N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	

Performance shown is net of fees and excludes Public Purpose Investments (PPIs) and operational cash. Investment manager fees are accounted for on a quarterly basis. Performance and market values shown are preliminary and subject to change. Performance is annualized for periods greater than one year. Fiscal year begins 7/1/2021.

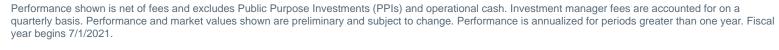


	Allocatio	n						Perform	ance (%)			
	Market Value (\$)	%	MTD	QTD	FYTD	CYTD	1 Year	3 Years	5 Years	7 Years	10 Years	Since Incep.	Inception Date
Int'l Equity Composite	2,900,494,225	11.60	1.78	1.33	1.33	11.38	30.00	12.35	11.66	6.82	7.54	6.89	01/01/2004
International Equity Custom Index			1.90	0.22	0.22	9.40	24.87	9.37	9.92	5.43	6.57	6.09	
Difference			-0.13	1.11	1.11	1.98	5.13	2.98	1.74	1.39	0.97	0.80	
Northern Trust	1,238,649,414	4.95	1.77	0.10	0.10	9.26	24.69	9.42	10.04	5.50	6.68	6.68	08/01/2010
MSCI ACW Ex US Index (USD) (Net)			1.90	0.22	0.22	9.40	24.87	9.37	9.92	5.43	6.57	6.58	
Difference			-0.13	-0.12	-0.12	-0.14	-0.18	0.05	0.12	0.07	0.11	0.10	
Arrowstreet	938,276,786	3.75	2.72	2.48	2.48	16.70	40.81	15.58	N/A	N/A	N/A	11.70	03/01/2018
MSCI ACW Ex US IM Index (USD) (Net)			1.96	0.64	0.64	10.28	26.29	9.59	10.14	5.74	6.80	6.89	
Difference			0.76	1.84	1.84	6.42	14.52	5.99	N/A	N/A	N/A	4.81	
Harding Loevner	723,568,025	2.89	1.06	2.36	2.36	8.23	25.71	N/A	N/A	N/A	N/A	17.16	01/01/2020
MSCI ACW Ex US Index (USD) (Net)			1.90	0.22	0.22	9.40	24.87	9.37	9.92	5.43	6.57	12.15	
Difference			-0.84	2.14	2.14	-1.17	0.84	N/A	N/A	N/A	N/A	5.01	
Cohen & Steers Preferred Stock	203,039,786	0.81	0.45	1.16	1.16	4.31	9.66	8.90	N/A	N/A	N/A	8.99	07/01/2018
Preferred Stock Custom Index			0.26	0.73	0.73	6.15	13.06	7.83	6.07	6.32	7.11	7.97	
Difference			0.19	0.43	0.43	-1.84	-3.40	1.07	N/A	N/A	N/A	1.02	
MLP Composite	1,002,020,866	4.01	-1.24	-5.89	-5.89	33.89	48.02	-3.79	N/A	N/A	N/A	-3.35	08/01/2018
MLP Custom Index			-1.94	-7.14	-7.14	33.94	48.65	-4.56	-1.25	-6.72	1.49	-3.95	
Difference			0.70	1.25	1.25	-0.05	-0.63	0.77	N/A	N/A	N/A	0.60	
Harvest Fund Advisors	501,890,077	2.01	-0.79	-5.07	-5.07	32.89	45.61	-4.03	N/A	N/A	N/A	-3.59	08/01/2018
MLP Custom Index			-1.94	-7.14	-7.14	33.94	48.65	-4.56	-1.25	-6.72	1.49	-3.95	
Difference			1.15	2.07	2.07	-1.05	-3.04	0.53	N/A	N/A	N/A	0.36	
Harvest Fund Advisors Passive	500,130,789	2.00	-1.66	-6.73	-6.73	34.74	50.30	N/A	N/A	N/A	N/A	3.34	02/01/2020
MLP Custom Index			-1.94	-7.14	-7.14	33.94	48.65	-4.56	-1.25	-6.72	1.49	2.59	
Difference			0.28	0.41	0.41	0.80	1.65	N/A	N/A	N/A	N/A	0.75	





