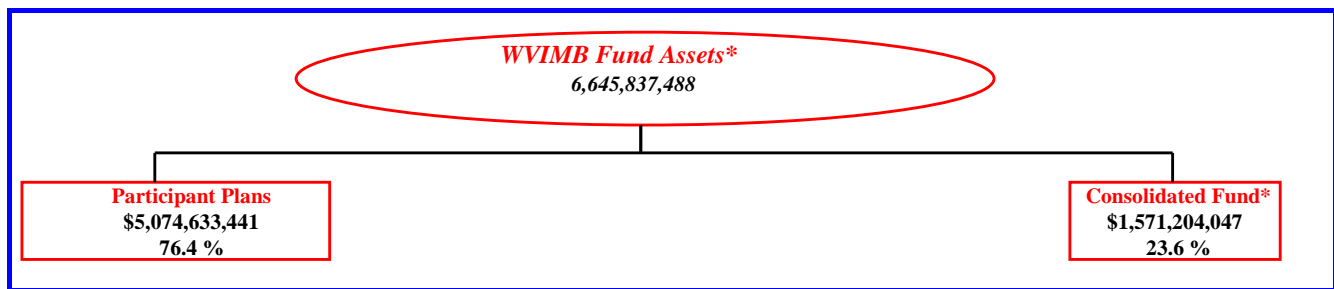


**West Virginia Investment Management Board**  
**Periods Ending August 31, 2002**



Assets	Asset Values	Month Investment Earnings							
			Month	Qtr	YTD	1 Year	3 Years	5 Years	
<b>Participant Plans**</b>									
<u>Pension Assets</u>									
Public Employees' Retirement System	\$2,477,267,923	\$42,162,548	1.7 %	(7.0)%	(6.3)%	(5.2)%	0.7 %	3.2 %	
Teachers' Retirement System	1,012,171,672	16,352,822	1.6 %	(6.8)%	(6.2)%	(5.2)%	0.7 %	3.1 %	
Public Safety Retirement System	85,456,510	1,367,123	1.6 %	(6.1)%	(5.4)%	(4.4)%	1.0 %	3.3 %	
Judges' Retirement System	45,181,065	771,753	1.7 %	(6.9)%	(6.3)%	(5.4)%	0.7 %	3.1 %	
State Police Retirement System	11,307,879	190,853	1.7 %	(6.8)%	(6.2)%	(5.2)%	0.7 %	3.0 %	
Deputy Sheriffs' Retirement System	42,195,025	719,824	1.7 %	(6.9)%	(6.3)%	(5.3)%	0.8 %	N/A	
<u>Insurance Assets</u>									
Worker's Compensation Fund I	448,440,768	4,583,942	1.0 %	(8.7)%	(8.2)%	(7.7)%	(0.2)%	2.8 %	
Worker's Compensation Fund II	414,307,481	5,443,082	1.3 %	(7.4)%	(6.6)%	(5.7)%	0.7 %	3.1 %	
Pneumoconiosis	356,692,362	7,976,095	2.3 %	(0.2)%	1.9 %	2.8 %	6.7 %	6.7 %	
Worker's Compensation EELF	9,780,565	141,337	1.5 %	(4.3)%	(3.1)%	(2.0)%	3.4 %	4.8 %	
<u>Endowment Assets</u>									
Wildlife Fund	21,706,601	300,066	1.4 %	(6.8)%	(6.0)%	(3.3)%	2.8 %	N/A	
Prepaid Tuition Trust	54,727,663	717,114	1.3 %	(7.2)%	(6.5)%	(5.4)%	1.7 %	N/A	
Tobacco Settlement Trust	95,397,927	1,221,915	1.3 %	(7.3)%	(6.1)%	(3.4)%	N/A	N/A	
<b>Consolidated Fund***</b>									
Cash Liquidity Pool	1,070,059,507	1,614,438	0.2 %	0.5 %	1.3 %	2.4 %	4.7 %	5.0 %	
Government Money Market Pool	174,405,350	221,299	0.1 %	0.5 %	1.3 %	2.4 %	4.6 %	4.9 %	
Enhanced Yield Pool	326,739,190	1,496,774	0.5 %	2.4 %	4.4 %	6.7 %	7.5 %	6.8 %	

