

STATE OF ALASKA
 MENTAL HEALTH TRUST RESERVE
 RATES OF RETURN
 AUG-2015



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	37,689,853.98	-3.82	-3.73	-2.78	-0.62	0.54	8.78	9.72	-2.46
SOA SHORT TERM POOL (AY70)	3,917,235.07	0.01	0.04	0.15	0.22	0.28	0.25	0.32	0.02
EQUITIES	22,447,315.28	-6.20	-5.99	-4.43	-1.59	-0.22	13.43	14.10	-4.32
Domestic	14,766,295.48	-6.03	-5.92	-5.19	-2.51	0.47	14.67	16.02	-4.30
Foreign	7,681,019.80	-6.51	-6.10	-2.86	0.34	-1.57	11.11	10.23	-4.34
BROAD MKT FIXED INCOME INVESTMENT (AY73)	11,325,303.63	-0.13	-0.49	-0.66	0.63	1.70	1.50	3.16	0.55
MENTAL HEALTH TRUST FUND BENCHMARK		-4.00	-4.28	-3.60	-1.51	-0.85	8.10	8.88	-2.75