	Allocation	1					ı	Perform	ance (%)			
	Market Value (\$)	%	MTD	QTD	FYTD	CYTD	1 Year	3 Years	5 Years	7 Years	10 Years	Since Incep.	Inception Date
Core Real Estate Composite	1,544,381,346	6.17	0.00	0.00	0.00	6.55	8.21	4.36	5.46	7.47	8.29	5.47	01/01/2006
NCREIF ODCE Index (AWA) (Net)			0.00	0.00	0.00	5.64	7.09	4.60	5.62	7.43	8.60	5.59	
Difference			0.00	0.00	0.00	0.91	1.12	-0.24	-0.16	0.04	-0.31	-0.12	
Clarion Lion	924,082,345	3.69	0.00	0.00	0.00	7.60	10.20	6.58	7.26	9.14	9.72	5.56	01/01/2006
NCREIF ODCE Index (AWA) (Net)			0.00	0.00	0.00	5.64	7.09	4.60	5.62	7.43	8.60	5.59	
Difference			0.00	0.00	0.00	1.96	3.11	1.98	1.64	1.71	1.12	-0.03	
UBS Trumbull	213,829,651	0.85	0.00	0.00	0.00	3.80	1.27	-0.40	2.01	4.39	5.85	4.31	07/01/2006
NCREIF ODCE Index (AWA) (Net)			0.00	0.00	0.00	5.64	7.09	4.60	5.62	7.43	8.60	5.28	
Difference			0.00	0.00	0.00	-1.84	-5.82	-5.00	-3.61	-3.04	-2.75	-0.97	
MS Prime	406,469,350	1.63	0.00	0.00	0.00	4.74	N/A	N/A	N/A	N/A	N/A	6.29	10/01/2020
NCREIF ODCE Index (AWA) (Net)			0.00	0.00	0.00	5.64	7.09	4.60	5.62	7.43	8.60	6.80	
Difference			0.00	0.00	0.00	-0.90	N/A	N/A	N/A	N/A	N/A	-0.51	
Diversified Hedge Funds Composite	970,483,210	3.88	1.43	2.12	2.12	4.60	11.97	4.54	4.34	2.69	4.04	2.91	12/01/2007
HFRI FOF Comp Index			1.08	0.35	0.35	5.32	13.66	6.29	5.79	4.07	4.13	2.26	
Difference			0.35	1.77	1.77	-0.72	-1.69	-1.75	-1.45	-1.38	-0.09	0.65	
Grosvenor Diversified Hedge Funds	339,552,960	1.36	1.25	1.76	1.76	4.35	11.20	5.22	N/A	N/A	N/A	5.12	07/01/2018
HFRI FOF Comp Index			1.08	0.35	0.35	5.32	13.66	6.29	5.79	4.07	4.13	6.09	
Difference			0.17	1.41	1.41	-0.97	-2.46	-1.07	N/A	N/A	N/A	-0.97	
Internal Diversified Hedge Funds	628,123,227	2.51	1.54	2.33	2.33	4.77	12.50	5.66	N/A	N/A	N/A	5.55	07/01/2018
HFRI FOF Comp Index			1.08	0.35	0.35	5.32	13.66	6.29	5.79	4.07	4.13	6.09	
Difference			0.46	1.98	1.98	-0.55	-1.16	-0.63	N/A	N/A	N/A	-0.54	





