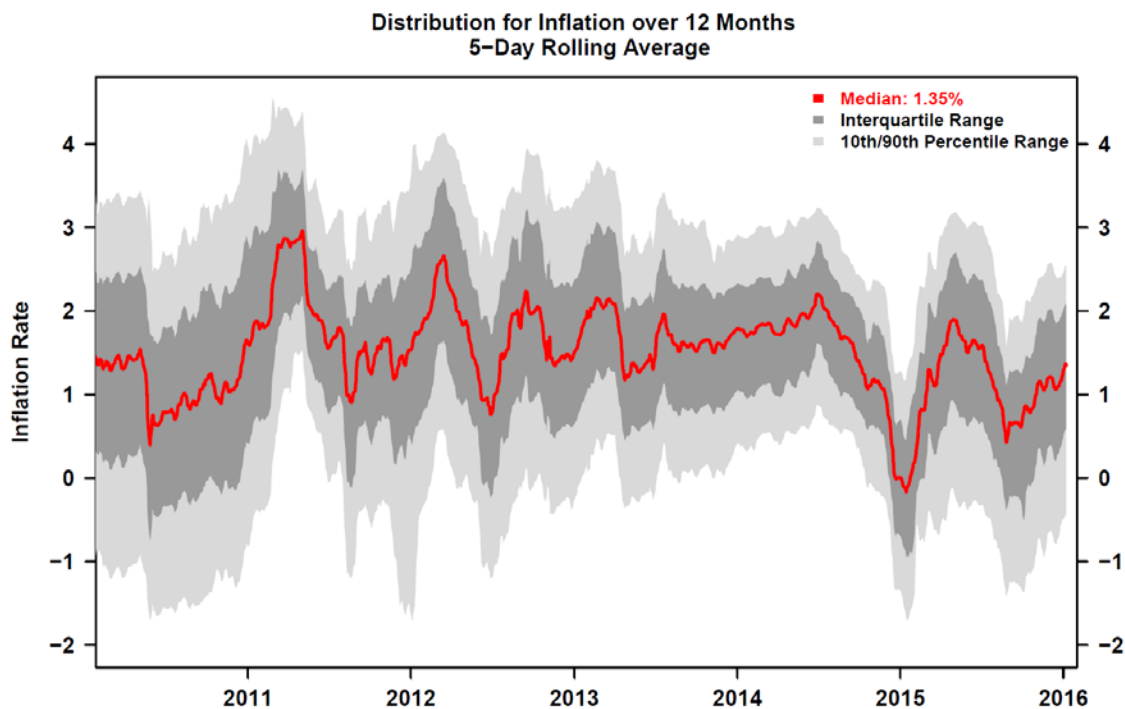


Minneapolis Options Report – January 8th

Over the past two weeks, market-implied inflation expectations rose for the 1-year tenor and were unchanged for the 2-year and 5-year tenors. Changes in market-based probability distribution (MPD) standard deviations and skews were negligible across inflation tenors, indicating that investor uncertainty and bias remained unchanged. The S&P 500 returned -3.6% and its MPD standard deviation climbed by 1.2%, indicating increasing market-implied uncertainty. The banking firms we follow, on average, underperformed the market with a -5.6% return. Both the pound and euro were weaker against the dollar. MPD skew for the USD-yen pair increased sharply in positive territory to end just under its four year high, indicating investor bias towards a stronger yen. WTI crude lost -5.6% while its MPD standard deviation climbed close to its 4-year high.

Inflation

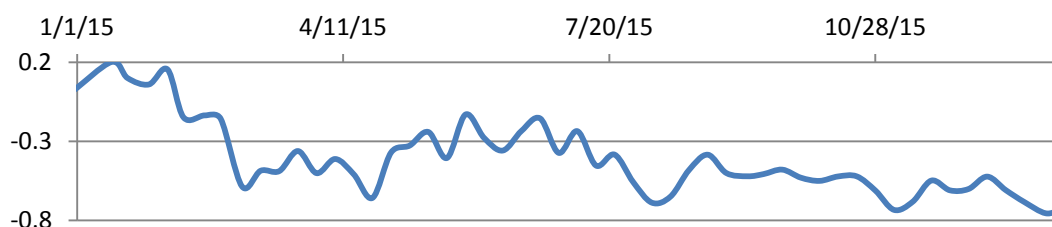
Market-based inflation expectations derived from caps and floors on the CPI for 1-year tenor rose over the 2-week period to 1.29%; changes in market-based inflation expectations for the 2-year and 5-year tenors were negligible, holding steady at 1.34% and 1.53% respectively. The rise in the 1-year tenor can be seen in the chart below.



