

STATE OF ALASKA
 MENTAL HEALTH TRUST RESERVE
 RATES OF RETURN
 SEP-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	37,005,508.16	-1.82	-4.23	-4.09	-1.87	0.32	7.46	8.10	-4.23
SOA SHORT TERM POOL (AY70)	3,919,324.75	0.05	0.07	0.17	0.28	0.31	0.25	0.33	0.07
EQUITIES	21,679,235.94	-3.42	-7.59	-6.79	-4.04	-1.38	11.04	11.33	-7.59
Domestic	14,337,146.66	-2.91	-7.08	-7.00	-5.31	-0.38	12.58	13.28	-7.08
Foreign	7,342,089.28	-4.41	-8.56	-6.29	-1.25	-3.31	8.15	7.40	-8.56
BROAD MKT FIXED INCOME INVESTMENT (AY73)	11,406,947.47	0.72	1.27	-0.42	1.27	3.15	1.70	3.27	1.27
MENTAL HEALTH TRUST FUND BENCHMARK		-2.04	-4.73	-5.00	-2.84	-1.05	6.76	7.20	-4.73