

STATE OF ALASKA
 MENTAL HEALTH TRUST RESERVE
 RATES OF RETURN
 MAR-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	38,558,921.58	4.31	1.06	4.20	-0.21	-0.06	6.62	7.06	-0.21
SOA SHORT TERM POOL (AY70)	3,929,733.36	0.09	0.18	0.27	0.34	0.44	0.30	0.33	0.34
EQUITIES	22,914,603.27	6.89	0.13	5.70	-2.32	-1.48	9.27	9.40	-2.32
Domestic	15,386,314.41	7.04	0.97	7.32	-0.28	-0.19	11.21	11.02	-0.28
Foreign	7,528,288.86	6.60	-1.54	2.54	-6.24	-3.92	5.55	6.18	-6.24
BROAD MKT FIXED INCOME INVESTMENT (AY73)	11,714,584.95	0.96	3.22	2.70	4.00	2.26	2.55	3.94	4.00
MENTAL HEALTH TRUST FUND BENCHMARK		4.45	0.74	4.13	-0.79	-1.08	5.78	6.19	-0.79