

A. M. BEST REPORT - SAMPLE INSURANCE COMPANY
Life Insurance Company

STATEMENT YEAR 2005 SRQ OF THE AM BEST COMPANY - LIFE COMPANY

INVESTMENT SECTION - INTEREST RATE SENSITIVITY

Portfolio: Sample
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Run Date: 9/27/2006
Pricing Date: 12/31/2005

1. INTEREST RATE SENSITIVITY

Portfolio Characteristics	-300	-200	-100	-50	Base Case	+50	+100	+200	+300
1. Book Yield	4.73%	4.73%	4.73%	4.73%	4.73%	4.73%	4.73%	4.73%	4.73%
2. Yield to Maturity	2.19%	3.19%	4.19%	4.69%	5.19%	5.69%	6.19%	7.19%	8.19%
3. Average Life	5.02	4.90	4.79	4.73	4.69	4.64	4.59	4.50	4.42
4. Option-Adjusted Duration	3.70	3.57	3.45	3.40	3.35	3.30	3.26	3.18	3.10
5. Gain / (Loss) (Dollar Amount)	63,131,523	37,388,398	13,226,621	1,625,025	(9,672,976)	(20,609,297)	(31,189,544)	(51,347,477)	(70,276,946)
6. Convexity (Option-Adjusted)	0.02	0.04	0.05	0.05	0.05	0.05	0.05	0.06	0.06