

Wyoming State Treasurer's Office
WyoSTAR II 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	1.35%	0.72%	2.06%	1.73%	-0.91%	0.80%	3.15%	3.58%	2.89%	-	-	-
Monthly Total Return ²	0.67%	0.27%	-0.16%	0.14%	1.63%	1.38%	0.47%	-0.21%	0.57%	-	-	-
Current Yield ³	5.65%	5.68%	5.97%	6.15%	5.66%	5.20%	5.10%	5.38%	5.28%	-	-	-

Quarterly Total Return Analysis	JPMorgan	Benchmark ⁴
July 2023 - September 2023	0.792%	0.775%
October 2023 - December 2023	3.195%	3.100%
January 2024 - March 2024	0.836%	0.793%

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.