

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 6/30/2012

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		4,173	9.70%	
Total cash and cash equivalents	10.00%	6%-14%	4,173	9.70%	0.30%
Marketable debt securities					
Broad Market Fixed Income Pool	29.00%	19%-39%	12,910	30.01%	-1.01%
Total Marketable debt securities	29.00%		12,910	30.01%	-1.01%
Equities					
SOA Int'l Equity Pools			7,935	18.44%	
EAFE International Equity Pool			352	0.82%	
Total International Equity Pools	21.00%	16%-26%	8,287	19.26%	1.74%
Non-retirement Domestic Equity Pool	40.00%	31%-49%	17,655	41.03%	-1.03%
Russell 3000 Common Trust Fund					
Total investments AY 2L Mental Health Trust	100.00%		43,025	100.00%	
Income Receivable			2		
Total Invested Assets At Fair Value			43,026		

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

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

	<u>2012</u>	<u>2011</u>
Investments (at fair value)		
Cash and Cash Equivalents		
Short-term Fixed Income Pool	<u>4,172,727</u>	<u>4,156,972</u>
Marketable debt and equity securities		
Broad Market Fixed Income Pool	12,910,104	11,975,937
Non-retirement Domestic Equity Pool	17,654,980	17,013,401
EAFE International Equity Pool	351,774	411,371
SOA International Equity Pool	<u>7,935,229</u>	<u>8,538,547</u>
Total Marketable Debt and Equity Securities	<u>38,852,087</u>	<u>37,939,256</u>
Interest Receivable	<u>1,612</u>	<u>222</u>
Total Invested Assets	<u>\$ 43,026,426</u>	<u>\$ 42,096,450</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, 2012

	<u>CURRENT MONTH</u>	<u>YEAR TO DATE</u>
Investment Income		
Cash and cash equivalents		
Short-term Fixed Income Pool	<u>1,612</u>	<u>17,145</u>
Marketable debt and equity securities		
Broad Market Fixed Income Pool	14,487	934,167
Non-retirement Domestic Equity Pool	662,102	641,578
EAFE International Equity Pool	23,073	(59,597)
SOA International Equity Pool	<u>549,774</u>	<u>(603,317)</u>
Total marketable debt and equity securities	<u>1,249,436</u>	<u>912,831</u>
Total investment earnings (loss)	1,251,048	929,976
Total invested assets, beginning of period	41,775,378	42,096,450
Net contributions (withdrawals)	<u>-</u>	<u>-</u>
Total invested assets, end of period	<u>\$ 43,026,426</u>	<u>\$ 43,026,426</u>