	Allocatio	n					ı	Perform	ance (%)			
	Market Value (\$)	%	MTD	QTD	FYTD	CYTD	1 Year	3 Years	5 Years	7 Years	10 Years	Since Incep.	Inception Date
Core Fixed Income Composite	5,624,001,994	22.49	-0.16	0.99	0.99	-0.52	0.24	5.59	3.33	3.41	N/A	3.04	01/01/2013
Bloomberg US Agg Bond Index			-0.19	0.93	0.93	-0.70	-0.09	5.43	3.11	3.29	3.18	2.96	
Difference			0.03	0.06	0.06	0.18	0.33	0.16	0.22	0.12	N/A	0.08	
Internal Aggregate Core Fixed Income	2,582,622,483	10.33	-0.14	0.91	0.91	-0.55	0.14	N/A	N/A	N/A	N/A	3.98	11/01/2019
Bloomberg US Agg Bond Index			-0.19	0.93	0.93	-0.70	-0.09	5.43	3.11	3.29	3.18	3.56	
Difference			0.05	-0.02	-0.02	0.15	0.23	N/A	N/A	N/A	N/A	0.42	
Internal Intermediate Govt Fixed Income Portfolio	1,179,771,252	4.72	-0.12	1.09	1.09	-1.53	-2.16	4.09	2.64	2.60	2.28	4.51	10/01/1996
Internal Intermediate Govt Fixed Income Portfolio Index			-0.18	1.18	1.18	-1.43	-2.11	4.27	2.30	2.34	1.97	4.51	
Difference			0.06	-0.09	-0.09	-0.10	-0.05	-0.18	0.34	0.26	0.31	0.00	
Payden & Rygel IGC	688,873,631	2.75	-0.25	1.02	1.02	-0.22	2.49	N/A	N/A	N/A	N/A	5.55	11/01/2019
Payden & Rygel Custom Index			-0.30	1.06	1.06	-0.22	2.53	7.39	4.60	4.55	4.92	4.98	
Difference			0.05	-0.04	-0.04	0.00	-0.04	N/A	N/A	N/A	N/A	0.57	
JP Morgan MBS	713,977,600	2.85	-0.03	0.43	0.43	0.34	1.12	N/A	N/A	N/A	N/A	3.32	11/01/2019
Bloomberg US MBS Index (Unhgd)			-0.16	0.46	0.46	-0.31	-0.18	3.77	2.30	2.58	2.46	2.12	
Difference			0.13	-0.03	-0.03	0.65	1.30	N/A	N/A	N/A	N/A	1.20	
PIMCO	3,041,379,511	12.16	-0.24	0.94	0.94	-0.62	0.18	5.56	3.41	3.50	N/A	3.04	01/01/2013
PIMCO Custom Index			-0.19	0.93	0.93	-0.70	-0.09	5.29	3.02	3.23	3.13	2.91	
Difference			-0.05	0.01	0.01	0.08	0.27	0.27	0.39	0.27	N/A	0.13	
Bank Loans Composite	1,250,980,708	5.00	0.45	0.29	0.29	3.44	7.46	N/A	N/A	N/A	N/A	4.79	09/01/2019
Bank Loans Custom Index			0.60	0.34	0.34	3.63	8.27	4.12	4.60	3.98	4.88	4.51	
Difference			-0.15	-0.05	-0.05	-0.19	-0.81	N/A	N/A	N/A	N/A	0.28	
Credit Suisse	500,273,499	2.00	0.41	0.29	0.29	3.58	7.64	N/A	N/A	N/A	N/A	4.32	09/01/2019
Bank Loans Custom Index			0.60	0.34	0.34	3.63	8.27	4.12	4.60	3.98	4.88	4.51	
Difference			-0.19	-0.05	-0.05	-0.05	-0.63	N/A	N/A	N/A	N/A	-0.19	
Octagon	750,707,209	3.00	0.48	0.29	0.29	3.36	7.37	N/A	N/A	N/A	N/A	4.67	09/01/2019
Bank Loans Custom Index			0.60	0.34	0.34	3.63	8.27	4.12	4.60	3.98	4.88	4.51	
Difference			-0.12	-0.05	-0.05	-0.27	-0.90	N/A	N/A	N/A	N/A	0.16	

Performance shown is net of fees and excludes Public Purpose Investments (PPIs) and operational cash. Investment manager fees are accounted for on a quarterly basis. Performance and market values shown are preliminary and subject to change. Performance is annualized for periods greater than one year. Fiscal year begins 7/1/2021.



