

27<sup>th</sup> s u r a n c e







	Greater than \$10B		Between \$5B and \$10B		Between \$250mm and \$500mm		Between \$100mm and \$250mm		Total	Less than \$10B
	63	254	105	248	3290	376	4452	Number of Companies (CoCodes)		
Bonds	2,924,374	294,725	276,515	263,911	118,078	117,976	92,829	4,088,409		
Common Stock	487,998	74,708	59,110	44,783	25,263	15,516	19,870	727,248		
Mortgages	426,052	17,866	7,699	9,238	1,544	746	1,398	464,544		
Schedule BA (Other Long-term Assets)	268,033	20,033	14,540	12,461	4,805	1,924	2,079	323,876		

	Bond Total/							
Corporate Bonds	1,761,174	347,900	39,822	69,949	2,909	2,221,754	54%	
Municipal Bonds	183,490	344,315	24,677	8,268	1,389	562,138	14%	
Agency-backed RMBS	183,667	81,367	13,498	9,683	272	288,466	7%	
ABS and Other Structured Securities	236,207	54,932	5,305	3,307	35	299,766	7%	
US Government	160,337	87,616	15,876	2,912	302	267,043	7%	
Private-label CMBS	126,344	32,641	3,237	3,771		165,994	4%	
Private-label RMBS	85,638	18,655	780	1,192		106,264	3%	

RMBS - residential mortgage-backed securities; CMBS - commercial mortgage-backed securities



Category	2016	2015	Change	% of Total
Corporate Bonds	2,221,754	2,117,293	104,462	5%
ABS and Other Structured Securities	299,786	274,508	25,278	9%
US Government	267,043	251,699	15,343	6%
Foreign Government	1,100,000	1,100,000	0	0%
Real Estate	1,000,000	1,000,000	0	0%
Private Equity	1,000,000	1,000,000	0	0%
Commodities	1,000,000	1,000,000	0	0%
Other	1,000,000	1,000,000	0	0%
<b>Total</b>	<b>3,904,703</b>	<b>3,743,500</b>	<b>161,203</b>	<b>4%</b>







Major Market Variables		Class	Change %			Prior		
			Week	QTD	YTD	Week	Quarter	Year
SP500	2,551.18	(0.51)	0.88	1.2	2,532.00	21,349.63	10.00	
10Y Treasury Bond Yield	1.85%	(0.01)	0.00	0.00	1.86%	1.86%	1.86%	
Oil	48.64	(0.8)	5.27	(9.6)	46.22	53.81	27.0	
Gold	1,245.70	(0.3)	3.77	1.07	1,241.80	1,150.90	1,000.0	
10Y Treasury Bond Yield	1.23	0.82	1.23	1.23	1.23	1.23	1.23	
Oil	1.19	2.30	2.45	1.19	1.19	1.19	(0.11)	
Gold	1.79	2.83	3.07	1.79	1.79	1.79	(0.5)	
Oil	1.46	60.52	67.591	1.46	1.46	1.46	1.46	

August 18, 2017		Change %		Prior	
Symbol	Value	Week	QTD	Week	Quarter
Pacific Life	111	(2)	(2)	111	(2)
Bank of America	107	(2)	(3)	107	(2)
Travelers	106	(2)	(2)	106	(2)
133	27	(8)	(8)	27	(8)
4.250%	12/2/2042	(1)	(26)	4.250%	(26)
10Y Treasury Bond Yield	1.85%	(1)	(32)	1.85%	(32)

