

Wyoming State Treasurer's Office
WyoSTAR I Report of Returns and Yields (Net of Fees)
Fiscal Year 2024

| As of | 7/31/2023 | 8/31/2023 | 9/30/2023 | 10/31/2023 | 11/30/2023 | 12/31/2023 | 1/31/2024 | 2/29/2024 | 3/31/2024 | 4/30/2024 | 5/31/2024 | 6/30/2024 |
|--|-----------|-----------|-----------|------------|------------|------------|-----------|-----------|-----------|-----------|-----------|-----------|
| Monthly Annualized Book Return ¹ | 4.16% | 4.12% | 4.34% | 4.17% | 4.23% | 4.44% | 4.34% | 4.52% | 4.21% | - | - | - |
| Monthly Total Return ² | 0.47% | 0.45% | 0.18% | 0.35% | 0.81% | 0.78% | 0.41% | 0.16% | 0.44% | - | - | - |
| Current Yield ³ | 5.16% | 5.08% | 5.24% | 5.15% | 5.13% | 5.00% | 4.98% | 5.18% | 4.97% | - | - | - |

| Quarterly Total Return Analysis | JPMorgan | Benchmark ⁴ |
|-------------------------------------|----------|------------------------|
| July 2023 - September 2023 | 1.070% | 1.062% |
| October 2023 - December 2023 | 1.960% | 1.860% |
| January 2024 - March 2024 | 1.240% | 0.986% |

¹ Based on all activity (withdrawals and contributions) that occurred over the course of the fiscal year.

² Based on all activity (withdrawals and contributions) that occurred over the course of the month.

³ Based on full maturity of current securities held in the portfolio at month end.

⁴ A benchmark is a measurement tool used to assess risk and return compared to a portfolio's performance.