

STATE OF ALASKA
 MENTAL HEALTH TRUST RESERVE
 RATES OF RETURN
 NOV-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	38,624,280.75	0.03	2.48	-1.34	-0.36	1.84	8.96	8.74	-0.04
SOA SHORT TERM POOL (AY70)	3,921,497.01	0.02	0.11	0.15	0.26	0.33	0.25	0.32	0.13
EQUITIES	23,318,559.82	0.15	3.88	-2.34	-0.72	2.23	13.76	12.49	-0.60
Domestic	15,555,750.47	0.55	5.35	-0.89	-0.12	2.70	16.04	14.14	0.82
Foreign	7,762,809.35	-0.63	1.06	-5.10	-1.83	1.41	9.44	9.11	-3.32
BROAD MKT FIXED INCOME INVESTMENT (AY73)	11,384,223.92	-0.24	0.52	0.03	-0.14	1.15	1.49	3.23	1.07
MENTAL HEALTH TRUST FUND BENCHMARK		-0.18	2.49	-1.90	-1.20	0.93	8.23	7.86	-0.33