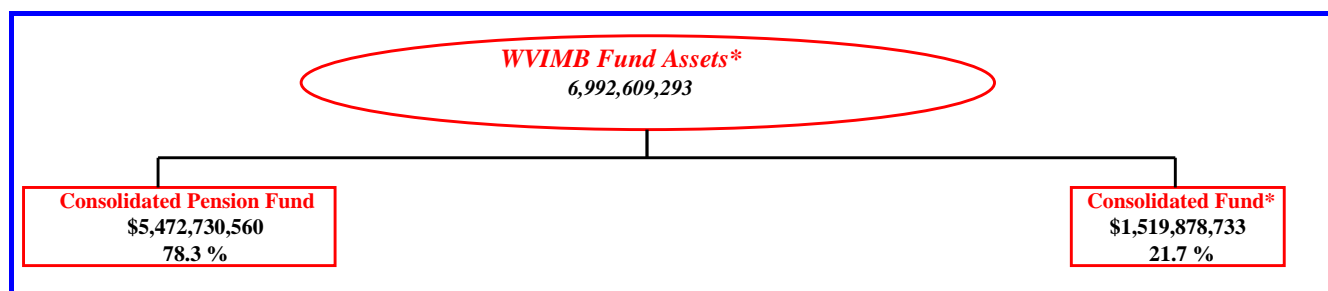


West Virginia Investment Management Board
Periods Ending September 30, 2000



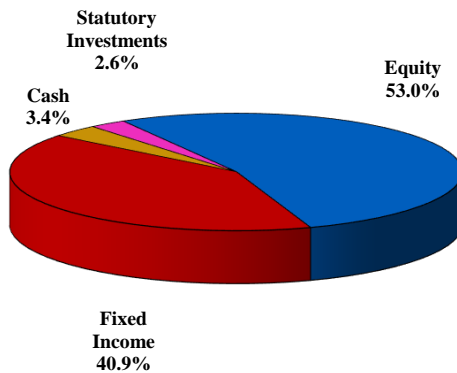
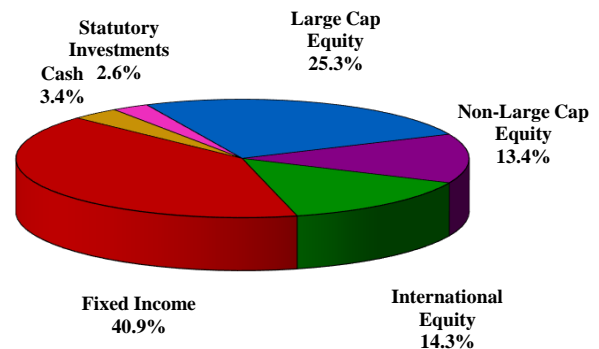
Assets	Asset Values	Month Investment Earnings	Index Returns (Blue)			Actual Returns (Black)		
			Month	Qtr	YTD	1 Year	3 Years	5 Years
Consolidated Pension Fund								
Pension Assets								
Public Employees' Retirement System	\$2,706,574,132	\$5,804,294	(2.4)%	0.6 %	3.6 %	10.3 %	7.7 %	7.4 %
Teachers' Retirement System	1,008,730,693	2,856,231	(2.4)%	0.6 %	3.7 %	10.2 %	7.5 %	7.3 %
Public Safety Retirement System	82,659,640	246,199	(2.4)%	0.6 %	3.5 %	10.2 %	7.6 %	7.3 %
Judges' Retirement System	43,969,683	149,672	(2.4)%	0.6 %	3.8 %	10.2 %	7.5 %	7.2 %
State Police Retirement System	8,036,492	30,386	(2.1)%	1.0 %	4.5 %	9.7 %	7.2 %	7.2 %
Deputy Sheriffs' Retirement System	40,247,372	143,160	(2.3)%	0.7 %	4.0 %	9.9 %	N/A	N/A
Insurance Assets								
Worker's Compensation Fund I	743,681,237	(551,556)	(1.4)%	1.0 %	4.5 %	9.8 %	7.8 %	7.5 %
Worker's Compensation Fund II	447,343,561	1,509,014	(1.6)%	1.2 %	4.7 %	9.9 %	7.5 %	7.3 %
Pneumoconiosis	323,850,973	6,315,024	(0.6)%	2.1 %	6.0 %	9.2 %	7.3 %	7.1 %
Worker's Compensation EELF	8,847,107	72,702	(1.5)%	1.1 %	4.0 %	10.9 %	7.9 %	7.1 %
Endowment Assets								
Wildlife Fund	21,347,332	135,925	0.6 %	1.7 %	4.8 %	6.1 %	N/A	N/A
Prepaid Tuition Trust	37,442,338	155,057	(2.6)%	0.6 %	3.0 %	12.8 %	N/A	N/A
Consolidated Fund*								
Cash Liquidity Pool	978,108,316	3,643,398	0.6 %	1.7 %	4.7 %	6.1 %	5.6 %	N/A
Government Money Market Pool	167,750,712	531,335	0.5 %	1.6 %	4.6 %	5.8 %	5.5 %	N/A
Enhanced Yield Pool	374,019,705	3,953,991	0.8 %	2.2 %	5.3 %	6.2 %	5.9 %	N/A

