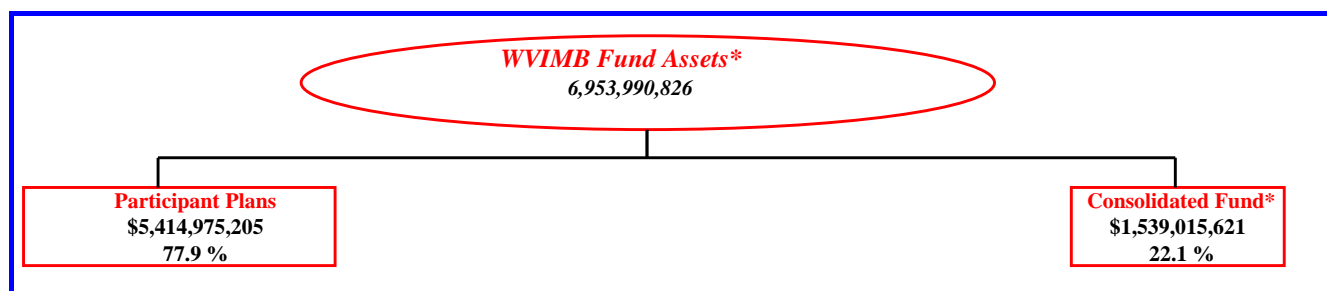


West Virginia Investment Management Board
Periods Ending August 31, 2001



Assets	Asset Values	Month Investment Earnings	Month					
			Month	Qtr	YTD	1 Year	3 Years	5 Years
Participant Plans**								
<u>Pension Assets</u>								
Public Employees' Retirement System	\$2,629,423,208	(\$48,004,450)	(1.8)%	(2.0)%	(2.2)%	(4.8)%	4.6 %	6.4 %
Teachers' Retirement System	1,026,887,518	(18,688,652)	(1.8)%	(1.9)%	(2.2)%	(4.6)%	4.5 %	6.3 %
Public Safety Retirement System	85,778,034	(1,565,684)	(1.8)%	(1.9)%	(2.2)%	(4.6)%	4.5 %	6.3 %
Judges' Retirement System	45,762,296	(810,357)	(1.8)%	(1.9)%	(2.1)%	(4.4)%	4.5 %	6.3 %
State Police Retirement System	9,879,452	(176,285)	(1.8)%	(1.9)%	(2.0)%	(4.0)%	4.3 %	6.2 %
Deputy Sheriffs' Retirement System	42,082,091	(748,768)	(1.8)%	(1.9)%	(2.1)%	(4.1)%	3.8 %	N/A
<u>Insurance Assets</u>								
Worker's Compensation Fund I	640,279,556	(12,093,663)	(1.8)%	(2.3)%	(2.2)%	(3.3)%	4.9 %	6.5 %
Worker's Compensation Fund II	439,207,002	(7,881,925)	(1.8)%	(1.8)%	(2.1)%	(3.4)%	4.5 %	6.4 %
Pneumoconiosis	347,508,128	1,184,510	0.3 %	2.3 %	4.6 %	7.0 %	7.6 %	8.2 %
Worker's Compensation EELF	9,236,120	(76,112)	(0.8)%	(0.2)%	0.6 %	0.2 %	6.5 %	7.2 %
<u>Endowment Assets</u>								
Wildlife Fund	21,937,752	(263,766)	(1.2)%	(0.8)%	2.6 %	6.1 %	N/A	N/A
Prepaid Tuition Trust	49,350,674	(874,544)	(1.8)%	(1.9)%	(1.6)%	(4.0)%	N/A	N/A
Tobacco Settlement Trust	67,643,374	(200,706)	(0.3)%	N/A	N/A	N/A	N/A	N/A
Consolidated Fund***								
Cash Liquidity Pool	1,002,804,178	2,993,203	0.3 %	1.0 %	3.5 %	5.8 %	5.6 %	N/A
Government Money Market Pool	187,769,003	513,126	0.3 %	1.0 %	3.4 %	5.7 %	5.5 %	N/A
Enhanced Yield Pool	348,442,440	2,214,552	0.6 %	2.2 %	5.9 %	9.6 %	6.6 %	N/A

