

STATE OF ALASKA  
 MENTAL HEALTH TRUST RESERVE  
 RATES OF RETURN  
 NOV-2014



STATE STREET®

|  | Ending Market Value  | 1 Month     | 3 Month     | 6 Month     | 9 Month     | 1 Year      | 3 Year       | 5 Year      | Fiscal YTD  |
|--|----------------------|-------------|-------------|-------------|-------------|-------------|--------------|-------------|-------------|
| <b>AK MENTAL HEALTH TRUST RESERVE</b>    | <b>40,712,064.42</b> | <b>1.61</b> | <b>1.17</b> | <b>3.11</b> | <b>5.40</b> | <b>8.42</b> | <b>12.25</b> | <b>9.99</b> | <b>1.77</b> |
| SOA SHORT TERM POOL (AY70)               | 4,017,861.83         | 0.02        | 0.06        | 0.11        | 0.16        | 0.22        | 0.31         | 0.38        | 0.09        |
| EQUITIES                                 | 25,162,745.40        | 2.25        | 1.39        | 4.13        | 7.04        | 11.19       | 18.65        | 14.00       | 1.94        |
| Domestic                                 | 16,987,095.11        | 2.45        | 3.06        | 7.88        | 11.05       | 15.55       | 20.80        | 16.31       | 5.32        |
| Foreign                                  | 8,175,650.29         | 1.86        | -1.90       | -2.89       | -0.43       | 3.08        | 14.52        | 9.42        | -4.42       |
| BROAD MKT FIXED INCOME INVESTMENT (AY73) | 11,531,457.19        | 0.78        | 1.07        | 2.00        | 3.81        | 5.23        | 3.11         | 4.27        | 1.97        |
| MENTAL HEALTH TRUST FUND BENCHMARK       |                      | 1.46        | 0.67        | 2.58        | 4.82        | 7.66        | 11.64        | 9.23        | 1.35        |