

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

**SCHEDULE OF INVESTED ASSETS
April 30, 2012 and 2011**

	<u>2012</u>	<u>2011</u>
Investments (at fair value)		
Cash and Cash Equivalents		
Short-term Fixed Income Pool	<u>4,171,326</u>	<u>3,495,673</u>
Marketable debt and equity securities		
Broad Market Fixed Income Pool	12,778,996	14,476,059
Non-retirement Domestic Equity Pool	18,111,950	14,961,277
EAFE International Equity Pool	371,358	936,147
SOA International Equity Pool	<u>8,289,840</u>	<u>8,739,231</u>
Total Marketable Debt and Equity Securities	<u>39,552,144</u>	<u>39,112,714</u>
Interest Receivable	<u>506</u>	<u>1,213</u>
Total Invested Assets	<u><u>\$ 43,723,976</u></u>	<u><u>\$ 42,609,600</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, 2012

	<u>CURRENT MONTH</u>	<u>YEAR TO DATE</u>
Investment Income		
Cash and cash equivalents		
Short-term Fixed Income Pool	506	14,638
Marketable debt and equity securities		
Broad Market Fixed Income Pool	140,363	803,059
Non-retirement Domestic Equity Pool	(120,080)	1,098,548
EAFE International Equity Pool	(7,372)	(40,014)
SOA International Equity Pool	(76,563)	(248,705)
Total marketable debt and equity securities	(63,652)	1,612,888
Total investment earnings (loss)	(63,146)	1,627,526
Total invested assets, beginning of period	43,787,122	42,096,450
Net contributions (withdrawals)	-	-
Total invested assets, end of period	\$ 43,723,976	\$ 43,723,976

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 4/30/2012

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		4,171	9.54%	
Total cash and cash equivalents	10.00%	6%-14%	4,171	9.54%	0.46%
Marketable debt securities					
Broad Market Fixed Income Pool	29.00%	19%-39%	12,779	29.23%	-0.23%
Total Marketable debt securities	29.00%		12,779	29.23%	-0.23%
Equities					
SOA Int'l Equity Pools			8,290	18.96%	
EAFE International Equity Pool			371	0.85%	
Total International Equity Pools	21.00%	16%-26%	8,661	19.81%	1.19%
Non-retirement Domestic Equity Pool	40.00%	31%-49%	18,112	41.42%	-1.42%
Russell 3000 Common Trust Fund					
Total investments AY 2L Mental Health Trust	100.00%		43,723	100.00%	
Income Receivable			1		
Total Invested Assets At Fair Value			43,724		