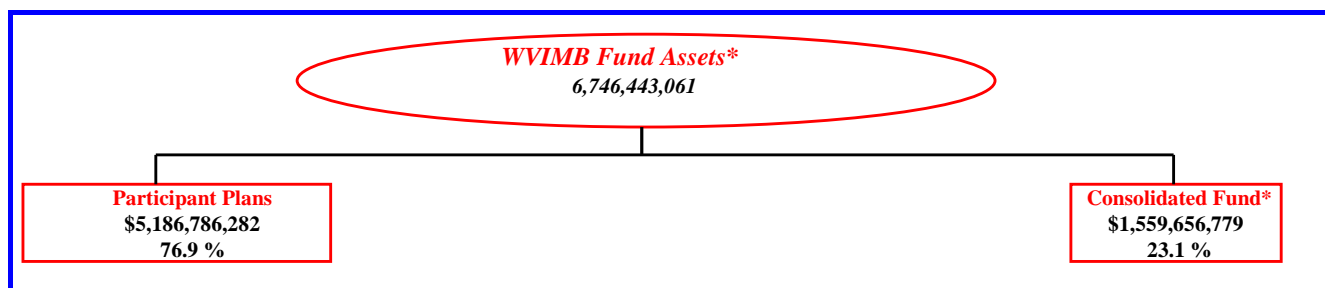


West Virginia Investment Management Board
Periods Ending October 31, 2001



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	\$2,539,694,287	\$66,838,544	2.7 %	(5.0)%	(5.4)%	(4.9)%	2.5 %	4.8 %	
Teachers' Retirement System	988,827,912	26,748,020	2.8 %	(5.0)%	(5.4)%	(4.7)%	2.4 %	4.7 %	
Public Safety Retirement System	80,836,078	2,205,722	2.8 %	(5.0)%	(5.4)%	(4.8)%	2.4 %	4.7 %	
Judges' Retirement System	44,362,548	1,208,060	2.8 %	(4.8)%	(5.2)%	(4.5)%	2.4 %	4.7 %	
State Police Retirement System	9,965,376	264,118	2.8 %	(4.9)%	(5.2)%	(4.4)%	2.2 %	4.6 %	
Deputy Sheriffs' Retirement System	41,318,708	1,128,962	2.8 %	(4.8)%	(5.2)%	(4.3)%	2.4 %	N/A	
<u>Insurance Assets</u>									
Worker's Compensation Fund I	557,191,400	13,779,859	2.6 %	(5.7)%	(6.1)%	(5.2)%	2.4 %	4.8 %	
Worker's Compensation Fund II	425,276,271	11,784,992	2.9 %	(4.9)%	(5.2)%	(4.3)%	2.4 %	4.8 %	
Pneumoconiosis	351,318,660	9,809,019	2.9 %	1.6 %	5.8 %	8.8 %	7.0 %	7.6 %	
Worker's Compensation EELF	9,265,856	226,800	2.5 %	(2.1)%	(0.7)%	0.7 %	5.0 %	6.1 %	
<u>Endowment Assets</u>									
Wildlife Fund	21,712,731	609,654	2.9 %	(2.5)%	1.2 %	3.5 %	4.8 %	N/A	
Prepaid Tuition Trust	49,244,394	1,337,275	2.8 %	(4.8)%	(4.7)%	(3.9)%	N/A	N/A	
Tobacco Settlement Trust	67,772,061	1,257,652	1.9 %	(0.1)%	N/A	N/A	N/A	N/A	
Consolidated Fund***									
Cash Liquidity Pool	1,037,230,156	2,936,168	0.3 %	1.0 %	4.2 %	5.3 %	5.5 %	N/A	
Government Money Market Pool	173,858,009	544,598	0.3 %	1.1 %	4.2 %	5.4 %	5.4 %	N/A	
Enhanced Yield Pool	348,568,614	3,132,841	0.9 %	3.1 %	8.4 %	10.8 %	6.8 %	N/A	

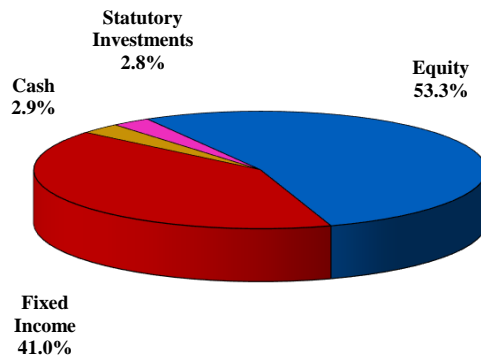
* Includes only manager directed accounts.

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

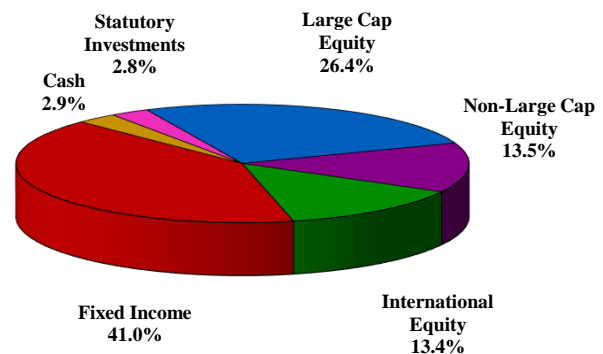
*** Returns are net of manager fees. Returns shorter than 1 year are unannualized.

WVIMB Investment Pools
Periods Ending October 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	\$1,367,435	2.3 %	(11.9)%	(18.5)%	(23.9)%	(9.9)%	0.4 %
		1.9 %	(12.2)%	(18.9)%	(24.9)%	(10.7)%	0.0 %
Non-Large Cap Equity							
Total Non-Large Cap Russell 2500	\$703,007	4.2 %	(13.0)%	(6.7)%	(3.9)%	6.2 %	8.1 %
		5.2 %	(11.4)%	(11.3)%	(12.2)%	4.1 %	8.5 %
Total Domestic Equity Domestic Index	\$2,070,442	2.9 %	(12.3)%	(14.4)%	(17.3)%	(4.6)%	3.1 %
		3.0 %	(11.9)%	(16.4)%	(20.8)%	(5.8)%	3.0 %
International Equity							
Total International MSCI All Country World EX US	\$695,623	2.0 %	(9.8)%	(20.8)%	(17.4)%	(4.8)%	3.3 %
		2.8 %	(10.4)%	(23.9)%	(24.8)%	(14.2)%	(2.4)%
Total Global Equity Global Index	\$2,766,065	2.7 %	(11.7)%	(16.1)%	(17.3)%	(4.5)%	3.2 %
		3.0 %	(11.5)%	(18.3)%	(21.8)%	(7.9)%	1.7 %
Fixed Income							
Total Fixed Income Salomon Broad Investment Grade	\$2,128,544	3.1 %	5.0 %	12.0 %	16.6 %	12.1 %	7.7 %
		2.0 %	4.4 %	10.7 %	14.6 %	10.9 %	7.3 %
Cash							
Short Term Salomon 180 Day T-Bill	\$150,921	0.3 %	1.0 %	4.2 %	5.4 %	5.8 %	5.4 %
		0.3 %	0.9 %	4.0 %	5.1 %	5.5 %	5.2 %
Statutory Investments	\$143,054	0.7 %	2.0 %	6.1 %	7.2 %	7.0 %	7.1 %
Total Investment Pools	\$5,188,583	2.7 %	(4.6)%	(4.7)%	(3.9)%	1.6 %	2.8 %