**STATE OF ALASKA**
**MENTAL HEALTH TRUST RESERVE**
**RATES OF RETURN**
**JUL-2014**

STATE STREET.

| | Ending Market Value | 1 Month | 3 Month | 6 Month | 9 Month | 1 Year | 3 Year | 5 Year | Fiscal YTD |
|---|---|---|---|---|---|---|---|---|---|
| **AK MENTAL HEALTH TRUST RESERVE** | **39,423,123.88** | **-1.46** | **1.69** | **5.50** | **6.41** | **11.27** | **9.86** | **11.05** | **-1.46** |
| SOA SHORT TERM POOL (AY70) | 4,014,636.77 | 0.01 | 0.04 | 0.09 | 0.17 | 0.25 | 0.30 | 0.47 | 0.01 |
| EQUITIES | 24,131,050.86 | -2.24 | 2.32 | 7.78 | 9.02 | 16.27 | 14.50 | 15.45 | -2.24 |
| Domestic | 15,818,280.04 | -1.93 | 2.65 | 8.32 | 10.72 | 16.39 | 16.53 | 17.11 | -1.93 |
| Foreign | 8,312,770.82 | -2.82 | 1.69 | 6.81 | 5.80 | 16.12 | 10.65 | 12.09 | -2.82 |
| BROAD MKT FIXED INCOME INVESTMENT (AY73) | 11,277,436.25 | -0.28 | 0.96 | 2.02 | 2.48 | 3.69 | 3.08 | 4.74 | -0.28 |
| MENTAL HEALTH TRUST FUND BENCHMARK | | -1.27 | 1.47 | 5.40 | 6.15 | 10.83 | 9.32 | 10.29 | -1.27 |