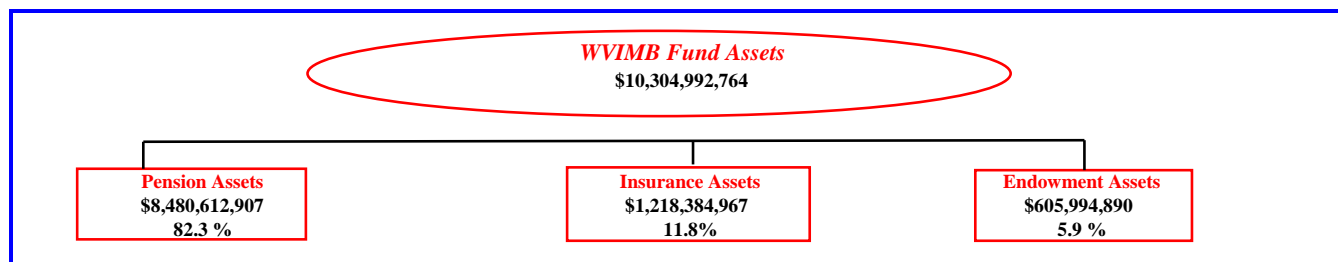


West Virginia Investment Management Board
Periods Ending August 31, 2007



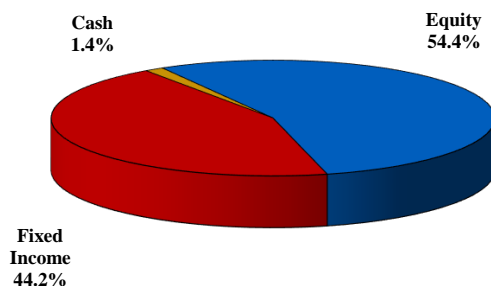
Assets	Asset Values	Month Investment Earnings	Month						
			Month	Qtr	YTD	1 Year	3 Years	5 Years	10 Years
Participant Plans¹									
<u>Pension Assets</u>									
Public Employees' Retirement System	\$4,200,138,126	\$2,421,370	0.1 %	(2.7)%	4.8 %	12.6 %	12.2 %	12.0 %	7.5 %
Teachers' Retirement System	3,521,944,722	1,188,837	0.0 %	(2.7)%	4.7 %	12.5 %	12.1 %	11.8 %	7.4 %
Teachers' Employers Cont. Collection A/C	23,649,742	98,644	0.5 %	1.4 %	N/A	N/A	N/A	N/A	N/A
Public Safety Retirement System	499,802,223	157,299	0.0 %	(2.9)%	4.7 %	12.6 %	12.0 %	12.0 %	7.6 %
Judges' Retirement System	103,208,625	38,667	0.0 %	(2.9)%	4.6 %	12.5 %	12.0 %	11.9 %	7.4 %
State Police Retirement System	40,137,276	19,631	0.0 %	(2.8)%	4.6 %	12.5 %	11.9 %	11.8 %	7.3 %
Deputy Sheriffs' Retirement System	91,732,193	35,852	0.0 %	(2.8)%	4.6 %	12.5 %	12.1 %	11.9 %	N/A
<u>Insurance Assets</u>									
Workers' Compensation Old Fund	655,461,429	2,539,943	0.4 %	(1.2)%	3.6 %	9.0 %	N/A	N/A	N/A
Workers' Comp. Self-Insured Guaranty Risk Pool	3,034,064	14,817	0.5 %	1.6 %	3.9 %	5.7 %	N/A	N/A	N/A
Workers' Comp. Uninsured Employers Fund	7,302,620	35,663	0.5 %	1.6 %	3.9 %	5.7 %	N/A	N/A	N/A
Pneumoconiosis	265,057,986	1,380,950	0.5 %	(0.8)%	3.1 %	7.7 %	N/A	N/A	N/A
Board of Risk & Insurance Mgmt.	117,134,329	629,891	0.5 %	(0.9)%	3.0 %	7.6 %	N/A	N/A	N/A
Public Employees' Insurance Agency	170,394,539	1,020,813	0.6 %	(0.6)%	2.7 %	7.0 %	N/A	N/A	N/A
<u>Endowment Assets</u>									
Wildlife Fund	36,639,393	876	0.0 %	(2.9)%	4.6 %	12.5 %	12.0 %	12.2 %	N/A
Prepaid Tuition Trust	101,109,810	18,860	0.0 %	(2.9)%	4.6 %	12.6 %	12.0 %	12.1 %	N/A
Prepaid Tuition Trust Escrow	2,414,629	18,865	0.8 %	0.2 %	2.1 %	5.4 %	4.3 %	N/A	N/A
Revenue Shortfall Reserve Fund	185,769,708	645,303	0.4 %	(2.6)%	5.0 %	11.9 %	N/A	N/A	N/A
Revenue Shortfall Reserve Fund - Part B	280,061,350	186,209	0.1 %	(2.8)%	4.7 %	12.6 %	N/A	N/A	N/A