	Allocatio	n					F	Perform	ance (%)			
	Market Value (\$)	%	MTD	QTD	FYTD	CYTD	1 Year	3 Years	5 Years	7 Years	10 Years	Since Incep.	Inception Date
Emerging Market Debt Fixed Income Composite	938,712,620	3.75	0.98	0.72	0.72	0.50	6.86	6.68	3.30	-0.03	N/A	-0.72	04/01/2013
EMD Custom Benchmark			0.82	0.89	0.89	-0.03	5.72	6.45	3.57	0.58	0.55	0.00	
Difference			0.16	-0.17	-0.17	0.53	1.14	0.23	-0.27	-0.61	N/A	-0.72	
Global Evolution	141,031,908	0.56	0.67	0.30	0.30	-2.58	4.94	N/A	N/A	N/A	N/A	0.68	02/01/2020
JPM GBI-EM Gbl Dvf'd Index (USD) (TR) (Unhedged)			0.77	0.34	0.34	-3.05	4.14	5.78	3.18	0.31	0.36	0.54	
Difference			-0.10	-0.04	-0.04	0.47	0.80	N/A	N/A	N/A	N/A	0.14	
Goldman Sachs	224,303,052	0.90	0.93	0.90	0.90	1.11	6.40	N/A	N/A	N/A	N/A	4.97	03/01/2020
Goldman Sachs Custom Index			0.71	0.92	0.92	2.21	6.41	7.77	5.41	5.27	5.64	5.29	
Difference			0.22	-0.02	-0.02	-1.10	-0.01	N/A	N/A	N/A	N/A	-0.32	
Eaton Vance	227,391,942	0.91	1.55	0.85	0.85	3.85	N/A	N/A	N/A	N/A	N/A	3.85	01/01/2021
JP Morgan EMB (JEMB) Hard /Local 50/50			0.81	0.75	0.75	-0.79	4.81	6.60	4.10	2.75	3.02	-0.79	
Difference			0.74	0.10	0.10	4.64	N/A	N/A	N/A	N/A	N/A	4.64	
Global Evolution Hard	195,427,756	0.78	0.89	1.37	1.37	-0.13	N/A	N/A	N/A	N/A	N/A	1.66	12/01/2020
JP Morgan EMBIG Div Ex CCC (USD) (TR) Index			0.83	1.24	1.24	0.23	4.35	7.28	4.64	5.02	5.55	2.02	
Difference			0.06	0.13	0.13	-0.36	N/A	N/A	N/A	N/A	N/A	-0.36	
Finisterre	150,557,963	0.60	0.57	-0.16	-0.16	N/A	N/A	N/A	N/A	N/A	N/A	0.37	03/01/2021
EMD Custom Benchmark (1/3 blend)			0.82	0.89	0.89	-0.03	5.03	6.86	4.38	3.55	3.89	2.53	
Difference			-0.25	-1.05	-1.05	N/A	N/A	N/A	N/A	N/A	N/A	-2.16	
Laddered Treasury Composite	3,584,483,111	14.33	0.03	0.14	0.14	0.08	0.16	N/A	N/A	N/A	N/A	1.95	10/01/2019
Internal Ladder Portfolio	3,584,483,111	14.33	0.03	0.14	0.14	0.08	0.16	N/A	N/A	N/A	N/A	1.95	10/01/2019



	Allocation	า	Performance (%)										
	Market Value (\$)	%	MTD	QTD	FYTD	CYTD	1 Year	3 Years	5 Years	7 Years	10 Years	Since Incep.	Inception Date
Long Duration Fixed Income Composite	818,699,644	3.27	-0.35	2.50	2.50	-2.51	-1.24	N/A	N/A	N/A	N/A	12.56	01/01/2019
Bloomberg US Gov't Crdt Lng Trm Bond Index			-0.30	2.47	2.47	-2.29	-0.78	10.42	5.44	6.17	6.63	12.12	
Difference			-0.05	0.03	0.03	-0.22	-0.46	N/A	N/A	N/A	N/A	0.44	
Internal Long Duration Fixed Income Portfolio	330,461,009	1.32	-0.27	3.20	3.20	-4.88	-7.26	N/A	N/A	N/A	N/A	9.57	01/01/2019
Bloomberg US Gov't Lng Trm Bond Index			-0.21	3.41	3.41	-4.68	-7.12	9.15	3.61	5.58	5.66	9.89	
Difference			-0.06	-0.21	-0.21	-0.20	-0.14	N/A	N/A	N/A	N/A	-0.32	
Metlife	488,238,636	1.95	-0.40	2.03	2.03	-0.70	3.24	N/A	N/A	N/A	N/A	14.08	11/01/2018
Bloomberg US Lng Crdt Index			-0.37	1.83	1.83	-0.70	3.66	10.73	6.33	6.40	7.14	13.07	
Difference			-0.03	0.20	0.20	0.00	-0.42	N/A	N/A	N/A	N/A	1.01	
Low Duration Fixed Income Composite	497,935,519	1.99	0.01	0.11	0.11	0.18	0.27	N/A	N/A	N/A	N/A	2.89	12/01/2018
Low Duration Fixed Income Custom Index			-0.01	0.17	0.17	0.08	0.15	2.72	1.83	1.64	1.41	2.84	
Difference			0.02	-0.06	-0.06	0.10	0.12	N/A	N/A	N/A	N/A	0.05	
Internal Low Duration Fixed Income Portfolio	497,935,519	1.99	0.01	0.11	0.11	0.18	0.27	2.75	N/A	N/A	N/A	2.57	03/01/2018
Bloomberg US Gov't 1-3 Yr Bond Index			-0.01	0.17	0.17	0.08	0.15	2.66	1.69	1.48	1.18	2.49	
Difference			0.02	-0.06	-0.06	0.10	0.12	0.09	N/A	N/A	N/A	0.08	
Grosvenor Silvery Lupine Fund	32,709,657	0.13	0.17	0.38	0.38	1.01	4.07	-0.27	3.35	3.65	N/A	3.69	07/01/2014
CS Western Furo Hi Yld Index	32,709,037	0.13	0.17	0.82	0.82	4.49	10.00	6.30	6.33	5.82	7.99	5.75	01/01/2014
Difference			-0.25	-0.44	-0.44	-3.48	-5.93	-6.57	-2.98	-2.17	N/A	-2.06	
Grosvenor Opportunistic Class D	105,197,823	0.42	0.11	-1.74	-1.74	26.18	58.36	N/A	N/A	N/A	N/A	52.43	07/01/2020
Grosvenor Opportunistic Class D Custom Benchmark			0.70	0.51	0.51	7.30	14.80	N/A	N/A	N/A	N/A	16.50	
Difference			-0.59	-2.25	-2.25	18.88	43.56	N/A	N/A	N/A	N/A	35.93	





