

State of Alaska

AY2L: Alaska Mental Health Trust Reserve

Plan Breakdown

November 30, 2023



| | <u>NAV</u> | <u>1 Month</u> | <u>3 Month</u> | <u>FYTD</u> | <u>1 Year</u> | <u>3 Year</u> | <u>5 Year</u> | <u>6 Year</u> | <u>10 Year</u> | <u>ITD</u> | <u>Inception</u> |
|--|-----------------|----------------|----------------|---------------|---------------|---------------|---------------|---------------|----------------|---------------|------------------|
| AY2L: Alaska Mental Health Trust Reserve | \$53,615,703.69 | <u>7.61%</u> | <u>1.00%</u> | <u>1.28%</u> | <u>8.38%</u> | <u>2.28%</u> | <u>6.33%</u> | <u>5.33%</u> | <u>6.08%</u> | <u>5.70%</u> | Sep-03 |
| AY70: Cash Equivalents | | <u>0.50%</u> | <u>1.42%</u> | <u>2.35%</u> | <u>5.34%</u> | <u>2.17%</u> | <u>1.91%</u> | <u>1.91%</u> | <u>1.38%</u> | <u>1.48%</u> | |
| AY73: Fixed Income - Core US | | <u>4.53%</u> | <u>0.25%</u> | <u>-0.36%</u> | <u>1.55%</u> | <u>-4.11%</u> | <u>1.11%</u> | <u>0.68%</u> | <u>1.62%</u> | <u>3.07%</u> | |
| AY5V: Equity - Broad US | | <u>9.36%</u> | <u>1.40%</u> | <u>3.03%</u> | <u>12.68%</u> | <u>8.36%</u> | <u>11.79%</u> | <u>10.72%</u> | | <u>12.49%</u> | |
| AYLC: Equity - Global ex-US | | <u>8.95%</u> | <u>1.18%</u> | <u>0.55%</u> | <u>9.32%</u> | <u>1.74%</u> | <u>5.09%</u> | <u>2.86%</u> | | <u>5.91%</u> | |
| AYL8: Fixed Income - Core Plus | | <u>4.86%</u> | <u>0.40%</u> | <u>-0.06%</u> | <u>2.79%</u> | | | | | | |
| INDEX | | 7.59% | 0.97% | 1.19% | 8.07% | 2.06% | 6.10% | 5.12% | 5.76% | 5.21% | |
| EXCESS | | 0.02% | 0.03% | 0.09% | 0.31% | 0.22% | 0.23% | 0.21% | 0.32% | 0.49% | |