

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

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

	<u>2012</u>	<u>2011</u>
Investments (at fair value)		
Cash and Cash Equivalents		
Short-term Fixed Income Pool	<u>4,156,860</u>	<u>3,486,445</u>
Marketable debt and equity securities		
Broad Market Fixed Income Pool	12,469,463	10,383,938
Non-retirement Domestic Equity Pool	16,070,140	16,258,863
EAFE International Equity Pool	362,637	830,536
SOA International Equity Pool	<u>7,806,432</u>	<u>7,812,715</u>
Total Marketable Debt and Equity Securities	<u>36,708,672</u>	<u>35,286,052</u>
Interest Receivable	<u>2,526</u>	<u>798</u>
Total Invested Assets	<u><u>\$ 40,868,058</u></u>	<u><u>\$ 38,773,295</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 October 31, 2011

	<u>CURRENT MONTH</u>	<u>YEAR TO DATE</u>
Investment Income		
Cash and cash equivalents		
Short-term Fixed Income Pool	2,526	2,192
Marketable debt and equity securities		
Broad Market Fixed Income Pool	44,864	493,526
Non-retirement Domestic Equity Pool	1,658,944	(943,261)
EAFE International Equity Pool	31,860	(48,735)
SOA International Equity Pool	678,838	(732,114)
Total marketable debt and equity securities	<u>2,414,506</u>	<u>(1,230,728)</u>
Total investment earnings (loss)	2,417,032	(1,228,392)
Total invested assets, beginning of period	38,451,026	42,096,450
Net contributions (withdrawals)	<u>-</u>	<u>-</u>
Total invested assets, end of period	<u>\$ 40,868,058</u>	<u>\$ 40,868,058</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 10/31/2011

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		4,157	10.17%	
Total cash and cash equivalents	10.00%	6%-14%	4,157	10.17%	-0.17%
Marketable debt securities					
Broad Market Fixed Income Pool	29.00%	19%-39%	12,469	30.51%	-1.51%
Total Marketable debt securities	29.00%		12,469	30.51%	-1.51%
Equities					
SOA Int'l Equity Pools			7,806	19.10%	
EAFE International Equity Pool			363	0.89%	
Total International Equity Pools	21.00%	16%-26%	8,169	19.99%	1.01%
Non-retirement Domestic Equity Pool	40.00%	31%-49%	16,070	39.32%	0.68%
Russell 3000 Common Trust Fund					
Total investments AY 2L Mental Health Trust	100.00%		40,866	100.00%	
Income Receivable			3		
Total Invested Assets At Fair Value			40,867		