Indices - Market Returns		Returns					
		Month	Qtr	YTD	1 Year	3 Years	5 Years
Equity							
	S&P 500 (Large Cap Stocks)	(5.3)%	(1.0)%	(1.4)%	13.3 %	16.4 %	21.7 %
	Russell 2000 (Small Cap Stocks)	(2.9)%	1.1 %	4.2 %	23.4 %	6.0 %	12.4 %
	EAFE (Int'l Stocks)	(4.8)%	(8.0)%	(11.6)%	3.4 %	7.7 %	8.9 %
Fixed Income							
	T-Bills (Cash)	0.5 %	1.5 %	4.5 %	5.8 %	5.3 %	5.3 %
	Salomon 1-3 (Short Bonds)	0.7 %	2.1 %	5.2 %	5.7 %	5.7 %	5.9 %
	Salomon Broad Investment Grade (Core Bonds)	0.7 %	3.1 %	7.1 %	6.9 %	5.9 %	6.5 %
	Lehman Long Govt/Corp (Long Bonds)	(0.9)%	2.9 %	9.6 %	7.9 %	6.2 %	6.9 %

*Includes only manager directed accounts.

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

Consolidated Pension Fund
Periods Ending September 30, 2000

Asset Allocation**Pool Allocation**

<i>Investment Pools</i>	Asset Values (000's)	<i>Index Returns (Blue)</i>			<i>Actual Returns (Black)</i>			
		Month	Qtr	YTD	1 Year	2 Years	3 Years	
Large Cap Equity								
Large Cap	\$1,381,908	(5.6)%	(1.1)%	(0.7)%	14.0 %	20.8 %	N/A	
S&P 500		(5.3)%	(1.0)%	(1.4)%	13.3 %	20.3 %	16.4 %	
Non-Large Cap Equity								
Total Non-Large Cap	\$735,561	(1.8)%	4.7 %	7.7 %	20.5 %	20.8 %	N/A	
Russell 2500		(3.3)%	2.4 %	8.2 %	29.5 %	25.6 %	9.6 %	
Total Domestic Equity	\$2,117,468	(4.4)%	0.8 %	2.1 %	16.4 %	20.8 %	N/A	
Domestic Index		(4.6)%	0.1 %	2.1 %	19.0 %	22.4 %	N/A	
International Equity								
Total International	\$784,522	(3.6)%	(6.2)%	(5.1)%	17.2 %	23.7 %	N/A	
EAFE		(4.8)%	(8.0)%	(11.6)%	3.4 %	16.5 %	7.7 %	
Total Global Equity	\$2,901,990	(4.2)%	(1.0)%	0.3 %	16.7 %	20.2 %	N/A	
Global Index		(4.7)%	(1.9)%	(1.4)%	15.0 %	21.0 %	N/A	
Fixed Income								
Total Fixed Income	\$2,236,223	0.3 %	3.1 %	8.0 %	7.5 %	2.8 %	5.5 %	
Salomon Broad Investment Grade		0.7 %	3.1 %	7.1 %	6.9 %	3.3 %	5.9 %	
Cash								
Short Term	\$188,310	0.6 %	1.6 %	4.7 %	6.0 %	5.3 %	6.0 %	
Salomon 180 Day T-Bill		0.5 %	1.6 %	4.7 %	5.9 %	5.2 %	5.4 %	
Statutory Investments	\$144,034	0.5 %	1.5 %	5.0 %	6.9 %	7.0 %	N/A	
Consolidated Pension Fund	\$5,470,557	(2.1)%	0.8 %	4.0 %	10.1 %	7.0 %	7.6 %	