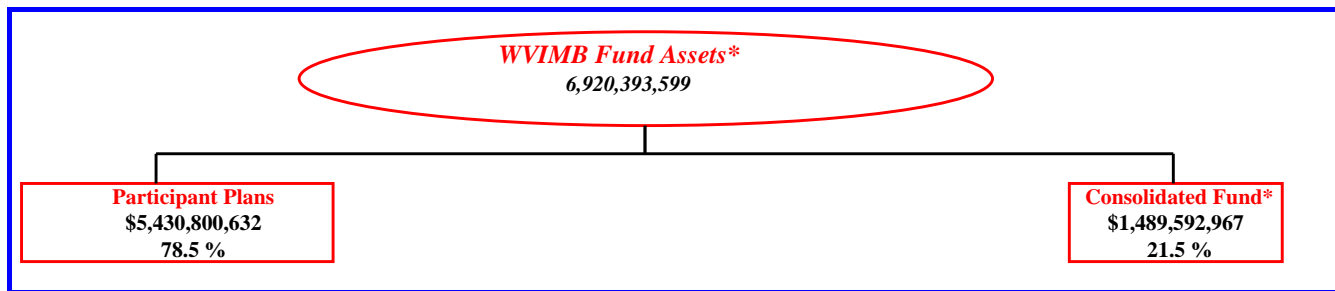


**West Virginia Investment Management Board**  
**Periods Ending July 31, 2001**



Assets	Asset Values	Month Investment Earnings	Month						
			Month	Qtr	YTD	1 Year	3 Years	5 Years	
<b>Participant Plans</b>									
<b><u>Pension Assets</u></b>									
Public Employees' Retirement System	\$2,676,227,659	\$5,804,294	0.2 %	0.6 %	(0.4)%	0.6 %	5.0 %	6.7 %	
Teachers' Retirement System	1,042,981,168	2,856,231	0.3 %	0.6 %	(0.5)%	0.6 %	4.9 %	6.6 %	
Public Safety Retirement System	88,213,717	246,199	0.3 %	0.6 %	(0.5)%	0.5 %	4.9 %	6.6 %	
Judges' Retirement System	45,847,652	149,672	0.3 %	0.6 %	(0.4)%	0.8 %	4.9 %	6.6 %	
State Police Retirement System	9,905,735	30,386	0.3 %	0.6 %	(0.3)%	1.1 %	4.7 %	6.5 %	
Deputy Sheriffs' Retirement System	42,500,858	143,160	0.3 %	0.6 %	(0.4)%	1.0 %	N/A	N/A	
<b><u>Insurance Assets</u></b>									
Worker's Compensation Fund I	651,185,220	(551,556)	(0.1)%	0.1 %	(0.4)%	1.0 %	5.4 %	6.8 %	
Worker's Compensation Fund II	447,088,926	1,509,014	0.3 %	0.7 %	(0.3)%	1.3 %	5.0 %	6.7 %	
Pneumoconiosis	345,983,619	6,315,024	1.9 %	2.9 %	4.2 %	9.0 %	7.3 %	8.1 %	
Worker's Compensation EELF	9,177,232	72,702	0.8 %	1.4 %	1.4 %	3.9 %	6.7 %	7.3 %	
<b><u>Endowment Assets</u></b>									
Wildlife Fund	22,172,147	135,925	0.6 %	1.1 %	3.8 %	7.8 %	N/A	N/A	
Prepaid Tuition Trust	49,516,699	155,057	0.3 %	0.6 %	0.2 %	1.6 %	N/A	N/A	
<b>Consolidated Fund*</b>									
Cash Liquidity Pool	998,147,235	3,643,398	0.4 %	1.1 %	3.2 %	6.0 %	5.7 %	N/A	
Government Money Market Pool	145,107,844	531,335	0.4 %	1.1 %	3.1 %	6.0 %	5.6 %	N/A	
Enhanced Yield Pool	346,337,888	3,953,991	1.2 %	2.2 %	5.2 %	9.8 %	6.7 %	N/A	

