

STATE OF ALASKA
 MENTAL HEALTH TRUST RESERVE
 RATES OF RETURN
 JUN-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	39,154,455.92	0.03	1.54	2.62	5.81	1.33	7.07	7.03	1.33
SOA SHORT TERM POOL (AY70)	3,938,626.70	0.08	0.23	0.41	0.49	0.56	0.37	0.36	0.56
EQUITIES	23,235,256.08	-0.86	1.40	1.53	7.18	-0.96	9.23	9.40	-0.96
Domestic	15,791,090.48	0.19	2.63	3.63	10.14	2.34	11.19	11.60	2.34
Foreign	7,444,165.60	-3.04	-1.12	-2.64	1.39	-7.29	5.44	5.18	-7.29
BROAD MKT FIXED INCOME INVESTMENT (AY73)	11,980,573.14	1.79	2.27	5.56	5.03	6.37	4.15	3.91	6.37
MENTAL HEALTH TRUST FUND BENCHMARK		-0.10	1.41	2.15	5.59	0.60	6.20	6.27	0.60