	Allocation	Allocation					Performance (%)							
	Market Value (\$)	%	MTD	QTD	FYTD	CYTD	1 Year	3 Years	5 Years	7 Years	10 Years	Since Incep.	Inception Date	
JP Morgan Cash Composite	1,617,728,576	6.47	0.00	0.01	0.01	0.03	0.04	1.21	1.13	0.88	0.66	1.42	01/01/2006	
JP Morgan Cash Custom Index			0.00	0.01	0.01	0.03	0.07	1.31	1.17	0.93	0.72	1.45		
Difference			0.00	0.00	0.00	0.00	-0.03	-0.10	-0.04	-0.05	-0.06	-0.03		
Wyo-Star Cash Composite	898,762,277	3.59	0.00	0.04	0.04	0.02	0.04	1.51	1.24	0.99	0.76	3.05	10/01/1996	
Wyo-Star Cash Custom Index			-0.01	0.05	0.05	-0.06	0.01	1.64	1.32	1.05	0.83	2.52		
Difference			0.01	-0.01	-0.01	0.08	0.03	-0.13	-0.08	-0.06	-0.07	0.53		
WYO STAR II Total Fund	168,498,572	0.67	0.01	0.15	0.15	0.12	0.56	N/A	N/A	N/A	N/A	3.21	01/01/2019	
Bloomberg US Corp 1-3 Yr Index			0.03	0.18	0.18	0.43	1.06	3.44	2.56	2.31	2.34	3.56		
Difference			-0.02	-0.03	-0.03	-0.31	-0.50	N/A	N/A	N/A	N/A	-0.35		

