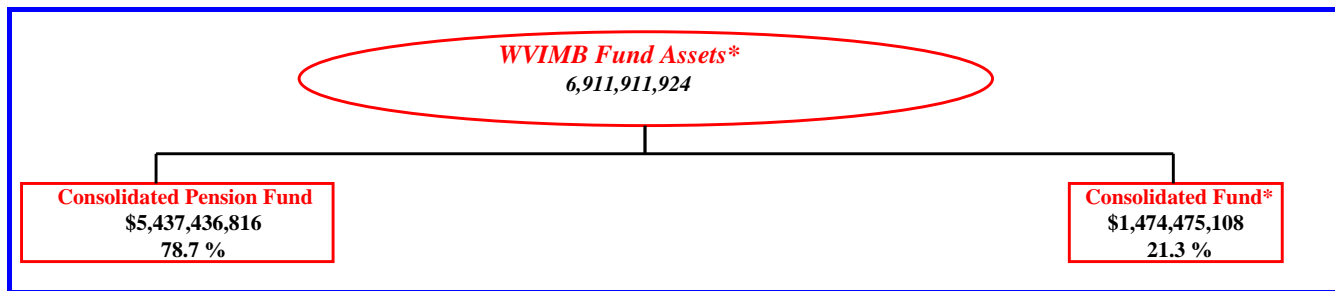


**West Virginia Investment Management Board**  
**Periods Ending October 31, 2000**



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	\$2,683,947,998	\$61,443,632	(0.8)%	0.5 %	2.8 %	7.4 %	7.0 %	6.9 %
Teachers' Retirement System	1,001,463,069	26,013,004	(0.8)%	0.4 %	2.9 %	7.5 %	6.8 %	6.8 %
Public Safety Retirement System	81,117,769	2,220,072	(0.8)%	0.3 %	2.7 %	7.4 %	6.8 %	6.9 %
Judges' Retirement System	43,938,912	1,229,922	(0.8)%	0.4 %	3.0 %	7.5 %	6.7 %	6.8 %
State Police Retirement System	8,179,410	344,509	(0.7)%	0.6 %	3.8 %	7.3 %	6.5 %	6.7 %
Deputy Sheriffs' Retirement System	40,232,133	1,156,624	(0.7)%	0.5 %	3.3 %	7.4 %	N/A	N/A
<b>Insurance Assets</b>								
Worker's Compensation Fund I	742,027,131	629,933	(0.7)%	0.5 %	3.8 %	7.3 %	7.1 %	7.1 %
Worker's Compensation Fund II	444,456,591	2,664,128	(0.7)%	0.7 %	4.1 %	7.5 %	6.8 %	6.8 %
Pneumoconiosis	323,942,151	3,430,428	0.2 %	1.8 %	6.1 %	8.2 %	6.9 %	6.9 %
Worker's Compensation EELF	8,810,713	263,026	(0.3)%	0.9 %	3.7 %	8.6 %	7.5 %	6.9 %
<b>Endowment Assets</b>								
Wildlife Fund	21,493,515	600,880	0.5 %	1.6 %	5.4 %	6.2 %	N/A	N/A
Prepaid Tuition Trust	37,827,424	1,626,743	(0.7)%	0.6 %	2.4 %	9.3 %	N/A	N/A
<b>Consolidated Fund*</b>								
Cash Liquidity Pool	977,179,446	864,882	0.5 %	1.6 %	5.3 %	6.3 %	5.6 %	N/A
Government Money Market Pool	150,329,947	100,979	0.5 %	1.6 %	5.2 %	6.1 %	5.6 %	N/A
Enhanced Yield Pool	346,965,715	412,453	0.6 %	2.1 %	5.9 %	6.4 %	5.8 %	N/A

