

STATE OF ALASKA
 MENTAL HEALTH TRUST RESERVE
 RATES OF RETURN
 FEB-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 | 36,965,887.56 | -0.04 | -4.29 | -1.92 | -5.57 | -4.64 | 5.80 | 6.10 | -4.33 |
| SOA SHORT TERM POOL (AY70) | 3,926,213.10 | 0.04 | 0.12 | 0.23 | 0.27 | 0.38 | 0.27 | 0.31 | 0.25 |
| EQUITIES | 21,436,626.77 | -0.47 | -8.07 | -4.50 | -10.22 | -8.73 | 7.96 | 7.87 | -8.62 |
| Domestic | 14,374,209.84 | -0.02 | -7.60 | -2.66 | -8.42 | -7.70 | 10.12 | 9.62 | -6.84 |
| Foreign | 7,062,416.93 | -1.37 | -9.02 | -8.05 | -13.66 | -10.68 | 3.88 | 4.47 | -12.05 |
| BROAD MKT FIXED INCOME INVESTMENT (AY73) | 11,603,047.69 | 0.76 | 1.92 | 2.45 | 1.95 | 1.78 | 2.26 | 3.72 | 3.01 |
| MENTAL HEALTH TRUST FUND BENCHMARK | | -0.19 | -4.71 | -2.34 | -6.52 | -5.86 | 4.87 | 5.21 | -5.02 |