- Wyoming State Treasurer's Office fiscal year ends on June 30th.
- Since Inception date shown represents the first full month following initial funding.
- The Wyoming State Total Fund Index is calculated using beginning month asset class weights applied to the appropriate asset class benchmark return through 12/31/2019. As of 01/01/2020, the Index is calculated using the weighted average of the respective Investment Funds' Target Allocation Indices.
- Pool Total Fund Indices consist of the actual allocation index through 12/31/2019, and the target allocation index thereafter.
- The All Cap US Equity Custom Index consists of the Russell 3000 Index through 02/29/2020, and the S&P 500 Index thereafter.
- The MLP Custom Index consists of the S&P MLP Index (TR) through 06/30/2019, the Alerian MLP Index through 12/31/2019, and 50% Alerian MLP Index / 50% Alerian Midstream Energy Index thereafter.
- The International Equity Custom Index consists of the MSCI EAFE Index (USD) (Gross) through July 2010 and the MSCI ACW Ex US Index (USD) (Net) thereafter.
- The Preferred Stock Custom Index consists of S&P U.S. Preferred Stock Index through 06/30/2021, and 60% ICE BofAML US IG Inst Capital Securities Index, 20% ICE BofAML Core Fixed Rate Preferred Securities Index, and 20% Bloomberg Barclays Developed Market USD Contingent Capital Index thereafter.
- The Internal Intermediate Govt Fixed Income Portfolio Index currently consists of the Bloomberg US Treasury Index. November 2019 performance consists of the Internal Intermediate Govt Fixed Income Portfolio. Prior to November 2019, the index consists of Bloomberg US Gov't Int Term Bond Index. Prior to December 2009, the index consisted of the Bloomberg US Gov't Crdt Bond Index.
- The PIMCO Custom Index consists of the Bloomberg US Agg Bond Index through February 2018, the Bloomberg US Agg Int Index through June 2019, the Bloomberg US Agg Bond Index through 03/26/2020, account performance from 03/27/2020 through 04/03/2020, and the Bloomberg US Agg Bond Index thereafter.
- The Low Duration Fixed Income Custom Index consists of the Bloomberg US Gov't Crdt 1-3 Yr Bond Index through 06/30/2019 and the Bloomberg US Gov't 1-3 Yr Bond Index thereafter.
- The State Street All Cap Custom Index consists of 69% Russell 3000 Index, 24% FTSE RAFI US 1000 Index, and 7% MSCI US Min Vol Index (USD) (Gross) through 02/27/2020, State Street All Cap account performance on 02/28/2020, and the S&P 500 Index thereafter.
- The EMD Custom Index consists of the JPM GBI-EM GbI Dvf'd Index through 02/29/2020, 70% JPM GBI-EM GbI Dvf'd Index / 30% JPM CEMBI Brd Dvf'd Index thereafter through 11/30/2020, and 1/3 JPM GBI-EM GbI Dvf'd Index, 1/3 JPM CEMBI Brd Dvf'd Index, and 1/3 JPM EMBI GbI Dvf'd Index thereafter.
- The JP Morgan EMB (JEMB) Hard Currency/Local Currency 50/50 consists of 50% JPM GBI-EM Gbl Dvf'd Index, 25% JPM CEMBI Brd Dvf'd Index, and 25% JPM EMBI Gbl Dvf'd Index.
- The Goldman Sachs Index consists of JPM CEMBI Brd Dvf'd Index through 11/22/2020, account performance from 11/23/2020 through 11/30/2020, and the JP M CEMBI Brd Dvf'd Index thereafter.
- The Bank Loans Custom Index consists of S&P LSTA Lvgd Loan Index through 06/30/2021, and the S&P LSTA US Lvgd Loan 100 Index thereafter.
- The Payden & Rygel Custom Index consists of the Bloomberg US Corp Inv Grade Index through 03/25/2020, account performance from 03/26/2020 through 03/31/2020, and Bloomberg US Corp Inv Grade Index thereafter.

Performance shown is net of fees and excludes Public Purpose Investments (PPIs) and operational cash. Investment manager fees are accounted for on a quarterly basis. Performance and market values shown are preliminary and subject to change. Performance is annualized for periods greater than one year. Fiscal year begins 7/1/2021.



As of August 31, 2021 **Wyoming State Treasurer's Office**

Asset Allocation & Performance

- Performance shown for the JP Morgan Cash Composite and the Wyo-Star Cash Composite consists of the respective operating and extended cash accounts.
- The JP Morgan Cash Custom Index is calculated monthly using beginning of the month investment weights applied to each corresponding primary benchmark return. The primary benchmark for JP Morgan Cash is the ICE BofAML 3 Mo US T-Bill Index and for JP Morgan Extd is the JP Morgan Blended Index through 06/30/2019, and the ICE BofAML 3 Mo US T-Bill Index thereafter.
- The Wyo-Star Cash Custom Index is calculated monthly using beginning of the month investment weights applied to each corresponding primary benchmark return. Currently, the primary benchmark for Wyo-Star Cash is the ICE BofAML 3 Mo US T-Bill Index and for Wyo-Star Extd is the JP Morgan Blended Index.



