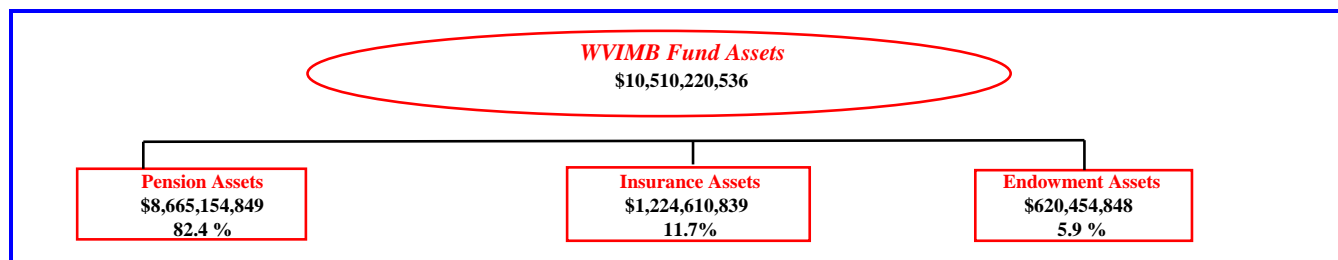


West Virginia Investment Management Board
Periods Ending September 30, 2007



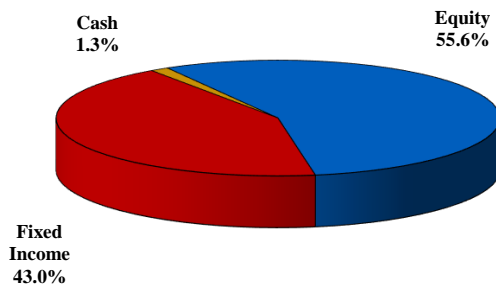
Assets	Asset Values	Month Investment Earnings	Month						
			Month	Qtr	YTD	1 Year	3 Years	5 Years	10 Years
Participant Plans¹									
<u>Pension Assets</u>									
Public Employees' Retirement System	\$4,296,528,962	\$100,325,837	2.4 %	0.6 %	7.3 %	13.7 %	12.4 %	13.6 %	7.6 %
Teachers' Retirement System	3,592,334,827	83,607,102	2.4 %	0.5 %	7.1 %	13.6 %	12.3 %	13.5 %	7.5 %
Teachers' Employers Cont. Collection A/C	25,594,831	76,398	0.4 %	1.3 %	N/A	N/A	N/A	N/A	N/A
Public Safety Retirement System	509,784,317	11,887,092	2.4 %	0.5 %	7.2 %	13.7 %	12.2 %	13.7 %	7.7 %
Judges' Retirement System	105,413,218	2,459,592	2.4 %	0.5 %	7.1 %	13.6 %	12.3 %	13.6 %	7.5 %
State Police Retirement System	41,362,382	950,105	2.4 %	0.5 %	7.1 %	13.5 %	12.2 %	13.4 %	7.4 %
Deputy Sheriffs' Retirement System	94,136,312	2,184,119	2.4 %	0.5 %	7.1 %	13.6 %	12.3 %	13.6 %	N/A
<u>Insurance Assets</u>									
Workers' Compensation Old Fund	654,569,761	11,108,334	1.7 %	1.3 %	5.3 %	9.6 %	N/A	N/A	N/A
Workers' Comp. Self-Insured Guaranty Risk Pool	3,045,373	11,309	0.4 %	1.6 %	4.2 %	5.6 %	N/A	N/A	N/A
Workers' Comp. Uninsured Employers Fund	7,329,840	27,220	0.4 %	1.6 %	4.2 %	5.6 %	N/A	N/A	N/A
Pneumoconiosis	267,906,184	3,963,198	1.5 %	1.5 %	4.6 %	8.1 %	N/A	N/A	N/A
Board of Risk & Insurance Mgmt.	118,931,349	1,797,021	1.5 %	1.5 %	4.6 %	8.1 %	N/A	N/A	N/A
Public Employees' Insurance Agency	172,828,332	2,433,792	1.4 %	1.7 %	4.2 %	7.4 %	N/A	N/A	N/A
<u>Endowment Assets</u>									
Wildlife Fund	37,541,434	867,636	2.4 %	0.5 %	7.1 %	13.6 %	12.2 %	13.7 %	N/A
Prepaid Tuition Trust	103,512,277	2,402,468	2.4 %	0.5 %	7.1 %	13.7 %	12.2 %	13.6 %	N/A
Prepaid Tuition Trust Escrow	2,441,482	26,853	1.1 %	2.0 %	3.2 %	5.5 %	4.5 %	N/A	N/A
Revenue Shortfall Reserve Fund	190,203,480	4,433,771	2.4 %	0.8 %	7.5 %	14.1 %	N/A	N/A	N/A
Revenue Shortfall Reserve Fund - Part B	286,756,175	6,694,826	2.4 %	0.6 %	7.2 %	13.7 %	N/A	N/A	N/A