Additional detail:

- The probability of low inflation (market probability of less than 1% inflation) for the 1-year tenor fell by 3.1 percentage points indicating a reduction in tail-risk; however, it remained elevated at 40.4%.
- MPD skew has trended lower for the 1-year tenor for nearly a year (see chart below). This movement signals increasing bias towards lower future short term inflation.

MPD Skew for the 1-year Inflation Tenor



Interest Rate

Spot prices for all Treasury tenors rose over the two week period, and yields fell. The statistical skew for both the 5- and 10-year Treasury MPDs settled above their 2-year 75th percentiles, signaling shifts in bias towards higher future prices (and lower rates). The 3-year and 5-year LIBOR tenors fell by -15 and -34 basis points, respectively. The market probability of less than 1% LIBOR for the 5-year tenor jumped by 3.1 percentage points to 36.0% over the two week period, indicating an increase in investor tail risk. Additionally the MPD standard deviation for the 5-year LIBOR tenor declined to 1.66%, approaching its 4-year low of 1.5%. This is an indicator that market-implied uncertainty is low for short-term rates.

Banks and Insurance Companies

The S&P 500 lost -3.6% over the past two weeks. The 19 bank firms we follow posted a -5.7% return, underperforming the market. MPD standard deviation changes for banking institutions were in line with the market, increasing on average by 1 percentage point. The 11 insurance companies we follow outperformed the market, returning -3.1% on average. The MPD standard deviation, for insurance firms, increased by 1.4 percentage points, slightly outpacing increases in broader market-implied uncertainty.

Additional details:

- The MPD standard deviations of AXP and COF have trended upwards since Nov 2015 and are now well above their respective 4-year upper quartile ranges. This reflects rising market uncertainty around these credit cards bank equities (see chart below).

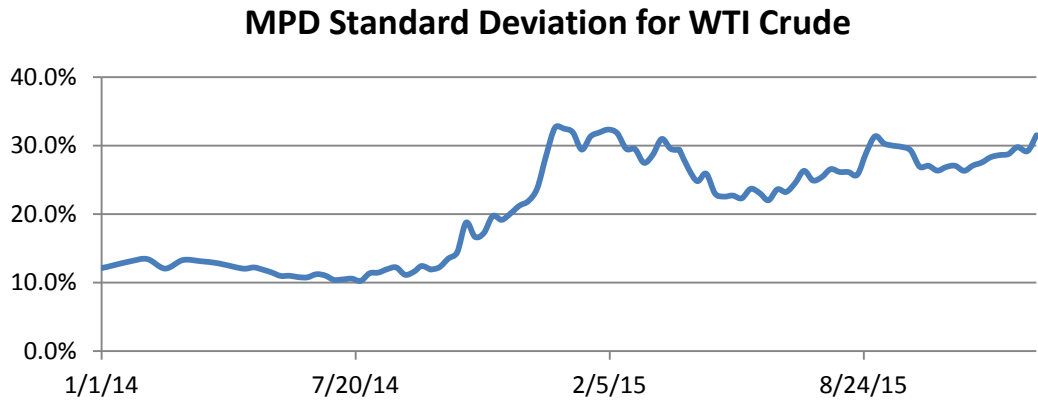
Bank MPD Statistics as of January 07, 2016

Indicator	Latest	2-Week Change	1-Year Trend with min/max points	Long-Term Range with median, IQR, and max/min
MPD Standard Deviation (3-Month Expiry)				
American Express	12.69%	2.2%	13.78 8.53	12.69 7.82 - 15.32 last 48 months
Capital One	15.12%	1.6%	15.12 8.35	15.12 7.72 - 18.37 last 48 months

