

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

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

	<u>2009</u>	<u>2008</u>
Investments (at fair value)		
Cash and Cash Equivalents		
Short-term Fixed Income Pool	<u>3,517,713</u>	<u>4,862,998</u>
Marketable debt securities		
Broad Market Fixed Income Pool	9,653,561	9,068,960
Non-retirement Domestic Equity Pool	14,375,058	11,356,158
EAFE International Equity Pool	832,620	632,705
SOA International Equity Pool	<u>7,705,932</u>	<u>6,084,312</u>
Total Marketable Debt and Equity Securities	<u>32,567,171</u>	<u>27,142,135</u>
Interest Receivable	<u>2,057</u>	<u>(902)</u>
Total Invested Assets	<u>\$ 36,086,941</u>	<u>\$ 32,004,231</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 December 31, 2009

	<u>CURRENT MONTH</u>	<u>YEAR TO DATE</u>
Investment Income		
Cash and cash equivalents		
Short-term Fixed Income Pool	<u>2,057</u>	<u>26,820</u>
Marketable Debt Securities		
Broad Market Fixed Income Pool	(164,718)	446,926
Non-retirement Domestic Equity Pool	501,675	3,236,467
EAFE International Equity Pool	11,710	150,197
SOA International Equity Pool	<u>158,111</u>	<u>1,369,129</u>
Total marketable debt and equity securities	<u>506,778</u>	<u>5,202,720</u>
Total investment earnings (loss)	508,835	5,229,540
Total invested assets, beginning of period	38,191,704	33,470,999
Net contributions (withdrawals)	<u>(2,613,599)</u>	<u>(2,613,599)</u>
Total invested assets, end of period	<u>\$ 36,086,941</u>	<u>\$ 36,086,941</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 12/31/2009

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		3,518	9.75%	
Total cash and cash equivalents	10.00%	6%-14%	3,518	9.75%	0.25%
Marketable debt securities					
Broad Market Fixed Income Pool	29.00%	19%-39%	9,654	26.75%	2.25%
Total Marketable debt securities	29.00%		9,654	26.75%	2.25%
Equities					
SOA Int'l Equity Pools			7,706	21.36%	
EAFE International Equity Pool			833	2.31%	
Total International Equity Pools	21.00%	16%-26%	8,539	23.66%	-2.66%
Non-retirement Domestic Equity Pool	40.00%	31%-49%	14,375	39.84%	0.16%
Russell 3000 Common Trust Fund					
Total investments AY 2L Mental Health Trust	100.00%		36,085	100.00%	
Income Receivable			2		
Total Invested Assets At Fair Value			36,087		