

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

**SCHEDULE OF INVESTED ASSETS
October 31, 2009 and 2008**

	<u>2009</u>	<u>2008</u>
Investments (at fair value)		
Cash and Cash Equivalents		
Short-term Fixed Income Pool	<u>3,224,407</u>	<u>3,618,465</u>
Marketable debt securities		
Broad Market Fixed Income Pool	9,881,907	11,106,050
Non-retirement Domestic Equity Pool	15,679,837	12,093,620
EAFE International Equity Pool	804,653	630,394
SOA International Equity Pool	<u>7,376,942</u>	<u>2,786,285</u>
Total Marketable Debt and Equity Securities	<u>33,743,339</u>	<u>26,616,349</u>
Interest Receivable	<u>4,527</u>	<u>(911)</u>
Total Invested Assets	<u>\$ 36,972,273</u>	<u>\$ 30,233,903</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 October 31, 2009

	<u>CURRENT MONTH</u>	<u>YEAR TO DATE</u>
Investment Income		
Cash and cash equivalents		
Short-term Fixed Income Pool	4,527	22,386
Marketable Debt Securities		
Broad Market Fixed Income Pool	64,179	475,273
Non-retirement Domestic Equity Pool	(411,946)	1,841,246
EAFE International Equity Pool	(10,229)	122,230
SOA International Equity Pool	(128,979)	1,040,139
Total marketable debt and equity securities	<u>(486,975)</u>	<u>3,478,888</u>
Total investment earnings (loss)	(482,448)	3,501,274
Total invested assets, beginning of period	37,454,721	33,470,999
Net contributions (withdrawals)	<u>-</u>	<u>-</u>
Total invested assets, end of period	<u>\$ 36,972,273</u>	<u>\$ 36,972,273</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 10/31/2009

Asset Allocation Policy Effective Date: 7/1/09

	Asset Allocation		Market Values	Current Allocation	Current Variance
	Policy	Range			
Cash and cash equivalents					
Short-term Fixed Income Pool	Residual		3,224	8.72%	
Total cash and cash equivalents	10.00%	6%-14%	3,224	8.72%	1.28%
Marketable debt securities					
Broad Market Fixed Income Pool	29.00%	19%-39%	9,882	26.73%	2.27%
Total Marketable debt securities	29.00%		9,882	26.73%	2.27%
Equities					
SOA Int'l Equity Pools			7,377	19.96%	
EAFE International Equity Pool			805	2.18%	
Total International Equity Pools	21.00%	16%-26%	8,182	22.13%	-1.13%
Non-retirement Domestic Equity Pool	40.00%	31%-49%	15,680	42.41%	-2.41%
Russell 3000 Common Trust Fund					
Total investments AY 2L Mental Health Trust	100.00%		36,968	100.00%	
Income Receivable			4		
Total Invested Assets At Fair Value			36,972		