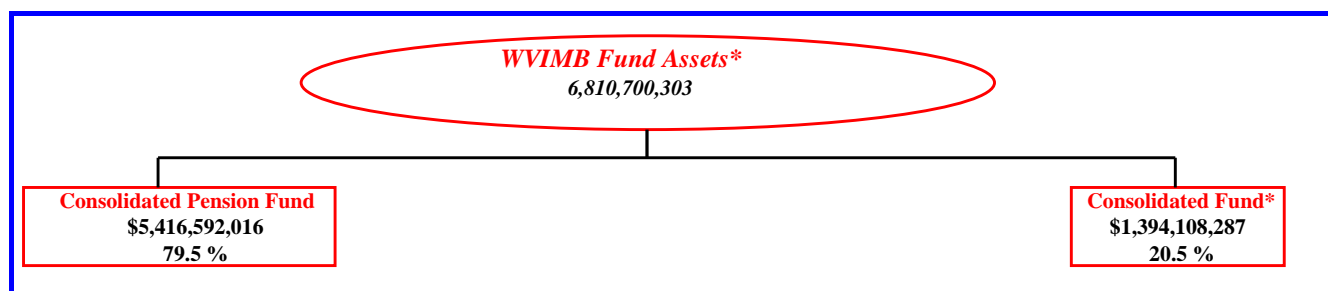


**West Virginia Investment Management Board**  
**Periods Ending June 30, 2000**



Assets	Asset Values	Month Investment Earnings	Index Returns (Blue)			Actual Returns (Black)		
			Month	Qtr	YTD	1 Year	3 Years	5 Years
<b>Consolidated Pension Fund</b>								
<b>Pension Assets</b>								
Public Employees' Retirement System	\$2,692,908,489	\$75,251,476	2.9 %	(0.7)%	3.0 %	8.2 %	8.7 %	7.6 %
Teachers' Retirement System	1,005,785,077	27,870,654	2.9 %	(0.7)%	3.1 %	8.1 %	8.5 %	7.5 %
Public Safety Retirement System	84,740,133	2,077,169	2.9 %	(1.0)%	2.8 %	8.0 %	8.5 %	7.5 %
Judges' Retirement System	42,990,621	1,226,657	2.9 %	(0.6)%	3.2 %	8.0 %	8.4 %	7.5 %
State Police Retirement System	7,420,180	202,666	2.9 %	(0.2)%	3.5 %	7.4 %	8.0 %	7.3 %
Deputy Sheriffs' Retirement System	39,244,406	1,105,942	2.9 %	(0.5)%	3.3 %	7.8 %	N/A	N/A
<b>Insurance Assets</b>								
Worker's Compensation Fund I	719,162,534	19,500,202	2.6 %	0.2 %	3.5 %	7.7 %	8.6 %	7.6 %
Worker's Compensation Fund II	441,829,278	12,262,949	2.9 %	(0.1)%	3.5 %	7.3 %	8.2 %	7.3 %
Pneumoconiosis	317,462,645	7,916,217	2.6 %	0.5 %	3.8 %	6.4 %	7.7 %	7.0 %
Worker's Compensation EELF	8,636,311	214,022	2.5 %	(0.2)%	2.9 %	8.4 %	8.5 %	7.2 %
<b>Endowment Assets</b>								
Wildlife Fund	20,911,182	34,837	0.2 %	1.5 %	3.0 %	5.6 %	N/A	N/A
Prepaid Tuition Trust	35,501,160	974,399	2.8 %	(1.0)%	2.4 %	12.2 %	N/A	N/A
<b>Consolidated Fund*</b>								
Cash Liquidity Pool	928,651,368	5,098,265	0.5 %	1.5 %	3.0 %	5.7 %	5.5 %	N/A
Government Money Market Pool	123,829,955	734,712	0.5 %	1.5 %	2.9 %	5.4 %	5.4 %	N/A
Enhanced Yield Pool	341,626,964	3,397,741	1.0 %	1.7 %	3.1 %	5.1 %	5.8 %	N/A

Indices - Market Returns		Returns					
		Month	Qtr	YTD	1 Year	3 Years	5 Years
<b>Equity</b>							
	S&P 500 (Large Cap Stocks)	2.5 %	(2.7)%	(0.4)%	7.3 %	19.7 %	23.8 %
	Russell 2000 (Small Cap Stocks)	8.7 %	(3.8)%	3.0 %	14.3 %	10.6 %	14.3 %
	EAFE (Int'l Stocks)	3.9 %	(3.9)%	(3.9)%	17.4 %	10.5 %	11.6 %
<b>Fixed Income</b>							
	T-Bills (Cash)	0.4 %	1.5 %	2.9 %	5.6 %	5.2 %	5.3 %
	Salomon 1-3 (Short Bonds)	1.1 %	1.7 %	3.0 %	4.9 %	5.7 %	5.8 %
	Salomon Broad Investment Grade (Core Bonds)	2.1 %	1.7 %	3.9 %	4.5 %	6.0 %	6.2 %
	Lehman Long Govt/Corp (Long Bonds)	2.7 %	0.9 %	6.5 %	4.6 %	7.1 %	6.8 %

\*Includes only manager directed accounts.  
Returns are net of fees and expenses. Returns shorter than 1 year are unannualized.