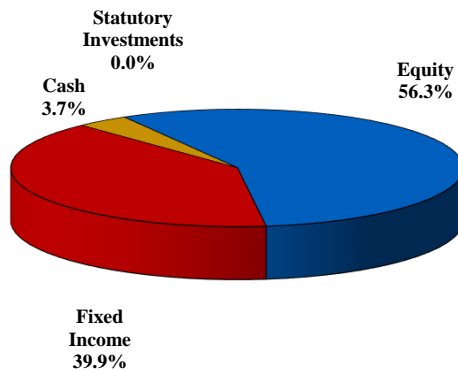
Indices - Market Returns		Returns					
		Month	Qtr	YTD	1 Year	3 Years	5 Years
<b>Equity</b>							
	S&P 500 (Large Cap Stocks)	(0.4)%	0.2 %	(1.8)%	6.1 %	17.6 %	21.7 %
	Russell 2000 (Small Cap Stocks)	(4.5)%	(0.2)%	(0.5)%	17.4 %	5.9 %	12.4 %
	EAFE (Int'l Stocks)	(2.3)%	(6.3)%	(13.7)%	(2.7)%	9.7 %	8.9 %
<b>Fixed Income</b>							
	T-Bills (Cash)	0.5 %	1.6 %	5.0 %	5.9 %	5.3 %	5.4 %
	Salomon 1-3 (Short Bonds)	0.5 %	2.0 %	5.7 %	6.1 %	5.6 %	5.9 %
	Salomon Broad Investment Grade (Core Bonds)	0.6 %	2.8 %	7.8 %	7.3 %	5.7 %	6.3 %
	Lehman Long Govt/Corp (Long Bonds)	1.0 %	2.1 %	10.7 %	8.8 %	5.6 %	6.6 %

\*Includes only manager directed accounts.

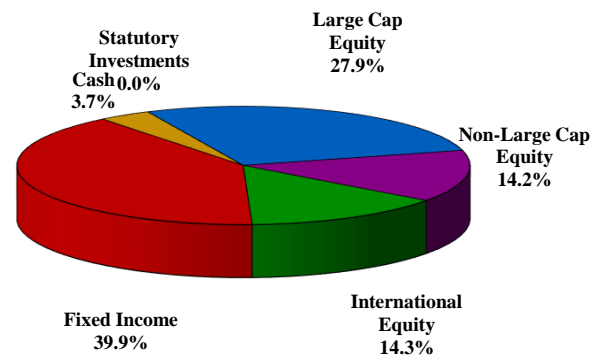
Returns are net of manager fees and expenses. Returns shorter than 1 year are unannualized.

**Consolidated Pension Fund**  
**Periods Ending October 31, 2000**

Asset Allocation



Pool Allocation



Investment Pools	Asset Values (000's)	Index Returns (Blue)			Actual Returns (Black)			
		Month	Qtr	YTD	1 Year	2 Years	3 Years	
<b>Large Cap Equity</b>								
<b>Large Cap</b>	\$1,473,791	(0.7)%	(0.3)%	(1.4)%	6.5 %	15.3 %	N/A	
<b>S&amp;P 500</b>		(0.4)%	0.2 %	(1.8)%	6.1 %	15.5 %	17.6 %	
<b>Non-Large Cap Equity</b>								
<b>Total Non-Large Cap</b>	\$751,456	(2.2)%	4.6 %	5.3 %	17.2 %	14.6 %	N/A	
<b>Russell 2500</b>		(2.7)%	2.2 %	5.3 %	23.3 %	20.6 %	10.3 %	
<b>Total Domestic Equity</b>	\$2,225,247	(1.2)%	1.4 %	0.9 %	10.0 %	15.1 %	N/A	
<b>Domestic Index</b>		(1.2)%	0.9 %	0.9 %	12.0 %	17.5 %	N/A	
<b>International Equity</b>								
<b>Total International</b>	\$754,506	(3.3)%	(6.5)%	(8.2)%	10.2 %	15.7 %	N/A	
<b>EAFE</b>		(2.3)%	(6.3)%	(13.7)%	(2.7)%	9.6 %	9.7 %	
<b>Total Global Equity</b>	\$2,979,753	(1.8)%	(0.7)%	(1.5)%	10.1 %	15.2 %	N/A	
<b>Global Index</b>		(1.5)%	(0.9)%	(2.9)%	8.3 %	15.6 %	N/A	
<b>Fixed Income</b>								
<b>Total Fixed Income</b>	\$2,113,338	0.6 %	2.5 %	8.7 %	7.8 %	3.5 %	5.2 %	
<b>Salomon Broad Investment Grade</b>		0.6 %	2.8 %	7.8 %	7.3 %	3.8 %	5.7 %	
<b>Cash</b>								
<b>Short Term</b>	\$198,210	0.5 %	1.6 %	5.2 %	6.1 %	5.4 %	6.0 %	
<b>Salomon 180 Day T-Bill</b>		0.5 %	1.6 %	5.2 %	6.1 %	5.3 %	5.4 %	
<b>Statutory Investments</b>		0.5 %	1.5 %	5.6 %	6.8 %	7.0 %	N/A	
<b>Consolidated Pension Fund</b>	\$5,291,302	(0.7)%	0.6 %	3.3 %	7.5 %	6.2 %	6.9 %	