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

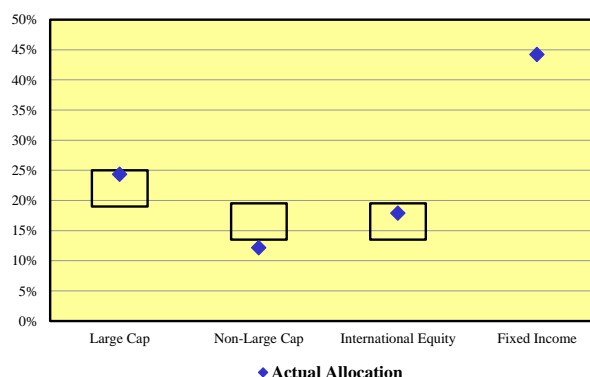
WVIMB Investment Pools

Periods Ending August 31, 2007

Asset Allocation



Pool Allocation



Investment Pools		Asset Values (000's)	Index Returns (Blue)			Actual Returns (Black)		
			Month	Qtr	YTD	1 Year	3 Years	5 Years
Large Cap Equity								
	Large Cap	\$2,509,414	1.2 %	(4.5)%	3.6 %	13.3 %	12.1 %	11.4 %
	<i>S&P 500</i>		1.5 %	(3.3)%	5.2 %	15.1 %	12.2 %	12.0 %
Non-Large Cap Equity								
	Total Non-Large Cap	\$1,255,836	0.1 %	(7.4)%	3.9 %	13.7 %	15.7 %	17.0 %
	<i>Russell 2500</i>		1.1 %	(6.5)%	3.5 %	13.9 %	15.5 %	17.0 %
	Total Domestic Equity	\$3,765,251	0.8 %	(5.8)%	3.6 %	13.4 %	13.5 %	13.7 %
	<i>Domestic Index</i>		1.3 %	(4.6)%	4.5 %	14.6 %	13.6 %	14.2 %
	<i>Russell 3000</i>		1.4 %	(3.9)%	4.9 %	14.9 %	13.0 %	12.8 %
International Equity								
	Total International	\$1,843,757	(3.0)%	(2.9)%	11.4 %	26.2 %	24.8 %	20.6 %
	<i>MSCI All Country World Free EX US</i>		(1.5)%	(1.0)%	10.5 %	23.0 %	25.2 %	22.0 %
	Total Global Equity	\$5,609,007	(0.5)%	(4.8)%	6.3 %	17.6 %	17.3 %	16.0 %
	<i>Global Index</i>		0.5 %	(3.5)%	6.3 %	17.1 %	17.0 %	16.5 %
Fixed Income								
	Total Fixed Income	\$4,556,947	0.8 %	0.1 %	2.1 %	5.2 %	4.6 %	5.8 %
	<i>Lehman Aggregate</i>		1.2 %	1.8 %	3.1 %	5.3 %	3.7 %	4.3 %
Cash								
	Short Term	\$142,503	0.5 %	1.4 %	3.6 %	5.5 %	4.2 %	3.0 %
	<i>Salomon 90 Day T-Bill + 15 bps¹</i>		0.4 %	1.3 %	3.4 %	5.2 %	4.0 %	2.9 %
	Total Investment Pools	\$10,308,458						

¹From inception-June 2002 100% Salomon 180 Day T-Bill, July 2002-current period 100% Salomon 90 Day T-Bill + 15bps. Returns are net of manager fees. Returns shorter than 1 year are unannualized.

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