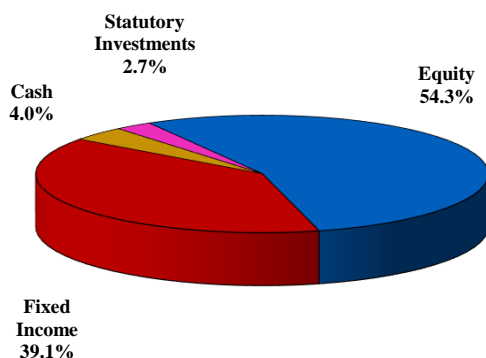
* Includes only manager directed accounts.

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

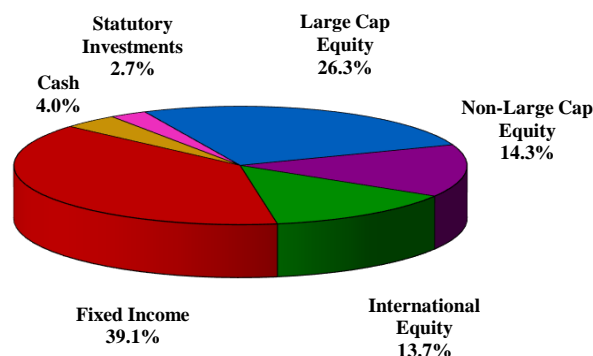
*** Returns are net of manager fees. Returns shorter than 1 year are unannualized.

WVIMB Investment Pools
Periods Ending August 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
Large Cap Equity							
Large Cap S&P 500	\$1,423,727	(6.2)%	(9.7)%	(13.2)%	(24.1)%	(5.4)%	7.7 %
		(6.3)%	(9.4)%	(13.4)%	(24.4)%	(6.2)%	7.1 %
Non-Large Cap Equity							
Total Non-Large Cap Russell 2500	\$775,507	(2.5)%	(1.2)%	4.6 %	3.5 %	11.8 %	16.6 %
		(3.3)%	(5.4)%	(3.2)%	(9.7)%	9.1 %	16.4 %
Total Domestic Equity Domestic Index	\$2,199,234	(4.9)%	(6.8)%	(7.2)%	(15.4)%	0.4 %	10.8 %
		(5.3)%	(8.1)%	(10.1)%	(19.7)%	(1.1)%	10.4 %
International Equity							
Total International MSCI All Country World EX US	\$743,158	(1.1)%	(4.6)%	(13.2)%	(15.5)%	1.2 %	6.4 %
		(2.5)%	(8.3)%	(17.2)%	(25.3)%	(8.5)%	3.0 %
Total Global Equity Global Index	\$2,942,392	(4.0)%	(6.2)%	(8.8)%	(15.4)%	0.7 %	10.1 %
		(4.6)%	(8.1)%	(11.9)%	(21.1)%	(2.9)%	8.6 %
Fixed Income							
Total Fixed Income Salomon Broad Investment Grade	\$2,115,379	1.4 %	4.8 %	8.2 %	13.7 %	11.0 %	7.0 %
		1.1 %	3.8 %	7.2 %	12.4 %	9.9 %	6.8 %
Cash							
Short Term Salomon 180 Day T-Bill	\$215,106	0.4 %	1.1 %	3.5 %	5.9 %	5.8 %	5.8 %
		0.3 %	1.0 %	3.4 %	5.5 %	5.6 %	5.3 %
Statutory Investments	\$143,689	0.6 %	1.9 %	4.8 %	6.9 %	7.0 %	7.0 %
Total Investment Pools	\$5,416,565	(1.6)%	(1.7)%	(1.7)%	(3.7)%	4.1 %	4.8 %