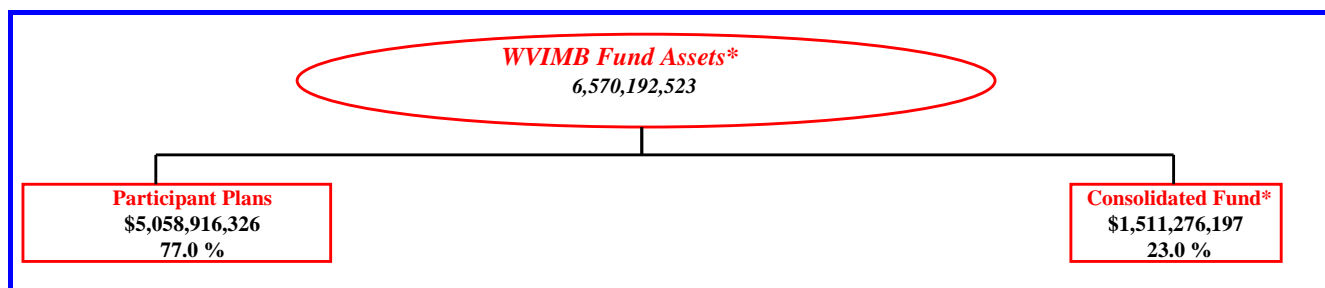


West Virginia Investment Management Board
Periods Ending September 30, 2001



Assets	Asset Values	Month Investment Earnings						
			Month	Qtr	YTD	1 Year	3 Years	5 Years
Participant Plans**								
<u>Pension Assets</u>								
Public Employees' Retirement System	\$2,473,395,744	(\$153,527,464)	(5.8)%	(7.3)%	(7.9)%	(8.2)%	1.8 %	4.7 %
Teachers' Retirement System	961,799,890	(60,177,627)	(5.9)%	(7.3)%	(7.9)%	(8.0)%	1.7 %	4.6 %
Public Safety Retirement System	79,480,355	(5,017,678)	(5.9)%	(7.3)%	(8.0)%	(8.1)%	1.7 %	4.6 %
Judges' Retirement System	42,854,490	(2,647,808)	(5.8)%	(7.1)%	(7.8)%	(7.8)%	1.7 %	4.6 %
State Police Retirement System	9,301,258	(578,194)	(5.9)%	(7.2)%	(7.8)%	(7.7)%	1.5 %	4.5 %
Deputy Sheriffs' Retirement System	39,664,746	(2,447,345)	(5.8)%	(7.1)%	(7.8)%	(7.6)%	1.6 %	N/A
<u>Insurance Assets</u>								
Worker's Compensation Fund I	553,536,541	(40,203,016)	(6.4)%	(8.1)%	(8.4)%	(8.2)%	1.9 %	4.7 %
Worker's Compensation Fund II	413,491,278	(25,715,722)	(5.9)%	(7.2)%	(7.8)%	(7.6)%	1.7 %	4.7 %
Pneumoconiosis	341,717,640	(5,543,487)	(1.6)%	0.6 %	2.9 %	6.0 %	6.2 %	7.5 %
Worker's Compensation EELF	8,943,056	(346,064)	(3.7)%	(3.8)%	(3.2)%	(2.1)%	4.4 %	6.0 %
<u>Endowment Assets</u>								
Wildlife Fund	21,069,938	(909,371)	(4.1)%	(4.7)%	(1.7)%	1.1 %	3.9 %	N/A
Prepaid Tuition Trust	47,146,979	(2,886,110)	(5.8)%	(7.2)%	(7.3)%	(7.1)%	N/A	N/A
Tobacco Settlement Trust	66,514,411	(1,128,964)	(1.7)%	N/A	N/A	N/A	N/A	N/A
Consolidated Fund***								
Cash Liquidity Pool	952,590,999	3,823,178	0.4 %	1.1 %	3.9 %	5.6 %	5.6 %	N/A
Government Money Market Pool	206,015,440	825,569	0.4 %	1.2 %	3.9 %	5.6 %	5.5 %	N/A
Enhanced Yield Pool	352,669,758	5,230,597	1.5 %	3.3 %	7.5 %	10.4 %	6.6 %	N/A