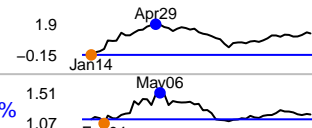

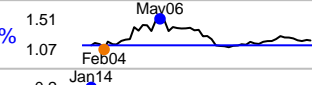

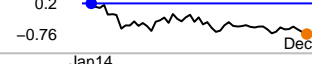
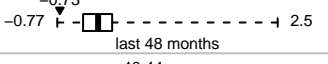
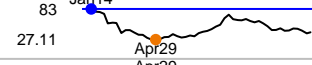
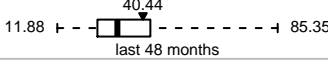

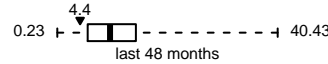

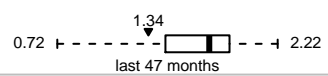
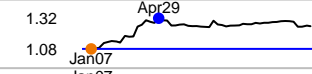
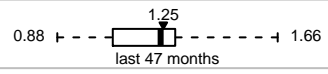
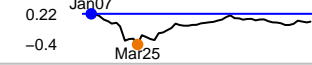
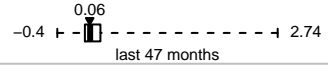

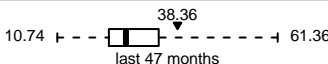
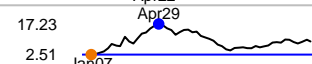
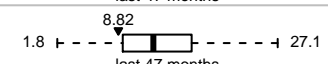
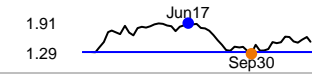
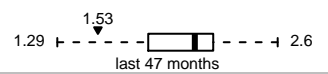
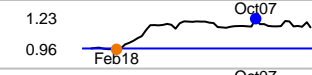
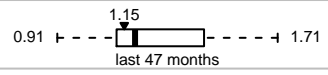
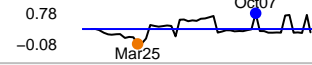
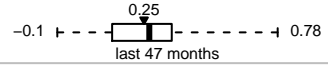
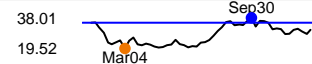

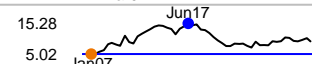
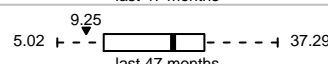
Other Markets

- Both the pound and, to a lesser extent, euro were weaker against the dollar. Spot for the USD-Pound pair hit an historic four-year low.
- The yen was stronger against the dollar and MPD skew increased to 0.35, just under its four year high of 0.36. Thus, market-implied expectations are biased toward a stronger yen in the future.
- Spot prices for gold rose by 2.2% and MPD skew increased to -0.15, implying weakening bias towards lower future gold prices.
- Spot prices for silver fell by 2.1%, near its 4-year low, which was recently set on Jan 1, 2016. Tail risk, as measure by the probability of a -20% or more decline, had fallen in recent reporting periods but increased by 1.1 percentage points to 13.6% over the most recent two week period.
- MPD skews for both corn and wheat moved higher over the two week period, well into positive territory. Both continue their steady rise since October of 2015, indicating strong bias towards higher future crop prices.



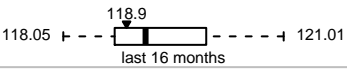

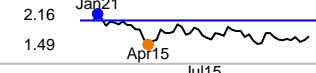
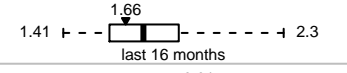

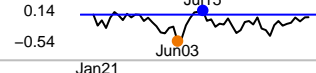
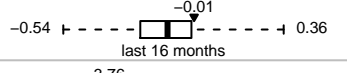

