

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

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

	<u>2012</u>	<u>2010</u>
Investments (at fair value)		
Cash and Cash Equivalents		
Short-term Fixed Income Pool	<u>4,159,386</u>	<u>3,487,242</u>
Marketable debt and equity securities		
Broad Market Fixed Income Pool	12,429,078	10,338,373
Non-retirement Domestic Equity Pool	16,027,017	16,351,243
EAFE International Equity Pool	344,989	790,595
SOA International Equity Pool	<u>7,541,877</u>	<u>7,399,873</u>
Total Marketable Debt and Equity Securities	<u>36,342,961</u>	<u>34,880,084</u>
Interest Receivable	<u>704</u>	<u>1,360</u>
Total Invested Assets	<u>\$ 40,503,051</u>	<u>\$ 38,368,686</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, 2011

	<u>CURRENT MONTH</u>	<u>YEAR TO DATE</u>
Investment Income		
Cash and cash equivalents		
Short-term Fixed Income Pool	704	2,896
Marketable debt and equity securities		
Broad Market Fixed Income Pool	(40,384)	453,142
Non-retirement Domestic Equity Pool	(43,124)	(986,385)
EAFE International Equity Pool	(17,647)	(66,382)
SOA International Equity Pool	(264,555)	(996,669)
Total marketable debt and equity securities	(365,710)	(1,596,438)
Total investment earnings (loss)	(365,006)	(1,593,398)
Total invested assets, beginning of period	40,868,058	42,096,450
Net contributions (withdrawals)	-	-
Total invested assets, end of period	\$ 40,503,052	\$ 40,503,052

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 11/30/2011

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		4,159	10.27%	
Total cash and cash equivalents	10.00%	6%-14%	4,159	10.27%	-0.27%
Marketable debt securities					
Broad Market Fixed Income Pool	29.00%	19%-39%	12,429	30.69%	-1.69%
Total Marketable debt securities	29.00%		12,429	30.69%	-1.69%
Equities					
SOA Int'l Equity Pools			7,542	18.62%	
EAFE International Equity Pool			345	0.85%	
Total International Equity Pools	21.00%	16%-26%	7,887	19.47%	1.53%
Non-retirement Domestic Equity Pool	40.00%	31%-49%	16,027	39.57%	0.43%
Russell 3000 Common Trust Fund					
Total investments AY 2L Mental Health Trust	100.00%		40,502	100.00%	
Income Receivable			1		
Total Invested Assets At Fair Value			40,503		