

**STATE OF ALASKA
DEPARTMENT OF REVENUE
TREASURY DIVISION
MENTAL HEALTH TRUST RESERVE FUND**

**SCHEDULE OF INVESTED ASSETS
June 30, 2009 and 2008**

	<u>2009</u>	<u>2008</u>
Investments (at fair value)		
Cash and Cash Equivalents		
Short-term Fixed Income Pool	<u>3,195,702</u>	<u>3,628,075</u>
Marketable debt securities		
Broad Market Fixed Income Pool	9,406,633	11,860,226
Non-retirement Domestic Equity Pool	13,838,591	15,824,370
EAFE International Equity Pool	682,423	993,133
SOA International Equity Pool	<u>6,336,803</u>	<u>3,941,932</u>
Total Marketable Debt and Equity Securities	<u>30,264,450</u>	<u>32,619,661</u>
Interest Receivable	<u>10,847</u>	<u>8,166</u>
Total Invested Assets	<u><u>\$ 33,470,999</u></u>	<u><u>\$ 36,255,902</u></u>

**STATE OF ALASKA
DEPARTMENT OF REVENUE
TREASURY DIVISION
MENTAL HEALTH TRUST RESERVE FUND**

**SCHEDULE OF INVESTED INCOME
AND CHANGES IN INVESTED ASSETS**

For the month ended June 30, 2009

	<u>CURRENT MONTH</u>	<u>YEAR TO DATE</u>
Investment Income		
Cash and cash equivalents		
Short-term Fixed Income Pool	10,847	41,840
Marketable Debt Securities		
Broad Market Fixed Income Pool	70,191	336,408
Non-retirement Domestic Equity Pool	45,320	(3,995,779)
EAFE International Equity Pool	(3,948)	(310,710)
SOA International Equity Pool	(90,680)	(805,130)
Total marketable debt and equity securities	<u>20,883</u>	<u>(4,775,211)</u>
Total investment earnings (loss)	31,730	(4,733,371)
Total invested assets, beginning of period	33,439,269	36,255,902
Net contributions (withdrawals)	<u>-</u>	<u>1,948,468</u>
Total invested assets, end of period	<u>\$ 33,470,999</u>	<u>\$ 33,470,999</u>

STATE OF ALASKA
DEPARTMENT OF REVENUE - TREASURY DIVISION
ASSETS UNDER THE INVESTMENT AUTHORITY OF THE COMMISSIONER OF REVENUE
MENTAL HEALTH TRUST RESERVE FUND
Asset Allocation Policy
with Actual Investment Holdings as of 6/30/2009

Asset Allocation Policy Effective Date: 7/1/08

	Asset Allocation		Market Values	Current Allocation	Current Variance
	Policy	Range			
Cash and cash equivalents					
Short-term Fixed Income Pool	Residual		3,196	9.55%	
Total cash and cash equivalents	10.00%	6%-14%	3,196	9.55%	0.45%
Marketable debt securities					
Broad Market Fixed Income Pool	29.00%	19%-39%	9,407	28.11%	0.89%
Total Marketable debt securities	29.00%		9,407	28.11%	0.89%
Equities					
SOA Int'l Equity Pools			6,337	18.94%	
EAFE International Equity Pool			682	2.04%	
Total International Equity Pools	21.00%	16%-26%	7,019	20.98%	0.02%
Non-retirement Domestic Equity Pool	40.00%	31%-49%	13,838	41.36%	-1.36%
Russell 3000 Common Trust Fund					
Total investments AY 2L Mental Health Trust	100.00%		33,460	100.00%	
Income Receivable			11		
Total Invested Assets At Fair Value			33,471		