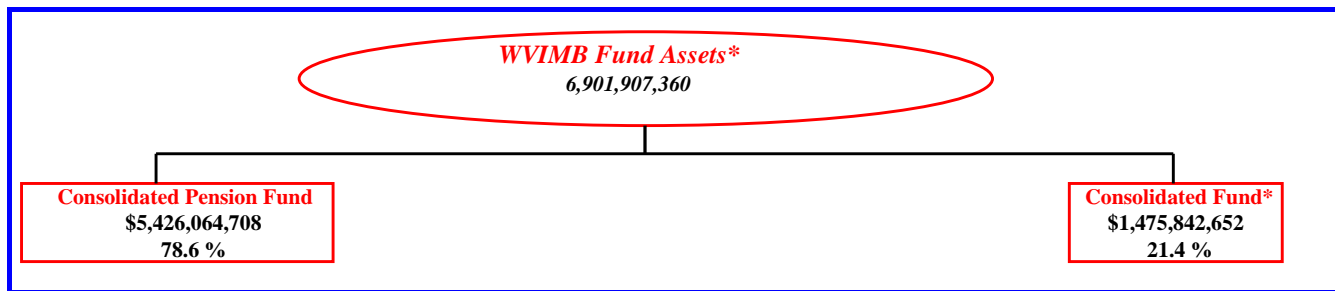


West Virginia Investment Management Board
Periods Ending June 30, 2001



Assets	Asset Values	Month Investment Earnings	Month					
			Month	Qtr	YTD	1 Year	3 Years	5 Years
Consolidated Pension Fund								
<u>Pension Assets</u>								
Public Employees' Retirement System	\$2,677,793,365	(\$11,001,179)	(0.4)%	4.1 %	(0.7)%	(0.3)%	4.9 %	6.7 %
Teachers' Retirement System	1,051,974,939	(4,324,808)	(0.4)%	4.0 %	(0.7)%	(0.3)%	4.8 %	6.6 %
Public Safety Retirement System	89,227,519	(321,790)	(0.4)%	4.0 %	(0.8)%	(0.2)%	4.8 %	6.6 %
Judges' Retirement System	46,032,980	(208,237)	(0.5)%	4.0 %	(0.7)%	(0.1)%	4.8 %	6.6 %
State Police Retirement System	9,825,350	(43,191)	(0.5)%	4.0 %	(0.6)%	0.5 %	4.6 %	6.5 %
Deputy Sheriffs' Retirement System	42,327,701	(189,168)	(0.5)%	3.9 %	(0.7)%	0.2 %	N/A	N/A
<u>Insurance Assets</u>								
Worker's Compensation Fund I	644,179,776	(3,406,234)	(0.5)%	4.2 %	(0.4)%	0.9 %	5.4 %	6.9 %
Worker's Compensation Fund II	445,579,912	(1,928,719)	(0.4)%	3.8 %	(0.6)%	0.9 %	4.9 %	6.7 %
Pneumoconiosis	339,625,595	466,230	0.1 %	1.6 %	2.3 %	7.6 %	6.6 %	7.7 %
Worker's Compensation EELF	8,837,530	(17,664)	(0.2)%	2.9 %	0.6 %	2.8 %	6.4 %	7.2 %
<u>Endowment Assets</u>								
Wildlife Fund	22,016,113	(40,534)	(0.2)%	2.4 %	3.2 %	7.9 %	N/A	N/A
Prepaid Tuition Trust	48,643,928	(211,041)	(0.4)%	4.2 %	(0.1)%	0.6 %	N/A	N/A
Consolidated Fund*								
Cash Liquidity Pool	992,838,224	3,437,919	0.4 %	1.2 %	2.8 %	6.2 %	5.7 %	N/A
Government Money Market Pool	141,154,517	397,725	0.3 %	1.1 %	2.7 %	6.2 %	5.6 %	N/A
Enhanced Yield Pool	341,849,911	1,351,317	0.4 %	1.3 %	4.0 %	9.2 %	6.5 %	N/A

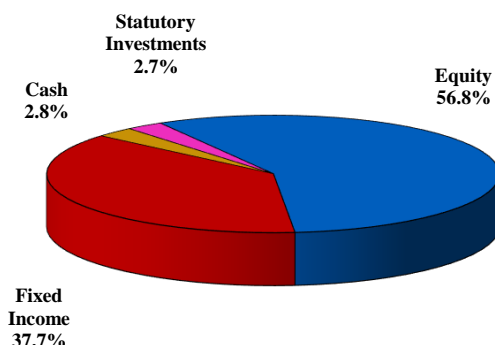
*Includes only manager directed accounts.

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

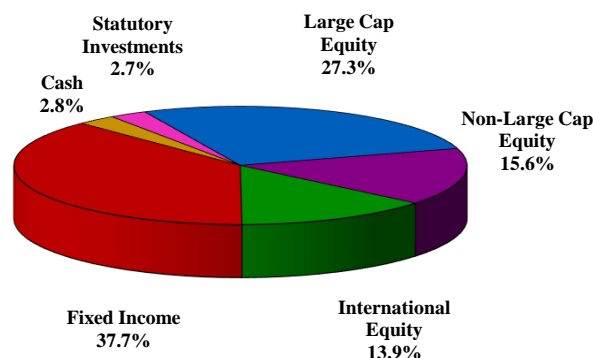
Consolidated Pension Fund

Periods Ending June 30, 2001

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
Large Cap Equity							
Large Cap S&P 500	\$1,482,935	(3.0)% (2.4)%	5.5 % 5.9 %	(6.7)% (6.7)%	(14.6)% (14.8)%	(3.7)% (4.4)%	4.3 % 3.9 %
Non-Large Cap Equity							
Total Non-Large Cap Russell 2500	\$847,274	2.7 % 1.4 %	13.4 % 13.7 %	8.8 % 3.8 %	14.7 % 2.4 %	10.9 % 10.1 %	7.6 % 8.5 %
Total Domestic Equity Domestic Index	\$2,330,209	(1.0)% (1.1)%	8.2 % 8.4 %	(1.4)% (3.3)%	(5.2)% (9.4)%	1.3 % 0.5 %	5.7 % 5.7 %
International Equity							
Total International MSCI All Country World EX US	\$753,750	(1.2)% (3.8)%	2.1 % (0.2)%	(10.0)% (13.1)%	(14.8)% (23.8)%	4.9 % (5.0)%	3.3 % (0.2)%
Total Global Equity Global Index	\$3,083,959	(1.0)% (1.8)%	6.7 % 6.2 %	(3.7)% (5.8)%	(7.8)% (13.1)%	2.2 % (0.8)%	5.2 % 4.3 %
Fixed Income							
Total Fixed Income Salomon Broad Investment Grade	\$2,048,616	0.5 % 0.3 %	0.6 % 0.5 %	3.8 % 3.6 %	12.0 % 11.3 %	8.2 % 7.8 %	6.0 % 6.2 %
Cash							
Short Term Salomon 180 Day T-Bill	\$150,621	0.4 % 0.4 %	1.2 % 1.2 %	2.8 % 2.7 %	6.2 % 5.9 %	5.9 % 5.6 %	6.1 % 5.4 %
Statutory Investments	\$144,379	0.6 %	1.9 %	3.4 %	6.7 %	7.0 %	N/A
Consolidated Pension Fund	\$5,427,575	(0.4)%	3.9 %	(0.4)%	0.5 %	4.1 %	5.1 %