arket ue (\$) .056,477 .975,851 .798,549	% 0.22 0.22	MTD 2.69 3.04 -0.35 3.47 3.04 0.43 2.78 2.24 0.54	3.90 5.49 -1.59 5.24 5.49 -0.25 1.46 -1.45	5.49 5.24 5.49 -0.25 1.46	N/A 21.58 N/A N/A 21.58 N/A	1 Year N/A 31.17 N/A N/A 31.17 N/A	3 Years N/A 18.07 N/A N/A 18.07 N/A	5 Years N/A 18.02 N/A N/A 18.02 N/A	7 Years N/A 14.56 N/A N/A 14.56 N/A	10 Years N/A 16.34 N/A N/A	Since Incep. 14.73 14.51 0.22 6.88 7.95	Inception Date 04/01/2021 06/01/2021
975,851	0.22	3.04 -0.35 3.47 3.04 0.43 2.78 2.24	5.49 -1.59 5.24 5.49 -0.25	5.49 -1.59 5.24 5.49 -0.25 1.46	21.58 N/A N/A 21.58 N/A	31.17 N/A N/A 31.17 N/A	18.07 N/A N/A 18.07	18.02 N/A N/A 18.02	14.56 N/A N/A 14.56	16.34 N/A N/A 16.34	14.51 0.22 6.88 7.95	
798,549	0.22	-0.35 3.47 3.04 0.43 2.78 2.24	-1.59 5.24 5.49 -0.25 1.46	-1.59 5.24 5.49 -0.25 1.46	N/A N/A 21.58 N/A	N/A N/A 31.17 N/A	N/A N/A 18.07	N/A N/A 18.02	N/A N/A 14.56	N/A N/A 16.34	0.22 6.88 7.95	06/01/2021
798,549	0.22	3.47 3.04 0.43 2.78 2.24	5.24 5.49 -0.25 1.46	5.24 5.49 -0.25 1.46	N/A 21.58 N/A	N/A 31.17 N/A	N/A 18.07	N/A 18.02	N/A 14.56	N/A 16.34	6.88 7.95	06/01/2021
798,549	0.22	3.04 0.43 2.78 2.24	5.49 -0.25 1.46	5.49 -0.25 1.46	21.58 N/A	31.17 N/A	18.07	18.02	14.56	16.34	7.95	06/01/2021
·		0.43 2.78 2.24	-0.25 1.46	-0.25 1.46	N/A	N/A						
·		2.78 2.24	1.46	1.46			N/A	N/A	N/A	B. I. / A	4.0=	
·		2.24			N/A				1 4/7 (N/A	-1.07	
45,938			-1 15		11/7	N/A	N/A	N/A	N/A	N/A	4.45	06/01/2021
45,938		0.54	-1.40	-1.45	15.83	47.08	10.75	14.38	11.38	13.62	0.45	
45,938		0.0	2.91	2.91	N/A	N/A	N/A	N/A	N/A	N/A	4.00	
	0.00											
		2.24	-1.45	-1.45	15.83	47.08	10.75	14.38	11.38	13.62	3.81	
		N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	
123,227	2.51	1.54	2.33	2.33	4.77	12.50	5.66	N/A	N/A	N/A	5.55	07/01/2018
		1.08	0.35	0.35	5.32	13.66	6.29	5.79	4.07	4.13	6.09	
		0.46	1.98	1.98	-0.55	-1.16	-0.63	N/A	N/A	N/A	-0.54	
771,252	4.72	-0.12	1.09	1.09	-1.53	-2.16	4.09	2.64	2.60	2.28	4.51	10/01/1996
		-0.18	1.18	1.18	-1.43	-2.11	4.27	2.30	2.34	1.97	4.51	
		0.06	-0.09	-0.09	-0.10	-0.05	-0.18	0.34	0.26	0.31	0.00	
,483,111	14.33	0.03	0.14	0.14	0.08	0.16	N/A	N/A	N/A	N/A	1.95	10/01/2019
461,009	1.32	-0.27	3.20	3.20	-4.88	-7.26	N/A	N/A	N/A	N/A	9.57	01/01/2019
		-0.21	3.41	3.41	-4.68	-7.12	9.15	3.61	5.58	5.66	9.89	
		-0.06	-0.21	-0.21	-0.20	-0.14	N/A	N/A	N/A	N/A	-0.32	
935,519	1.99	0.01	0.11	0.11	0.18	0.27	2.75	N/A	N/A	N/A	2.57	03/01/2018
		-0.01	0.17	0.17	0.08	0.15	2.66	1.69	1.48	1.18	2.49	
		0.02	-0.06	-0.06	0.10	0.12	0.09	N/A	N/A	N/A	0.08	
