

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

**SCHEDULE OF INVESTED ASSETS
August 31, 2011 and 2010**

	<u>2011</u>	<u>2010</u>
Investments (at fair value)		
Cash and Cash Equivalents		
Short-term Fixed Income Pool	<u>4,157,655</u>	<u>3,484,533</u>
Marketable debt and equity securities		
Broad Market Fixed Income Pool	12,355,095	10,319,325
Non-retirement Domestic Equity Pool	15,619,917	14,303,159
EAFE International Equity Pool	368,286	730,088
SOA International Equity Pool	<u>7,854,463</u>	<u>6,969,840</u>
Total Marketable Debt and Equity Securities	36,197,761	32,322,412
Interest Receivable	<u>(649)</u>	<u>909</u>
Total Invested Assets	<u>\$ 40,354,767</u>	<u>\$ 35,807,854</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 August 31, 2011

	<u>CURRENT MONTH</u>	<u>YEAR TO DATE</u>
Investment Income		
Cash and cash equivalents		
Short-term Fixed Income Pool	<u>(649)</u>	<u>(189)</u>
Marketable debt and equity securities		
Broad Market Fixed Income Pool	187,478	379,159
Non-retirement Domestic Equity Pool	(1,004,002)	(1,393,484)
EAFE International Equity Pool	(36,563)	(43,086)
SOA International Equity Pool	<u>(631,785)</u>	<u>(684,083)</u>
Total marketable debt and equity securities	<u>(1,484,872)</u>	<u>(1,741,494)</u>
Total investment earnings (loss)	(1,485,521)	(1,741,683)
Total invested assets, beginning of period	41,840,288	42,096,450
Net contributions (withdrawals)	<u>-</u>	<u>-</u>
Total invested assets, end of period	<u>\$ 40,354,767</u>	<u>\$ 40,354,767</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 8/31/2011

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		4,158	10.30%	
Total cash and cash equivalents	10.00%	6%-14%	4,158	10.30%	-0.30%
Marketable debt securities					
Broad Market Fixed Income Pool	29.00%	19%-39%	12,355	30.62%	-1.62%
Total Marketable debt securities	29.00%		12,355	30.62%	-1.62%
Equities					
SOA Int'l Equity Pools			7,854	19.46%	
EAFE International Equity Pool			368	0.91%	
Total International Equity Pools	21.00%	16%-26%	8,223	20.38%	0.62%
Non-retirement Domestic Equity Pool	40.00%	31%-49%	15,620	38.71%	1.29%
Russell 3000 Common Trust Fund					
Total investments AY 2L Mental Health Trust	100.00%		40,356	100.00%	
Income Receivable			(1)		
Total Invested Assets At Fair Value			40,354		