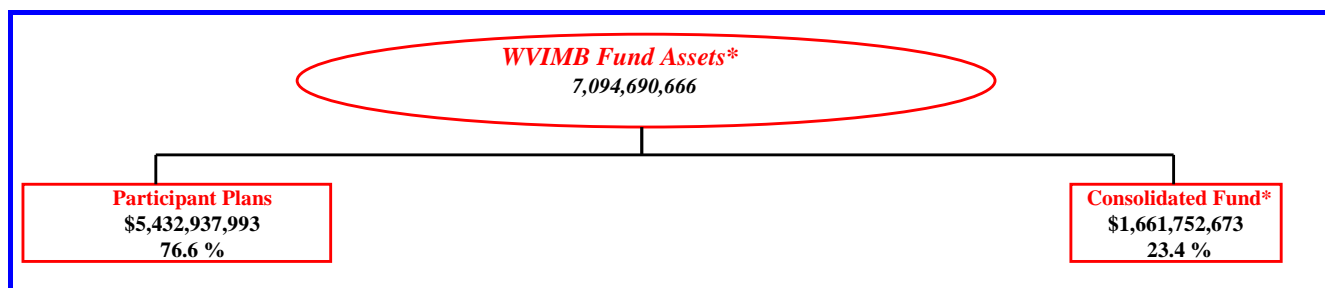


West Virginia Investment Management Board
Periods Ending April 30, 2002



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	\$2,673,325,514	(\$16,892,541)	(0.6)%	1.6 %	1.0 %	0.9 %	2.9 %	5.6 %
Teachers' Retirement System	1,041,386,408	(6,301,979)	(0.6)%	1.6 %	1.0 %	0.7 %	2.8 %	5.5 %
Public Safety Retirement System	78,257,784	(415,484)	(0.5)%	1.7 %	1.1 %	0.9 %	2.8 %	5.5 %
Judges' Retirement System	48,229,063	(309,612)	(0.6)%	1.4 %	0.9 %	0.7 %	2.8 %	5.5 %
State Police Retirement System	11,525,560	(73,677)	(0.6)%	1.4 %	0.9 %	0.7 %	2.7 %	5.3 %
Deputy Sheriffs' Retirement System	44,838,311	(274,671)	(0.6)%	1.5 %	0.9 %	0.8 %	2.8 %	N/A
<u>Insurance Assets</u>								
Worker's Compensation Fund I	537,113,503	(4,545,912)	(0.9)%	1.7 %	0.9 %	(0.3)%	2.8 %	5.6 %
Worker's Compensation Fund II	448,301,729	(2,389,970)	(0.5)%	1.6 %	1.0 %	0.9 %	2.8 %	5.6 %
Pneumoconiosis	355,693,204	3,914,928	1.1 %	1.2 %	1.6 %	5.8 %	6.1 %	7.5 %
Worker's Compensation EELF	9,862,367	11,271	0.1 %	1.3 %	1.2 %	2.9 %	4.7 %	6.5 %
<u>Endowment Assets</u>								
Wildlife Fund	23,229,230	(122,619)	(0.5)%	1.6 %	1.0 %	3.9 %	5.8 %	N/A
Prepaid Tuition Trust	58,074,015	(271,377)	(0.5)%	1.6 %	1.0 %	1.0 %	N/A	N/A
Tobacco Settlement Trust	103,101,305	(439,841)	(0.5)%	1.6 %	1.4 %	N/A	N/A	N/A
Consolidated Fund***								
Cash Liquidity Pool	1,135,200,454	2,658,581	0.2 %	0.5 %	0.6 %	3.2 %	5.0 %	N/A
Government Money Market Pool	184,624,224	432,534	0.2 %	0.6 %	0.7 %	3.2 %	5.0 %	N/A
Enhanced Yield Pool	341,927,995	3,968,576	1.2 %	1.1 %	1.4 %	6.5 %	6.7 %	N/A

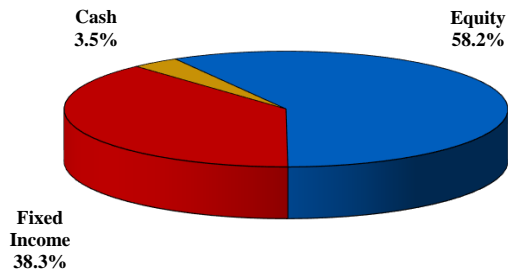
* Includes only manager directed accounts.

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

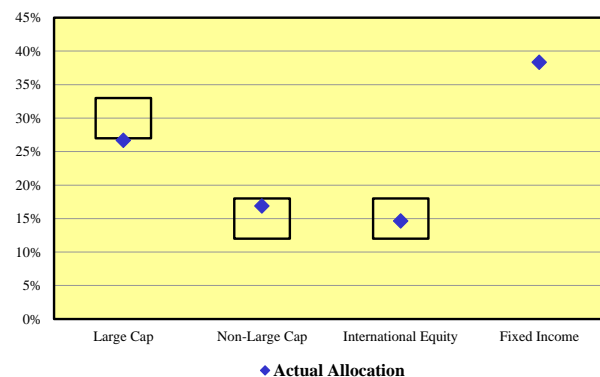
*** Returns are net of manager fees. Returns shorter than 1 year are unannualized.

WVIMB Investment Pools Periods Ending April 30, 2002

Asset Allocation



Pool Allocation



<i>Investment Pools</i>		Asset Values (000's)	<i>Index Returns (Blue)</i>			<i>Actual Returns (Black)</i>		
			Month	Qtr	YTD	1 Year	2 Years	3 Years
Large Cap Equity								
	Large Cap <i>S&P 500</i>	\$1,449,975	(6.3)% (6.1)%	(4.7)% (4.4)%	(6.3)% (5.8)%	(13.4)% (12.6)%	(13.0)% (12.8)%	(5.4)% (5.7)%
Non-Large Cap Equity								
	Total Non-Large Cap <i>Russell 2500</i>	\$916,656	1.4 % (0.3)%	9.3 % 4.8 %	9.6 % 3.5 %	13.5 % 5.4 %	11.3 % 2.4 %	13.4 % 9.3 %
	Total Domestic Equity <i>Domestic Index</i>	\$2,366,631	(3.5)% (4.1)%	0.3 % (1.4)%	(0.7)% (2.8)%	(4.4)% (6.9)%	(5.0)% (7.9)%	0.8 % (0.8)%
International Equity								
	Total International <i>MSCI All Country World Free EX US</i>	\$796,864	1.7 % 0.6 %	7.3 % 6.9 %	3.8 % 2.3 %	(5.7)% (11.2)%	(7.3)% (14.3)%	3.0 % (5.2)%
	Total Global Equity <i>Global Index</i>	\$3,163,495	(2.2)% (2.9)%	2.0 % 0.6 %	0.4 % (1.5)%	(4.7)% (7.9)%	(5.6)% (9.4)%	1.4 % (1.8)%
Fixed Income								
	Total Fixed Income <i>Salomon Broad Investment Grade</i>	\$2,083,236	2.1 % 1.9 %	1.1 % 1.2 %	2.1 % 2.0 %	8.9 % 7.9 %	10.8 % 10.1 %	7.2 % 7.0 %
Cash								
	Short Term <i>Salomon 180 Day T-Bill</i>	\$188,723	0.2 % 0.2 %	0.4 % 0.5 %	0.6 % 0.7 %	3.2 % 3.3 %	4.8 % 4.7 %	5.0 % 4.8 %
	Total Investment Pools	\$5,435,453	(0.5)%	1.6 %	1.1 %	1.1 %	1.4 %	3.1 %