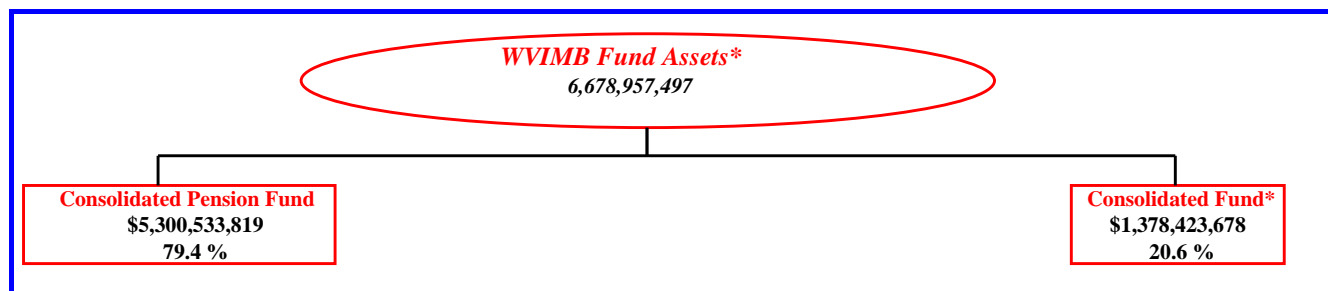


West Virginia Investment Management Board
Periods Ending April 30, 2000



Assets	Asset Values	Month Investment Earnings	Index Returns (Blue)			Actual Returns (Black)		
			Month	Qtr	YTD	1 Year	3 Years	5 Years
Consolidated Pension Fund								
Pension Assets								
Public Employees' Retirement System	\$2,656,015,587	(\$58,354,429)	(2.2)%	3.6 %	1.6 %	7.2 %	8.9 %	8.2 %
Teachers' Retirement System	952,279,113	(21,246,823)	(2.2)%	3.6 %	1.5 %	6.9 %	8.7 %	8.1 %
Public Safety Retirement System	71,322,879	(1,716,332)	(2.3)%	3.6 %	1.5 %	6.9 %	8.8 %	8.1 %
Judges' Retirement System	41,913,954	(917,439)	(2.1)%	3.6 %	1.6 %	6.7 %	8.6 %	8.0 %
State Police Retirement System	6,900,846	(125,065)	(1.8)%	3.5 %	1.9 %	5.7 %	8.2 %	7.8 %
Deputy Sheriffs' Retirement System	38,073,979	(792,060)	(2.1)%	3.6 %	1.7 %	6.2 %	N/A	N/A
Insurance Assets								
Worker's Compensation Fund I	723,182,264	(11,425,646)	(1.5)%	3.0 %	1.6 %	6.2 %	8.7 %	8.1 %
Worker's Compensation Fund II	434,459,478	(7,784,374)	(1.8)%	3.4 %	1.7 %	5.4 %	8.3 %	7.9 %
Pneumoconiosis	312,622,031	(3,882,357)	(1.2)%	3.1 %	2.0 %	4.1 %	7.8 %	7.5 %
Worker's Compensation EELF	8,460,580	(149,664)	(1.7)%	3.3 %	1.4 %	7.5 %	8.7 %	7.0 %
Endowment Assets								
Wildlife Fund	21,412,850	139,425	0.7 %	1.5 %	2.1 %	5.4 %	N/A	N/A
Prepaid Tuition Trust	33,890,258	(777,017)	(2.3)%	3.8 %	1.1 %	N/A	N/A	N/A
Consolidated Fund*								
Cash Liquidity Pool	856,934,625	3,814,997	0.5 %	1.4 %	1.9 %	5.4 %	N/A	N/A
Government Money Market Pool	143,863,136	670,128	0.5 %	1.4 %	1.8 %	5.1 %	N/A	N/A
Enhanced Yield Pool	377,625,917	1,224,123	0.3 %	1.6 %	1.6 %	3.9 %	N/A	N/A

Indices - Market Returns		Returns					
		Month	Qtr	YTD	1 Year	3 Years	5 Years
Equity							
	S&P 500 (Large Cap Stocks)	(3.0)%	4.5 %	(0.8)%	10.1 %	23.7 %	25.2 %
	Russell 2000 (Small Cap Stocks)	(6.0)%	2.3 %	0.6 %	18.4 %	15.2 %	15.3 %
	EAFE (Int'l Stocks)	(5.2)%	1.1 %	(5.3)%	14.2 %	14.3 %	10.7 %
Fixed Income							
	T-Bills (Cash)	0.5 %	1.4 %	1.9 %	5.3 %	5.2 %	5.3 %
	Salomon 1-3 (Short Bonds)	0.2 %	1.5 %	1.5 %	3.6 %	5.6 %	6.0 %
	Salomon Broad Investment Grade (Core Bonds)	(0.3)%	2.2 %	1.9 %	1.2 %	6.1 %	6.8 %
	Lehman Long Govt/Corp (Long Bonds)	(1.1)%	3.6 %	4.4 %	(0.3)%	7.5 %	8.2 %

*Includes only manager directed accounts.

Returns are gross of fees and expenses. Returns shorter than 1 year are unannualized.