

STATE OF ALASKA
 MENTAL HEALTH TRUST RESERVE
 RATES OF RETURN
 MAY-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	39,143,461.56	0.56	5.89	1.34	3.86	-0.01	6.48	6.84	1.30
SOA SHORT TERM POOL (AY70)	3,935,579.61	0.06	0.24	0.36	0.47	0.51	0.33	0.34	0.49
EQUITIES	23,437,803.39	0.95	9.34	0.51	4.41	-1.84	8.85	9.28	-0.09
Domestic	15,760,410.28	1.80	9.64	1.32	6.73	0.41	10.64	11.16	2.14
Foreign	7,677,393.11	-0.75	8.71	-1.10	-0.05	-6.15	5.42	5.66	-4.39
BROAD MKT FIXED INCOME INVESTMENT (AY73)	11,770,078.56	-0.03	1.44	3.39	3.93	3.42	3.01	3.48	4.50
MENTAL HEALTH TRUST FUND BENCHMARK		0.53	6.03	1.03	3.55	-0.89	5.62	6.07	0.70