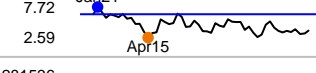



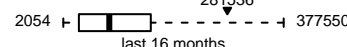
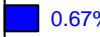
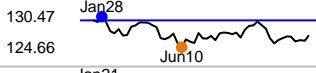
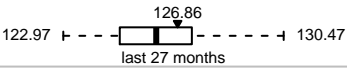
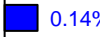
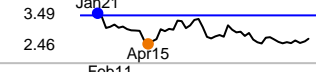
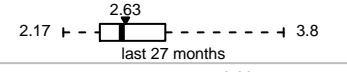

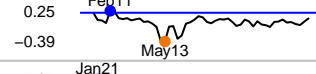


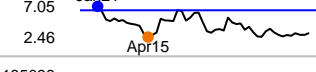
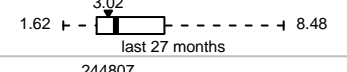
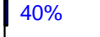

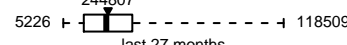
- WTI crude lost -5.6% over the two week period as oil set, once again, a new 4-year low. The MPD standard deviation increased by 1.7 percentage points to 31.5% and is currently is near it 4-year high (see chart below).



Inflation MPD Statistics as of January 06, 2016

Indicator	Latest	2-Week Change	1-Year Trend with min/max points	Long-Term Range with median, IQR, and max/min
Inflation (1-Year Expiry)				
Median	1.29%	0.1%		
MPD Std Dev	1.2%	0.0079%		
MPD Skew	-0.73	-0.044		
Market Prob of Less Than 1% Inflation	40.44%	-3.1%		
Market Prob of More Than 3% Inflation	4.4%	0.46%		
Inflation (2-Year Expiry)				
Median	1.34%	0.013%		
MPD Std Dev	1.25%	0.0036%		
MPD Skew	0.06	-0.0017		
Market Prob of Less Than 1% Inflation	38.36%	-0.35%		
Market Prob of More Than 3% Inflation	8.82%	0.2%		
Inflation (5-Year Expiry)				
Median	1.53%	-0.04%		
MPD Std Dev	1.15%	-0.0052%		
MPD Skew	0.25	0.017		
Market Prob of Less Than 1% Inflation	30.77%	0.99%		
Market Prob of More Than 3% Inflation	9.25%	-0.47%		

Medium-to-Long Bond Price MPD Statistics as of January 07, 2016

Indicator	Latest	2-Week Change	1-Year Trend with min/max points	Long-Term Range with median, IQR, and max/min
5 Year Treasury (3-Month Expiry)				
Spot	118.9	 0.41%		
MPD Std Dev	1.66%	 0.11%		
MPD Skew	-0.01	 0.093		
Market Prob of -3% or More Decline	3.76%	 0.57%		
Volume	281536	 490%		
10 Year Treasury (3-Month Expiry)				
Spot	126.86	 0.67%		
MPD Std Dev	2.63%	 0.14%		
MPD Skew	0.09	 0.14		
Market Prob of -5% or More Decline	3.02%	 0.24%		
Volume	244807	 40%		

Short Interest Rates MPD Statistics as of January 06, 2016

Indicator	Latest	2-Week Change	1-Year Trend with min/max points	Long-Term Range with median, IQR, and max/min
3 Month LIBOR (3-Year Expiry)				
Median	1.43%	-0.15%		
MPD Std Dev	1.17%	-0.012%		
MPD Skew	0.77	0.066		
Market Prob of Less Than 0.5% LIBOR	16.82%	2.6%		
Market Prob of More Than 1% + Spot	46.88%	-2.3%		
3 Month LIBOR (5-Year Expiry)				
Median	1.47%	-0.34%		
MPD Std Dev	1.66%	-0.23%		
MPD Skew	1.07	-1		
Market Prob of Less Than 1% LIBOR	35.95%	3.1%		
Market Prob of More Than 2% + Spot	31.52%	-8.6%		

