

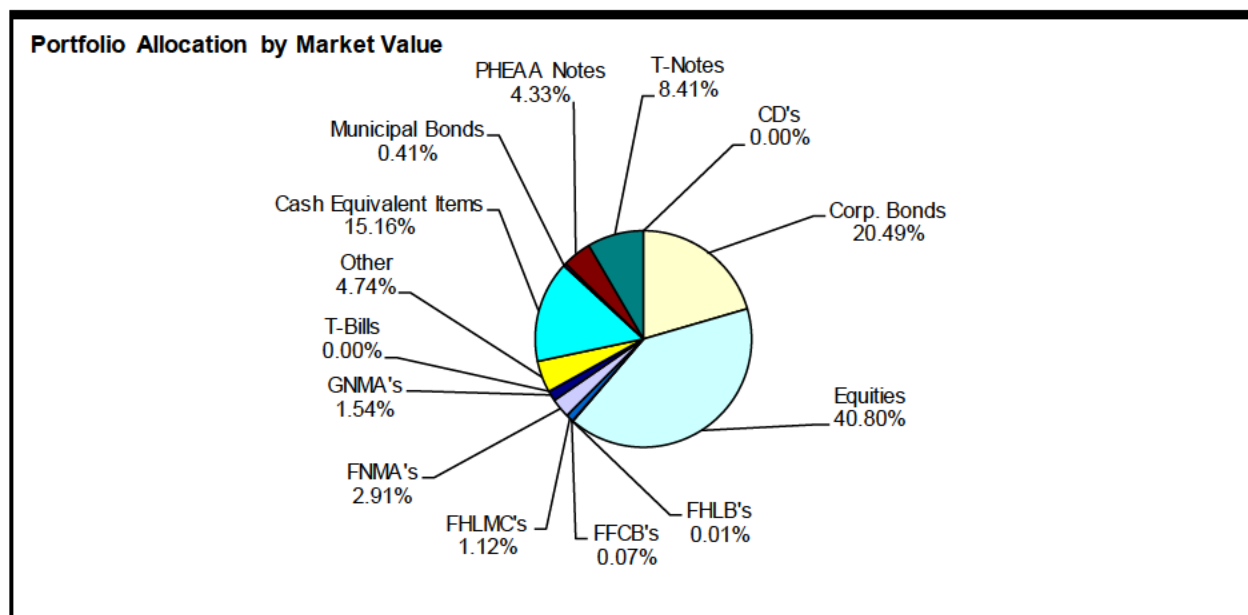
INVESTMENT REPORT
TREASURY DEPARTMENT

**INCOME EARNED AND AVERAGE BALANCES
FOR THE
COAL AND CLAY MINE SUBSIDENCE INSURANCE FUND
FISCAL YEAR 2010-2011**

Pool 98 & Pool 198 - Fund 86			
Month	Avg. Book Value	Net Income/Gain	Avg. Rate*
Jul-10	69,452,127.12	2,304,904.23	39.07%
Aug-10	69,452,127.12	(378,358.70)	-6.41%
Sep-10	69,452,127.12	2,820,686.56	49.41%
Oct-10	69,452,127.12	1,390,776.50	23.58%
Nov-10	69,452,127.12	124,855.30	2.19%
Dec-10	69,717,226.90	888,035.24	15.00%
Jan-11	70,045,924.87	387,077.17	6.51%
Feb-11	70,178,496.38	1,016,635.89	18.88%
Mar-11	70,319,439.35	189,055.31	3.17%
Apr-11	70,457,962.61	1,008,287.48	17.41%
May-11	70,621,698.40	9,838.82	0.16%
Jun-11	70,782,802.45	(450,936.55)	-7.75%
TOTAL		9,310,857.25	
AVG DAILY	69,945,833.63	25,509.20	13.31%
AVG MON.	69,948,682.21	775,904.77	13.43%

* Annualized using a 365 year

	Avg. Monthly Book Value	Total Net Income/Gain	Avg. Monthly Rate
Fiscal Year 2010-2011	69,948,682.21	9,310,857.25	13.43%
Fiscal Year 2009-2010	69,452,127.12	6,462,388.15	9.41%
Fiscal Year 2008-2009	69,105,113.70	(1,160,172.17)	-1.97%
Fiscal Year 2007-2008	64,508,349.27	142,144.27	0.31%
Fiscal Year 2006-2007	58,161,883.54	4,944,454.70	8.53%



On December 17, 2010 Treasury realized the gains in Pool 98 & reset the value to \$1/share; the pool was renamed Pool 198. The realized gains were distributed proportionally among the Pool 98 participants; \$7,126,814.69 was distributed to Fund 86.

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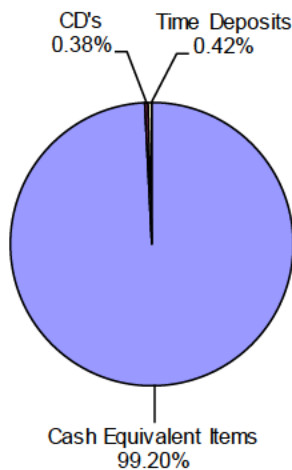
Pool 99 - Fund 86

Month	Avg. Book Value	Net Income	Avg. Rate*
Jul-10	6,105,795.92	1,562.24	0.30%
Aug-10	6,415,857.47	1,588.89	0.29%
Sep-10	6,628,618.11	1,653.65	0.30%
Oct-10	6,940,551.53	1,773.57	0.30%
Nov-10	7,313,498.92	1,620.45	0.27%
Dec-10	10,709,291.40	2,395.69	0.26%
Jan-11	14,373,305.76	3,213.02	0.26%
Feb-11	14,766,381.58	2,947.43	0.26%
Mar-11	15,181,917.68	3,172.05	0.25%
Apr-11	15,531,892.13	2,898.71	0.23%
May-11	15,734,613.65	2,770.57	0.21%
Jun-11	15,798,122.99	2,712.91	0.21%
TOTAL		28,309.18	
AVG DAILY	11,262,805.44	77.56	0.25%
AVG MON.	11,291,653.93	2,359.10	0.26%

* Annualized using a 365 year

	Avg. Monthly Book Value	Total Net Income	Avg. Monthly Rate
Fiscal Year 2010-2011	11,291,653.93	28,309.18	0.26%
Fiscal Year 2009-2010	3,708,694.78	10,631.09	0.29%
Fiscal Year 2008-2009	2,040,002.63	9,488.68	1.00%

Portfolio Allocation by Market Value



FY 2010-2011 Dividend Distribution Summary

Month	Pool 98/198	Pool 99	Total
Jul-10	\$ 191,778	\$ 1,562	\$ 193,341
Aug-10	\$ 251,635	\$ 1,589	\$ 253,224
Sep-10	\$ 250,502	\$ 1,654	\$ 252,156
Oct-10	\$ 289,714	\$ 1,774	\$ 291,488
Nov-10	\$ 267,630	\$ 1,620	\$ 269,251
Dec-10	\$ 79,093	\$ 2,396	\$ 81,489
Jan-11	\$ 132,538	\$ 3,213	\$ 135,751
Feb-11	\$ 139,253	\$ 2,947	\$ 142,200
Mar-11	\$ 169,072	\$ 3,172	\$ 172,244
Apr-11	\$ 143,365	\$ 2,899	\$ 146,263
May-11	\$ 155,846	\$ 2,771	\$ 158,617
Jun-11	\$ 160,266	\$ 2,713	\$ 162,979
Totals	\$ 2,230,694	\$ 28,309	\$ 2,259,003