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

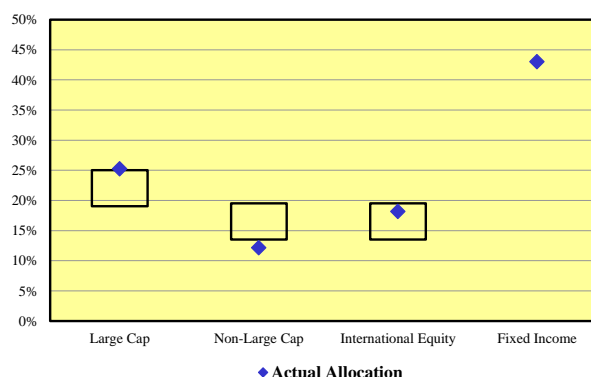
WVIMB Investment Pools

Periods Ending September 30, 2007

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	3 Years	5 Years
Large Cap Equity								
	Large Cap	\$2,657,275	3.6 %	1.1 %	7.4 %	14.5 %	12.9 %	14.8 %
	<i>S&P 500</i>		3.7 %	2.0 %	9.1 %	16.4 %	13.1 %	15.5 %
Non-Large Cap Equity								
	Total Non-Large Cap	\$1,280,951	2.0 %	(3.8)%	6.0 %	14.5 %	14.8 %	19.6 %
	<i>Russell 2500</i>		2.4 %	(2.5)%	6.0 %	15.2 %	15.0 %	19.5 %
	Total Domestic Equity	\$3,938,227	3.1 %	(0.8)%	6.8 %	14.5 %	13.6 %	16.8 %
	<i>Domestic Index</i>		3.1 %	0.1 %	7.8 %	15.9 %	14.0 %	17.3 %
	<i>Russell 3000</i>		3.7 %	1.6 %	8.8 %	16.5 %	13.7 %	16.2 %
International Equity								
	Total International	\$1,912,311	3.7 %	0.2 %	15.5 %	29.7 %	25.3 %	23.6 %
	<i>MSCI All Country World Free EX US</i>		6.6 %	4.7 %	17.8 %	31.1 %	26.5 %	26.3 %
	Total Global Equity	\$5,850,538	3.3 %	(0.5)%	9.8 %	19.5 %	17.5 %	19.1 %
	<i>Global Index</i>		4.2 %	1.5 %	10.8 %	20.3 %	17.7 %	20.0 %
Fixed Income								
	Total Fixed Income	\$4,523,347	1.1 %	2.0 %	3.2 %	5.3 %	4.8 %	5.7 %
	<i>Lehman Aggregate</i>		0.8 %	2.8 %	3.8 %	5.1 %	3.9 %	4.1 %
Cash								
	Short Term	\$140,226	0.3 %	1.3 %	4.0 %	5.4 %	4.3 %	3.0 %
	<i>Salomon 90 Day T-Bill + 15 bps¹</i>		0.4 %	1.2 %	3.8 %	5.2 %	4.1 %	3.0 %
	Total Investment Pools	\$10,514,111						

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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