Equity Index MPD Statistics as of January 07, 2016

Indicator	Latest	2-Week Change	1-Year Trend with min/max points	Long-Term Range with median, IQR, and max/min
S&P 500 (6-Month Expiry)				
Spot	1990.26	-3.6%	2125.85 1920.03 	1289.09 - 1990.26 - 2125.85 last 48 months
MPD Std Dev	13.89%	1.2%	16.21 9.85 	8.87 - 13.89 - 17.46 last 48 months
MPD Skew	-1.36	0.1	-1.29 -1.66 	-1.66 - -1.36 - -0.86 last 48 months
Market Prob of -20% or More Decline	9.14%	1.4%	10.79 4.72 	3.65 - 9.14 - 12.34 last 48 months
Volume	87472	24%	164021 0 	13428 - 87472 - 309308 last 48 months
S&P 500 (12-Month Expiry)				
Spot	1990.26	-3.6%	2125.85 1920.03 	1289.09 - 1990.26 - 2125.85 last 48 months
MPD Std Dev	20.23%	1.3%	22.38 16 	10.5 - 20.23 - 26.44 last 48 months
MPD Skew	-1.43	0.034	-1.27 -1.63 	-1.63 - -1.43 - -0.98 last 48 months
Market Prob of -20% or More Decline	14.61%	1.2%	17.06 10.24 	5.51 - 14.61 - 19.55 last 48 months
Volume	52009	-39%	100038 0 	3174 - 52009 - 161766 last 48 months
iShares US Real Estate Index (3-Month Expiry)				
Spot	75.32	-0.82%	82.44 68.88 	57.69 - 75.32 - 82.44 last 48 months
MPD Std Dev	8.91%	0.63%	11.83 6.49 	4.77 - 8.91 - 12.46 last 48 months
MPD Skew	-1.06	0.16	-0.35 -1.34 	-2.09 - -1.06 - -0.35 last 48 months
Market Prob of -10% or More Decline	12.94%	0.26%	20.5 6.56 	3.43 - 12.94 - 20.5 last 48 months
Volume	15430	18%	141443 0 	62 - 15430 - 141443 last 48 months

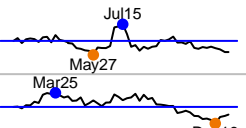
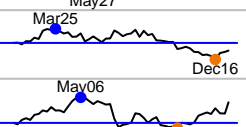
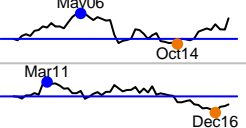
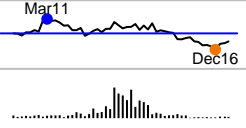

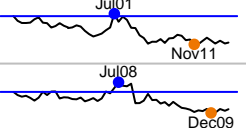
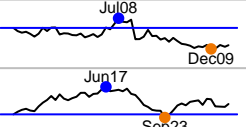
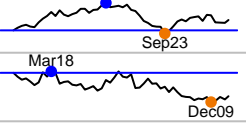
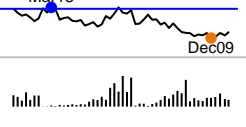

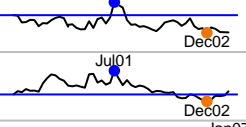
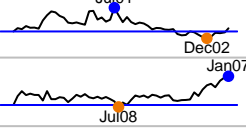
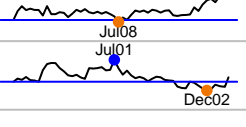
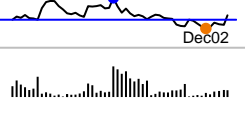

Exchange Rate MPD Statistics as of January 07, 2016

Indicator	Latest	2-Week Change	1-Year Trend with min/max points	Long-Term Range with median, IQR, and max/min
Dollar-Euro Futures (3-Month Expiry)				
Spot	1.08	-0.92%		
MPD Std Dev	5.01%	-0.15%		
MPD Skew	-0.2	-0.018		
Market Prob of -10% or More Decline	2.95%	-0.25%		
Volume	13412	-11%		
Dollar-Pound Futures (3-Month Expiry)				
Spot	146.28	-1.7%		
MPD Std Dev	4.04%	-0.24%		
MPD Skew	-0.21	0.066		
Market Prob of -10% or More Decline	1.36%	-0.41%		
Volume	5711	13%		
Dollar-Yen Futures (3-Month Expiry)				
Spot	84.59	2.1%		
MPD Std Dev	4.71%	0.58%		
MPD Skew	0.35	0.15		
Market Prob of -10% or More Decline	1.51%	0.63%		
Volume	5278	150%		

