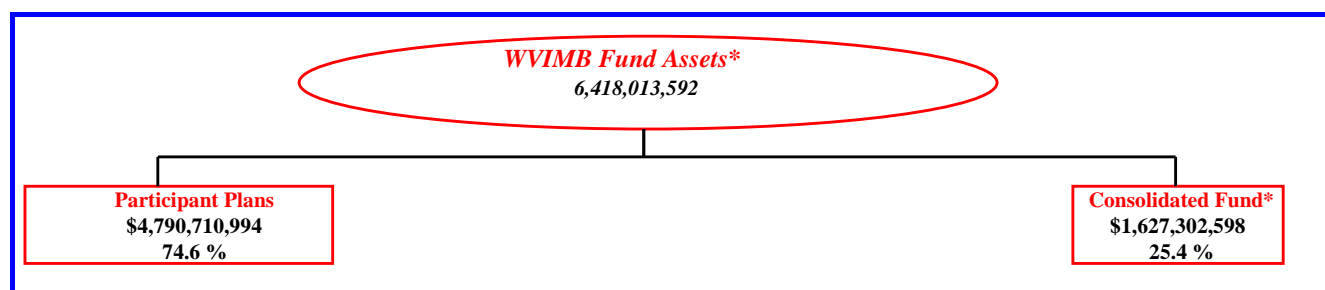


West Virginia Investment Management Board
Periods Ending September 30, 2002



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	\$2,355,121,505	(\$119,396,421)	(4.8)%	(8.6)%	(10.8)%	(4.2)%	(1.0)%	1.9 %
Teachers' Retirement System	960,428,619	(48,723,053)	(4.8)%	(8.4)%	(10.7)%	(4.2)%	(1.0)%	1.8 %
Public Safety Retirement System	80,055,292	(4,231,218)	(5.0)%	(8.0)%	(10.1)%	(3.5)%	(0.8)%	2.0 %
Judges' Retirement System	44,136,871	(2,194,193)	(4.8)%	(8.5)%	(10.8)%	(4.3)%	(1.0)%	1.8 %
State Police Retirement System	10,944,790	(563,088)	(4.9)%	(8.5)%	(10.8)%	(4.3)%	(1.0)%	1.7 %
Deputy Sheriffs' Retirement System	40,231,141	(2,063,883)	(4.9)%	(8.5)%	(10.8)%	(4.3)%	(1.0)%	N/A
<u>Insurance Assets</u>								
Worker's Compensation Fund I	373,230,944	(17,853,824)	(4.2)%	(9.4)%	(12.0)%	(5.5)%	(1.6)%	1.7 %
Worker's Compensation Fund II	396,675,799	(17,631,682)	(4.3)%	(8.4)%	(10.6)%	(4.1)%	(0.9)%	1.9 %
Pneumoconiosis	354,694,793	(1,293,570)	(0.4)%	0.3 %	1.5 %	4.1 %	6.4 %	6.4 %
Worker's Compensation EELF	9,683,262	(259,305)	(2.6)%	(4.8)%	(5.6)%	(0.9)%	2.5 %	4.1 %
<u>Endowment Assets</u>								
Wildlife Fund	20,813,529	(914,242)	(4.2)%	(7.8)%	(10.0)%	(3.3)%	1.2 %	N/A
Prepaid Tuition Trust	53,528,675	(2,298,988)	(4.2)%	(8.2)%	(10.4)%	(3.8)%	0.2 %	N/A
Tobacco Settlement Trust	91,165,774	(4,232,152)	(4.4)%	(8.5)%	(10.3)%	(6.2)%	N/A	N/A
Consolidated Fund***								
Cash Liquidity Pool	1,113,595,480	1,863,402	0.2 %	0.5 %	1.5 %	2.2 %	4.6 %	4.9 %
Government Money Market Pool	179,308,985	244,156	0.2 %	0.5 %	1.5 %	2.1 %	4.5 %	4.9 %
Enhanced Yield Pool	334,398,133	2,758,943	0.8 %	2.5 %	5.3 %	6.0 %	7.5 %	6.8 %

* Includes only manager directed accounts.

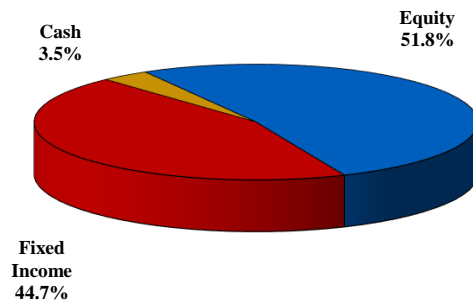
** Returns are net of manager fees and expenses. Returns shorter than 1 year are unannualized.

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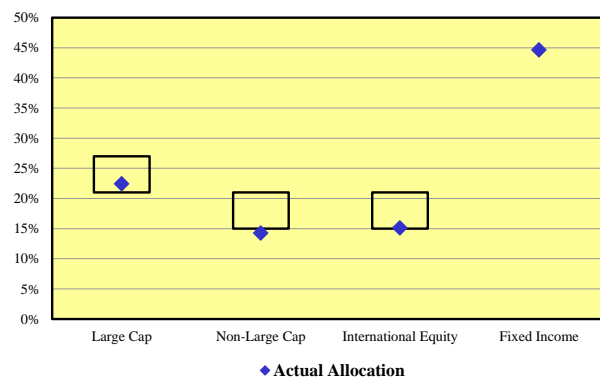
WVIMB Investment Pools

Periods Ending September 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>	\$1,075,294	(10.8)% (10.9)%	(16.4)% (17.3)%	(28.1)% (28.2)%	(20.4)% (20.5)%	(23.3)% (23.6)%	(12.5)% (12.9)%
Non-Large Cap Equity								
	Total Non-Large Cap <i>Russell 2500</i>	\$683,098	(8.3)% (7.9)%	(20.9)% (18.7)%	(19.7)% (22.9)%	(3.9)% (7.4)%	(6.9)% (13.3)%	1.5 % (0.9)%
	Total Domestic Equity <i>Domestic Index</i>	\$1,758,392	(9.9)% (9.6)%	(18.1)% (17.4)%	(25.0)% (26.2)%	(14.8)% (16.0)%	(17.8)% (20.1)%	(7.7)% (8.8)%
International Equity								
	Total International <i>MSCI All Country World Free EX US</i>	\$725,803	(8.2)% (10.6)%	(16.5)% (19.3)%	(15.1)% (20.2)%	(8.5)% (13.1)%	(15.3)% (21.6)%	(5.7)% (13.6)%
	Total Global Equity <i>Global Index</i>	\$2,484,196	(9.4)% (9.9)%	(17.6)% (18.0)%	(22.6)% (24.7)%	(13.1)% (15.3)%	(17.1)% (20.4)%	(7.0)% (9.9)%
Fixed Income								
	Total Fixed Income <i>Salomon Broad Investment Grade</i>	\$2,140,277	1.7 % 1.6 %	5.1 % 4.6 %	8.6 % 8.4 %	9.1 % 8.4 %	11.4 % 10.7 %	10.1 % 9.4 %
Cash								
	Short Term <i>Salomon 180 Day T-Bill</i>	\$168,541	0.2 % 0.2 %	0.4 % 0.5 %	1.3 % 1.5 %	2.0 % 2.3 %	3.8 % 3.8 %	4.5 % 4.4 %
Total Investment Pools		\$4,793,014	(4.4)%	(8.0)%	(10.0)%	(3.7)%	(5.4)%	(0.5)%