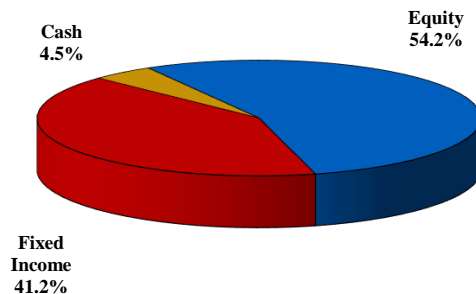
\* Includes only manager directed accounts.

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

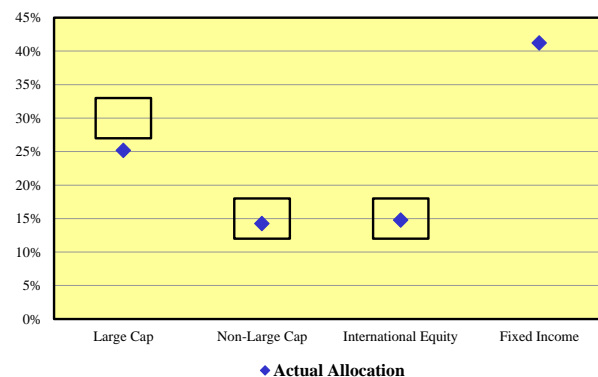
\*\*\* Returns are net of manager fees. Returns shorter than 1 year are unannualized.

**WVIMB Investment Pools**  
**Periods Ending August 31, 2002**

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>								
	<b>Large Cap</b>	\$1,279,535	1.2 %	(13.3)%	(19.4)%	(18.0)%	(21.1)%	(9.8)%
	<i>S&amp;P 500</i>		0.7 %	(13.8)%	(19.4)%	(18.0)%	(21.3)%	(10.3)%
<b>Non-Large Cap Equity</b>								
	<b>Total Non-Large Cap</b>	\$724,684	0.6 %	(17.3)%	(12.4)%	(10.3)%	(3.6)%	3.9 %
	<i>Russell 2500</i>		0.3 %	(16.6)%	(16.3)%	(12.5)%	(11.1)%	1.4 %
	<b>Total Domestic Equity</b>	\$2,004,219	1.0 %	(14.8)%	(16.8)%	(15.2)%	(15.3)%	(5.1)%
	<i>Domestic Index</i>		0.5 %	(14.7)%	(18.3)%	(16.1)%	(17.9)%	(6.4)%
<b>International Equity</b>								
	<b>Total International</b>	\$749,740	0.0 %	(12.1)%	(7.6)%	(10.9)%	(13.2)%	(3.0)%
	<i>MSCI All Country World Free EX US</i>		0.0 %	(13.6)%	(10.7)%	(13.1)%	(19.4)%	(10.1)%
	<b>Total Global Equity</b>	\$2,753,959	0.7 %	(14.1)%	(14.6)%	(14.1)%	(14.7)%	(4.5)%
	<i>Global Index</i>		0.4 %	(14.5)%	(16.4)%	(15.3)%	(18.2)%	(7.2)%
<b>Fixed Income</b>								
	<b>Total Fixed Income</b>	\$2,092,658	3.1 %	3.7 %	6.8 %	7.7 %	10.7 %	9.9 %
	<i>Salomon Broad Investment Grade</i>		1.7 %	3.7 %	6.6 %	8.0 %	10.2 %	9.3 %
<b>Cash</b>								
	<b>Short Term</b>	\$230,321	0.2 %	0.4 %	1.1 %	2.3 %	4.0 %	4.6 %
	<i>Salomon 180 Day T-Bill</i>		0.2 %	0.5 %	1.3 %	2.4 %	4.0 %	4.5 %
	<b>Total Investment Pools</b>	\$5,076,937	1.6 %	(6.7)%	(5.9)%	(4.9)%	(4.3)%	1.0 %