Metal and Energy Commodity MPD Statistics as of January 07, 2016

Indicator	Latest	2-Week Change	1-Year Trend with min/max points	Long-Term Range with median, IQR, and max/min
Gold (6-Month Expiry)				
Spot	1092.51	2.2%		
MPD Std Dev	11.31%	-0.2%		
MPD Skew	-0.15	0.091		
Market Prob of -20% or More Decline	4.74%	-0.47%		
Volume	16251	-25%		
Silver (6-Month Expiry)				
Spot	14.02	-2.1%		
MPD Std Dev	17.81%	0.17%		
MPD Skew	-0.28	-0.038		
Market Prob of -20% or More Decline	13.56%	1.1%		
Volume	544	-55%		
West Texas Intermediate Crude (6-Month Expiry)				
Spot	38.06	-5.6%		
MPD Std Dev	31.52%	1.7%		
MPD Skew	-0.3	0.019		
Market Prob of -20% or More Decline	26.34%	0.8%		
Volume	63568	96%		

Agricultural Crop Commodity MPD Statistics as of January 07, 2016

Indicator	Latest	2-Week Change	1-Year Trend with min/max points	Long-Term Range with median, IQR, and max/min
Corn (6-Month Expiry)				
Spot	364.48	-2%	440.56 356.74 	334.65 - 823.75 364.48 last 48 months
MPD Std Dev	14.77%	0.64%	20.6 12.41 	12.41 - 24.61 14.77 last 48 months
MPD Skew	0.52	0.2	0.61 0.05 	-0.19 - 0.61 0.52 last 48 months
Market Prob of -20% or More Decline	8.75%	1.1%	19.2 4.96 	4.96 - 22.19 8.75 last 48 months
Volume	16290	-18%	377209 0 	5486 - 472954 16290 last 48 months
Soybeans (6-Month Expiry)				
Spot	874.38	-1.2%	1032.2 864.89 	864.89 - 1691.25 874.38 last 48 months
MPD Std Dev	12%	-0.046%	17.76 11.22 	10.93 - 22.65 12 last 48 months
MPD Skew	-0.03	0.04	0.24 -0.23 	-0.5 - 0.51 -0.03 last 48 months
Market Prob of -20% or More Decline	5.6%	0.17%	11.46 4.23 	4.07 - 18.72 5.6 last 48 months
Volume	18163	-48%	82132 0 	496 - 326132 18163 last 48 months
Wheat (6-Month Expiry)				
Spot	475.41	-0.28%	596.88 473.97 	473.97 - 930 475.41 last 48 months
MPD Std Dev	18.09%	0.99%	22.31 16.04 	12.95 - 26.5 18.09 last 48 months
MPD Skew	0.53	0.056	0.53 0.15 	0.01 - 0.54 0.53 last 48 months
Market Prob of -20% or More Decline	15.13%	2.8%	20.71 10.96 	5.67 - 24.34 15.13 last 48 months
Volume	10299	12%	46232 0 	179 - 51689 10299 last 48 months

Agricultural Livestock Commodity MPD Statistics as of January 07, 2016

Indicator	Latest	2-Week Change	1-Year Trend with min/max points	Long-Term Range with median, IQR, and max/min
Cattle (6-Month Expiry)				
Spot	127.76	1.8%		
MPD Std Dev	12.64%	-0.86%		
MPD Skew	-0.66	-0.35		
Market Prob of -5% or More Decline	29.99%	-4.4%		
Volume	10629	63%		
Hogs (6-Month Expiry)				
Spot	77.67	2%		
MPD Std Dev	14.63%	-1.4%		
MPD Skew	-0.37	-0.091		
Market Prob of -20% or More Decline	10.62%	-1.5%		
Volume	843	-77%		

