

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

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

	<u><b>2011</b></u>	<u><b>2010</b></u>
<b>Investments (at fair value)</b>		
<b>Cash and Cash Equivalents</b>		
Short-term Fixed Income Pool	<u>4,156,972</u>	<u>3,528,600</u>
<b>Marketable debt and equity securities</b>		
Broad Market Fixed Income Pool	11,975,937	10,177,324
Non-retirement Domestic Equity Pool	17,013,401	13,506,714
EAFE International Equity Pool	411,371	722,550
SOA International Equity Pool	<u>8,538,547</u>	<u>6,839,957</u>
Total Marketable Debt and Equity Securities	<u>37,939,256</u>	<u>31,246,545</u>
<b>Interest Receivable</b>	<u>222</u>	<u>3,106</u>
<b>Total Invested Assets</b>	<u><u>\$ 42,096,450</u></u>	<u><u>\$ 34,778,251</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, 2011**

	<b><u>CURRENT MONTH</u></b>	<b><u>YEAR TO DATE</u></b>
<b>Investment Income</b>		
<b>Cash and cash equivalents</b>		
Short-term Fixed Income Pool	222	16,684
<b>Marketable debt and equity securities</b>		
Broad Market Fixed Income Pool	(38,273)	559,194
Non-retirement Domestic Equity Pool	(263,818)	4,480,049
EAFE International Equity Pool	(11,204)	210,683
SOA International Equity Pool	(63,046)	2,051,589
Total marketable debt and equity securities	<u>(376,341)</u>	<u>7,301,515</u>
<b>Total investment earnings (loss)</b>	(376,119)	7,318,199
<b>Total invested assets, beginning of period</b>	42,472,569	34,778,251
<b>Net contributions (withdrawals)</b>	<u>-</u>	<u>-</u>
<b>Total invested assets, end of period</b>	<u>\$ 42,096,450</u>	<u>\$ 42,096,450</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 6/30/2011

Asset Allocation Policy Effective Date: 7/1/10

	Asset Allocation		Market Values	Current Allocation	Current Variance
	Policy	Range			
<b>Cash and cash equivalents</b>					
Short-term Fixed Income Pool	<b>Residual</b>		4,157	9.87%	
<b>Total cash and cash equivalents</b>	<b>10.00%</b>	6%-14%	4,157	9.87%	0.13%
<b>Marketable debt securities</b>					
Broad Market Fixed Income Pool	29.00%	19%-39%	11,976	28.45%	0.55%
<b>Total Marketable debt securities</b>	<b>29.00%</b>		<b>11,976</b>	<b>28.45%</b>	<b>0.55%</b>
<b>Equities</b>					
SOA Int'l Equity Pools			8,539	20.28%	
EAFE International Equity Pool			411	0.98%	
<b>Total International Equity Pools</b>	<b>21.00%</b>	<b>16%-26%</b>	<b>8,950</b>	<b>21.26%</b>	<b>-0.26%</b>
Non-retirement Domestic Equity Pool	40.00%	31%-49%	17,013	40.42%	-0.42%
Russell 3000 Common Trust Fund					
<b>Total investments AY 2L Mental Health Trust</b>	<b>100.00%</b>		<b>42,097</b>	<b>100.00%</b>	
<b>Income Receivable</b>			0		
<b>Total Invested Assets At Fair Value</b>			<b>42,097</b>		