

**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
<b>Monthly Annualized Book Return <sup>1</sup></b>	1.35%	0.72%	2.06%	1.73%	-0.91%	0.80%	3.15%	3.58%	2.89%	2.47%	2.89%	3.26%
<b>Monthly Total Return <sup>2</sup></b>	0.67%	0.27%	-0.16%	0.14%	1.63%	1.38%	0.47%	-0.21%	0.57%	-0.19%	0.86%	0.50%
<b>Current Yield <sup>3</sup></b>	5.65%	5.68%	5.97%	6.15%	5.66%	5.20%	5.10%	5.38%	5.28%	5.67%	5.46%	5.44%

Quarterly Total Return Analysis	JPMorgan	Benchmark <sup>4</sup>
<b>July 2023 - September 2023</b>	0.792%	0.775%
<b>October 2023 - December 2023</b>	3.195%	3.100%
<b>January 2024 - March 2024</b>	0.836%	0.793%
<b>April 2024 - June 2024</b>	1.179%	1.053%

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

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

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

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