

STATE OF ALASKA
 MENTAL HEALTH TRUST RESERVE
 RATES OF RETURN
 JAN-2016



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	36,978,845.48	-3.09	-4.23	-5.63	-5.03	-1.38	5.95	6.63	-4.30
SOA SHORT TERM POOL (AY70)	3,924,719.13	0.06	0.11	0.20	0.27	0.37	0.27	0.32	0.21
EQUITIES	21,538,110.76	-5.88	-7.49	-10.00	-8.90	-2.78	8.26	8.81	-8.19
Domestic	14,377,786.18	-5.64	-7.07	-8.50	-7.16	-2.33	10.59	10.41	-6.82
Foreign	7,160,324.58	-6.36	-8.34	-12.85	-12.23	-3.58	3.84	5.50	-10.83
BROAD MKT FIXED INCOME INVESTMENT (AY73)	11,516,015.59	1.47	0.92	1.56	0.92	0.07	2.20	3.66	2.24
MENTAL HEALTH TRUST FUND BENCHMARK		-3.38	-4.70	-6.07	-6.00	-2.57	5.10	5.71	-4.84