

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%	4.41%	4.34%	4.57%
Monthly Total Return ²	0.47%	0.45%	0.18%	0.35%	0.81%	0.78%	0.41%	0.16%	0.44%	0.18%	0.56%	0.48%
Current Yield ³	5.16%	5.08%	5.24%	5.15%	5.13%	5.00%	4.98%	5.18%	4.97%	5.28%	5.21%	5.17%

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%
April 2024 - June 2024	1.242%	1.217%

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.