

	Life	P/C	Health	Fraternal	Title	Total	Percent of Total		
							Bond Type	Bond Type	
Concrete Bonds			\$ 680,974	\$ 832,182	\$ 1,513,156	\$ 66,628	\$ 2,942,282	54.2%	
Corporate Bonds									
Municipal Bonds									
Fixed Income Funds									
Private Equity									
Real Estate									
Commodities									
Derivatives									
Other									
Total									

SSAP No. 100—Fair Value Measurement

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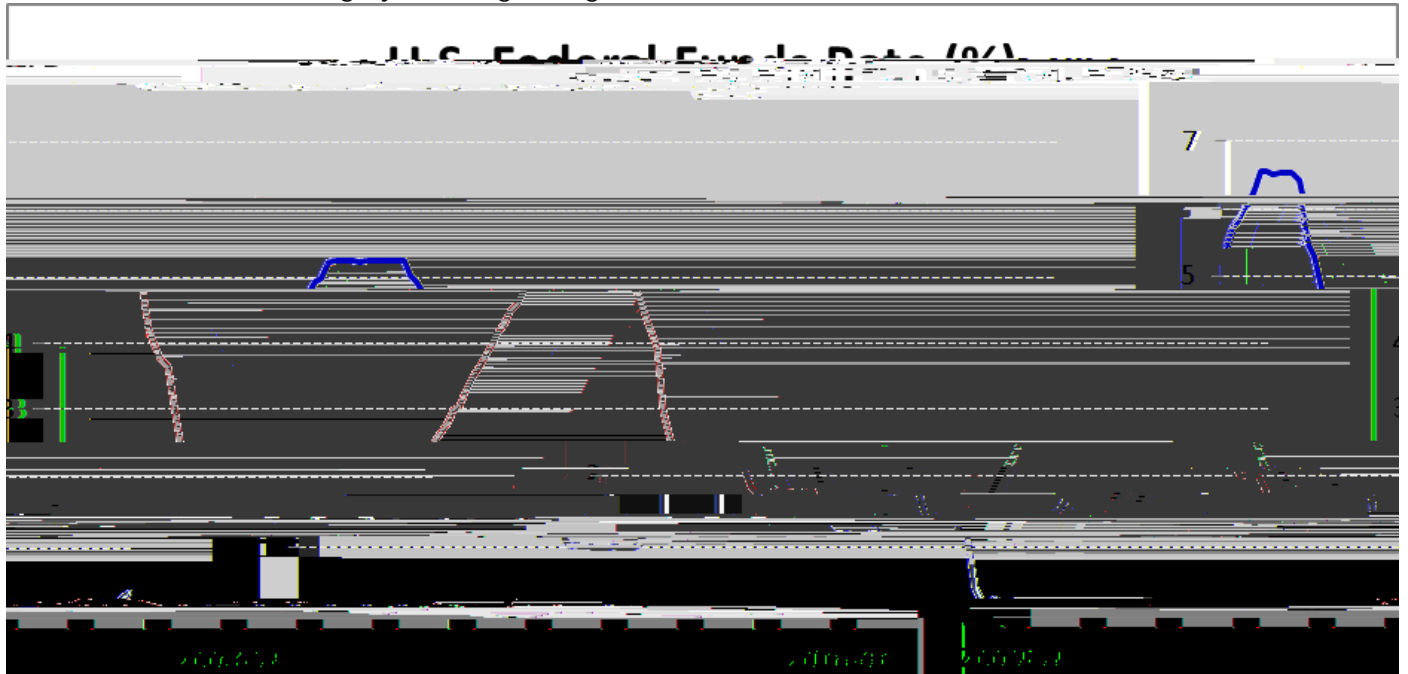
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Source: Federal Reserve

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June 30, 2016		Median Insurer Share Prices		Total		Change		
\$59.90	Life	Aflac	\$69.14	(0.3)	15.4	15.4	\$69.35	\$59.90
106.42		Ameriprise	101.63	0.4	(4.5)	(4.5)	101.26	106.42
3.73		Genworth	3.58	(2.7)	(4.0)	(4.0)	3.68	3.73
50.26	50.26	Lincoln	45.58	(1.0)	(9.3)	(9.3)	46.04	50.26
48.21	48.21	MetLife	45.47	(0.4)	(5.7)	(5.7)	45.63	48.21
	Principal	43.60					44.29	44.90
9.7	36.75	33.29	33.29				36.51	9.7
56.22	PC	Axis Capital	55.04	0.4	(2.1)	(2.1)	54.81	56.22
		Allstate	67.00	0.4	(0.4)	(0.4)	67.00	67.00
		Arch Capital	70.00	0.4	(0.4)	(0.4)	70.00	70.00
	Cincinnati	69.11	0.1	16.8	16.8	16.8	69.06	59.17
(2.9)	178.31	183.09	183.09				177.74	(0.3)
		Everest Re						
0.4	1.5	1.5	114.06	112.86	112.86		114.52	114.06
0.6	3.9	3.9	56.58	54.75	54.75		56.01	56.01
(13.3)	34.41	39.18	39.18				33.95	(1.3)
17.9	\$108.02	\$92.21	\$92.21	Other	AON	\$108.69	0.6	17.9
(7.2)	58.16	61.97	61.97		AIG	57.53	(1.1)	(7.2)
6.5	87.16	80.54	80.54		Assurant	85.75	(1.6)	6.5
(0.1)	34.48	34.67	34.67		Fidelity National	34.67	0.4	(0.1)
								(0.6)
(2.6)	11.4	11.4	7.41	6.48	6.48		7.22	7.22
(1.6)	(21.7)	(21.7)	7.02	8.83	8.83		6.91	6.91
	13.39	13.39	Radian	12.05	(3.1)	(10.0)	(10.0)	12.44
	20.19	20.19	YF Capital	22.05	(1.3)	(12.3)	(12.3)	24.41

June 2, 2016									
		Major Market Variables				Change %			
Quarter	Year	Close		Week	QTD	YTD	Week		
58	17,425.03	17,425.03	Dow Jones Ind.	17,775.49	(0.4)	2.0	2.0	17,851	
01	2,004.11	2,042.04	S&P 500	2,042.04				2,052.7	
	318.87	(0.2)	(0.9)	(0.9)	319.63	321.72	321.72		
			US Dollar \$						
	14.3	1,208.70	1,059.60	1,059.60	/ Gold oz	1,211.50	0.2	14.	
	(0.05)	(0.4)	(0.4)	1.85	2.21	2.21		1.81	
	(0.07)	(0.00)						0.50	

June 2, 2016										
Weekly Change		YTD		Major Insurer Bond Yields						
Spread over HIST	Spread									
8	Life	Ameriprise	5.300%	3/15/2020	\$111.01	(\$0.94)	2.24%	103	11	
6/15/2019	\$111.96	(\$0.13)	1.81%	75	(8)	(8)	P&C ACE INA	5.900%		
39%	111	(3)	7	Other	AON	5.000%	9/15/2020	\$110.65	(\$0.22)	
0	\$0.50	1.04%	81	5			AIG	5.850%	1/13/2018	
5	(\$0.22)	2.29%	109	2	(8)		Hartford	5.500%	3/15/2020	
1	(\$0.28)	5.58%	326	(4)	44		Nationwide	9.375%	8/15/2039	
	(\$1.53)	3.07%	10/13/2020	\$108.02	(14)	1.95%	56	(16)		
	(13)		Wellpoint	4.350%	8/15/2020	\$107.80	(39)	2.38%	108	(16)

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