197,823	0.42	0.11	-1.74	-1.74	26.18	58.36	N/A	N/A	N/A	N/A	52.43	07/01/2020
		0.70	0.51	0.51	7.30	14.80	N/A	N/A	N/A	N/A	16.50	
		-0.59	-2.25	-2.25	18.88	43.56	N/A	N/A	N/A	N/A	35.93	
, ,	123,227 771,252 ,483,111 461,009	123,227 2.51 771,252 4.72 ,483,111 14.33 461,009 1.32	2.24 N/A 123,227 2.51 1.54 1.08 0.46 771,252 4.72 -0.12 -0.18 0.06 ,483,111 14.33 0.03 461,009 1.32 -0.27 -0.21 -0.06 935,519 1.99 0.01 -0.01 0.02 197,823 0.42 0.11 0.70	2.24 -1.45 N/A N/A 123,227 2.51 1.54 2.33 1.08 0.35 0.46 1.98 771,252 4.72 -0.12 1.09 -0.18 1.18 0.06 -0.09 483,111 14.33 0.03 0.14 461,009 1.32 -0.27 3.20 -0.21 3.41 -0.06 -0.21 935,519 1.99 0.01 0.11 -0.01 0.17 0.02 -0.06 197,823 0.42 0.11 -1.74 0.70 0.51	2.24 -1.45 -1.45 N/A N/A N/A 123,227 2.51 1.54 2.33 2.33 1.08 0.35 0.35 0.46 1.98 1.98 771,252 4.72 -0.12 1.09 1.09 -0.18 1.18 1.18 0.06 -0.09 -0.09 483,111 14.33 0.03 0.14 0.14 461,009 1.32 -0.27 3.20 3.20 -0.21 3.41 3.41 -0.06 -0.21 -0.21 935,519 1.99 0.01 0.11 0.11 -0.01 0.17 0.17 0.02 -0.06 -0.06 197,823 0.42 0.11 -1.74 -1.74 0.70 0.51	2.24 -1.45 -1.45 15.83	2.24 -1.45 -1.45 15.83 47.08 N/A N/A N/A N/A N/A N/A 123,227 2.51 1.54 2.33 2.33 4.77 12.50 1.08 0.35 0.35 5.32 13.66 0.46 1.98 1.98 -0.55 -1.16 771,252 4.72 -0.12 1.09 1.09 -1.53 -2.16 -0.18 1.18 1.18 -1.43 -2.11 0.06 -0.09 -0.09 -0.10 -0.05 483,111 14.33 0.03 0.14 0.14 0.08 0.16 461,009 1.32 -0.27 3.20 3.20 -4.88 -7.26 -0.21 3.41 3.41 -4.68 -7.12 -0.06 -0.21 -0.21 -0.20 -0.14 935,519 1.99 0.01 0.11 0.11 0.18 0.27 -0.01 0.17 0.17 0.08 0.15 0.02 -0.06 -0.06 0.10 0.12 197,823 0.42 0.11 -1.74 -1.74 26.18 58.36 0.70 0.51 0.51 7.30 14.80	2.24 -1.45 -1.45 15.83 47.08 10.75 N/A N/A N/A N/A N/A N/A N/A N/A 123,227 2.51 1.54 2.33 2.33 4.77 12.50 5.66 1.08 0.35 0.35 5.32 13.66 6.29 0.46 1.98 1.98 -0.55 -1.16 -0.63 771,252 4.72 -0.12 1.09 1.09 -1.53 -2.16 4.09 -0.18 1.18 1.18 -1.43 -2.11 4.27 0.06 -0.09 -0.09 -0.10 -0.05 -0.18 483,111 14.33 0.03 0.14 0.14 0.08 0.16 N/A 461,009 1.32 -0.27 3.20 3.20 -4.88 -7.26 N/A -0.21 3.41 3.41 -4.68 -7.12 9.15 -0.06 -0.21 -0.21 -0.20 -0.14 N/A 935,519 1.99 0.01 0.11 0.11 0.18 0.27 2.75 -0.01 0.17 0.17 0.08 0.15 2.66 0.02 -0.06 -0.06 0.10 0.12 0.09 197,823 0.42 0.11 -1.74 -1.74 26.18 58.36 N/A 0.70 0.51 0.51 7.30 14.80 N/A	2.24 -1.45 -1.45 15.83 47.08 10.75 14.38 N/A	2.24 -1.45 -1.45 15.83 47.08 10.75 14.38 11.38 N/A	2.24 -1.45 -1.45 15.83 47.08 10.75 14.38 11.38 13.62 N/A	2.24 -1.45 -1.45 15.83 47.08 10.75 14.38 11.38 13.62 3.81 N/A



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