

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

**SCHEDULE OF INVESTED ASSETS
April 30, 2011 and 2010**

	<u>2011</u>	<u>2010</u>
Investments (at fair value)		
Cash and Cash Equivalents		
Short-term Fixed Income Pool	<u>3,495,673</u>	<u>3,526,704</u>
Marketable debt and equity securities		
Broad Market Fixed Income Pool	14,476,059	9,930,242
Non-retirement Domestic Equity Pool	14,961,277	15,554,026
EAFE International Equity Pool	936,147	824,312
SOA International Equity Pool	<u>8,739,231</u>	<u>7,671,324</u>
Total Marketable Debt and Equity Securities	<u>39,112,714</u>	<u>33,979,904</u>
Interest Receivable	<u>1,213</u>	<u>1,130</u>
Total Invested Assets	<u><u>\$ 42,609,600</u></u>	<u><u>\$ 37,507,738</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 April 30, 2011

	<u>CURRENT MONTH</u>	<u>YEAR TO DATE</u>
Investment Income		
Cash and cash equivalents		
Short-term Fixed Income Pool	1,213	15,180
Marketable debt and equity securities		
Broad Market Fixed Income Pool	190,567	400,735
Non-retirement Domestic Equity Pool	430,550	4,913,563
EAFE International Equity Pool	52,711	249,597
SOA International Equity Pool	520,851	2,252,274
Total marketable debt and equity securities	<u>1,194,679</u>	<u>7,816,169</u>
Total investment earnings (loss)	1,195,892	7,831,349
Total invested assets, beginning of period	41,413,708	34,778,251
Net contributions (withdrawals)	<u>-</u>	<u>-</u>
Total invested assets, end of period	<u>\$ 42,609,600</u>	<u>\$ 42,609,600</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 4/30/2011

Asset Allocation Policy Effective Date: 7/1/10

	Asset Allocation		Market Values	Current Allocation	Current Variance
	Policy	Range			
Cash and cash equivalents					
Short-term Fixed Income Pool	Residual		3,496	8.20%	
Total cash and cash equivalents	10.00%	6%-14%	3,496	8.20%	1.80%
Marketable debt securities					
Broad Market Fixed Income Pool	29.00%	19%-39%	14,476	33.97%	-4.97%
Total Marketable debt securities	29.00%		14,476	33.97%	-4.97%
Equities					
SOA Int'l Equity Pools			8,739	20.51%	
EAFE International Equity Pool			936	2.20%	
Total International Equity Pools	21.00%	16%-26%	9,676	22.71%	-1.71%
Non-retirement Domestic Equity Pool	40.00%	31%-49%	14,961	35.11%	4.89%
Russell 3000 Common Trust Fund					
Total investments AY 2L Mental Health Trust	100.00%		42,609	100.00%	
Income Receivable			1		
Total Invested Assets At Fair Value			42,610		