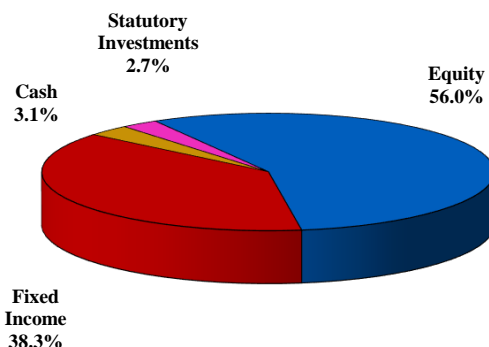
\*Includes only manager directed accounts.

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

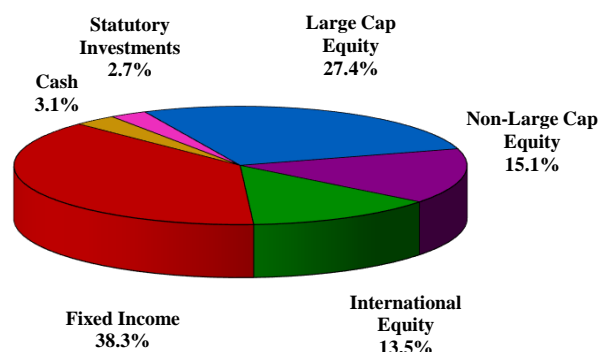
## WVIMB Investment Pools

### Periods Ending July 31, 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	
<b>Large Cap Equity</b>								
Large Cap S&P 500	\$1,489,294	(0.8)% (1.0)%	(3.2)% (2.7)%	(7.4)% (7.6)%	(13.9)% (14.3)%	(2.7)% (3.4)%	4.4 % 3.9 %	
<b>Non-Large Cap Equity</b>								
Total Non-Large Cap Russell 2500	\$818,828	(1.4)% (3.6)%	3.7 % 0.7 %	7.2 % 0.1 %	15.6 % 1.4 %	11.3 % 9.2 %	10.3 % 9.8 %	
Total Domestic Equity Domestic Index	\$2,308,122	(1.0)% (1.8)%	(0.7)% (1.6)%	(2.4)% (5.1)%	(4.4)% (9.3)%	2.1 % 0.9 %	6.6 % 6.1 %	
<b>International Equity</b>								
Total International MSCI All Country World EX US	\$733,918	(2.4)% (2.3)%	(4.7)% (8.6)%	(12.2)% (15.1)%	(14.4)% (22.5)%	2.2 % (7.1)%	2.2 % (1.3)%	
Total Global Equity Global Index	\$3,042,041	(1.3)% (2.0)%	(1.7)% (3.3)%	(5.0)% (7.6)%	(7.1)% (12.7)%	2.3 % (1.1)%	5.7 % 4.3 %	
<b>Fixed Income</b>								
Total Fixed Income Salomon Broad Investment Grade	\$2,080,315	2.8 % 2.3 %	4.3 % 3.3 %	6.7 % 6.0 %	13.9 % 12.8 %	10.1 % 9.3 %	6.9 % 7.0 %	
<b>Cash</b>								
Short Term Salomon 180 Day T-Bill	\$166,187	0.4 % 0.3 %	1.1 % 1.1 %	3.1 % 3.0 %	6.0 % 5.8 %	5.9 % 5.6 %	6.0 % 5.4 %	
Statutory Investments	\$144,034	0.6 %	1.9 %	4.1 %	6.8 %	7.0 %	N/A	
<b>Total Investment Pools</b>	<b>\$5,432,577</b>	<b>0.3 %</b>	<b>0.7 %</b>	<b>(0.1)%</b>	<b>1.3 %</b>	<b>4.8 %</b>	<b>5.2 %</b>	