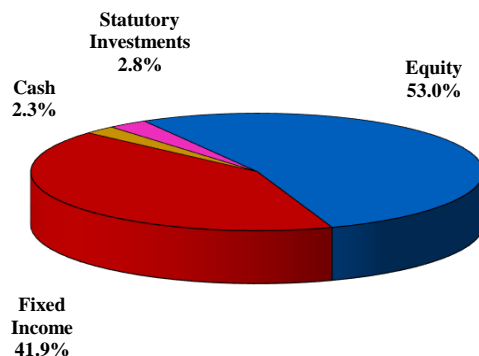
* Includes only manager directed accounts.

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

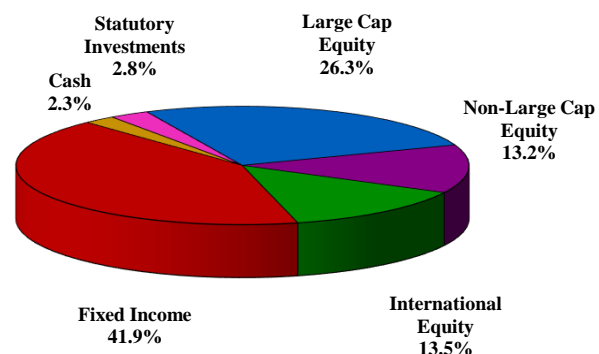
*** Returns are net of manager fees. Returns shorter than 1 year are unannualized.

WVIMB Investment Pools
Periods Ending September 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	\$1,333,293	(8.2)%	(14.5)%	(20.3)%	(26.2)%	(8.2)%	2.5 %
		(8.1)%	(14.7)%	(20.4)%	(26.6)%	(8.8)%	2.0 %
Non-Large Cap Equity							
Total Non-Large Cap Russell 2500	\$667,166	(14.4)%	(17.7)%	(10.5)%	(9.8)%	4.3 %	9.6 %
		(12.9)%	(18.8)%	(15.7)%	(18.8)%	2.6 %	8.6 %
Total Domestic Equity Domestic Index	\$2,000,459	(10.3)%	(15.6)%	(16.8)%	(20.7)%	(3.9)%	5.0 %
		(9.7)%	(16.0)%	(18.8)%	(24.0)%	(4.9)%	4.4 %
International Equity							
Total International MSCI All Country World EX US	\$681,820	(10.6)%	(13.7)%	(22.3)%	(21.6)%	(4.3)%	3.5 %
		(10.6)%	(14.8)%	(26.0)%	(29.3)%	(13.8)%	(0.1)%
Total Global Equity Global Index	\$2,682,280	(10.4)%	(15.1)%	(18.3)%	(20.9)%	(3.9)%	4.6 %
		(9.9)%	(15.7)%	(20.6)%	(25.3)%	(7.1)%	3.4 %
Fixed Income							
Total Fixed Income Salomon Broad Investment Grade	\$2,120,387	0.4 %	4.7 %	8.7 %	13.8 %	10.6 %	6.4 %
		1.2 %	4.7 %	8.5 %	13.1 %	10.0 %	6.4 %
Cash							
Short Term Salomon 180 Day T-Bill	\$114,627	0.4 %	1.1 %	3.9 %	5.6 %	5.8 %	5.4 %
		0.3 %	1.0 %	3.7 %	5.3 %	5.5 %	5.3 %
Statutory Investments	\$143,267	0.6 %	1.9 %	5.4 %	7.0 %	7.0 %	7.0 %
Total Investment Pools	\$5,060,559	(5.6)%	(6.8)%	(7.2)%	(7.1)%	1.1 %	2.1 %