Bank MPD Statistics as of January 07, 2016

Indicator	Latest	2-Week Change	1-Year Trend with min/max points	Long-Term Range with median, IQR, and max/min
MPD Standard Deviation (3-Month Expiry)				
American Express	12.69%	2.2%		
Bank of America	14.21%	0.9%		
BB&T	12.06%	1.5%		
Barclays	14.85%	-0.98%		
Bank of NY Mellon	13.88%	2.1%		
Citigroup	13.34%	1.5%		
Capital One	15.12%	1.6%		
Credit Suisse	16.76%	0.15%		
Deutsche Bank	17.78%	2.1%		
Fifth Third	13.63%	-0.44%		
Goldman Sachs	13.38%	1.4%		
JP Morgan	12.23%	1.5%		
Keycorp	15.21%	1.6%		
Morgan Stanley	15.09%	1.2%		
PNC Financial	12.29%	1.3%		
Regions Financial	15.33%	-1.2%		
SunTrust	13.65%	1.2%		
State Street	14.39%	1.1%		
UBS	13.36%			
US Bancorp	11.94%	1.7%		
Wells Fargo	11.32%	1.5%		

Bank MPD Statistics as of January 07, 2016

Indicator	Latest	2-Week Change	1-Year Trend with min/max points	Long-Term Range with median, IQR, and max/min
MPD Skew (3-Month Expiry)				
American Express	-0.66	0.057		
Bank of America	-0.43	0.017		
BB&T	-1.04	-0.084		
Barclays	-0.27	0.25		
Bank of NY Mellon	-0.64	0.08		
Citigroup	-0.75	0.029		
Capital One	-0.93	0.16		
Credit Suisse	-0.11	0.67		
Deutsche Bank	-0.2	0.58		
Fifth Third	-0.85	0.85		
Goldman Sachs	-0.69	-0.007		
JP Morgan	-0.68	0.21		
Keycorp	-0.45	0.18		
Morgan Stanley	-0.76	-0.058		
PNC Financial	-1.1	0.031		
Regions Financial	-0.22	0.29		
SunTrust	-1.05	0.19		
State Street	-0.58	-0.14		
UBS	-0.04			
US Bancorp	-0.76	0.22		
Wells Fargo	-0.76	0.17		


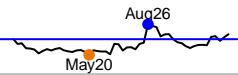


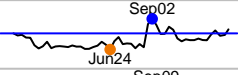


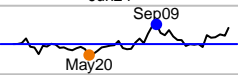


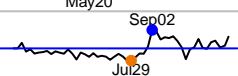


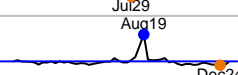


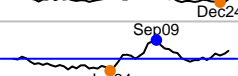








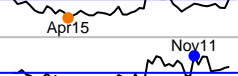


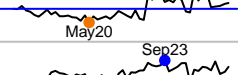


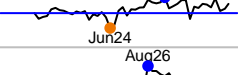

Bank MPD Statistics as of January 07, 2016

Indicator	Latest	2-Week Change	1-Year Trend with min/max points	Long-Term Range with median, IQR, and max/min
Market Probability of -20% or More Decline (3-Month Expiry)				
American Express	7.07%	2.2%		
Bank of America	9.6%	2.6%		
BB&T	6.35%	1.2%		
Barclays	11.55%	-0.16%		
Bank of NY Mellon	9.14%	2.7%		
Citigroup	7.49%	1.4%		
Capital One	9.44%	1.2%		
Credit Suisse	13.48%	-0.81%		
Deutsche Bank	15.55%	4.2%		
Fifth Third	9.25%	3.1%		
Goldman Sachs	7.83%	1.4%		
JP Morgan	6.51%	1.4%		
Keycorp	10.86%	2.2%		
Morgan Stanley	10.72%	1.2%		
PNC Financial	7.17%	1.7%		
Regions Financial	12.64%	2.2%		
SunTrust	7.65%	1.1%		
State Street	10.31%	2%		
UBS	7.28%			
US Bancorp	6.39%	1.6%		
Wells Fargo	5.66%	1.4%		

Bank MPD Statistics as of January 07, 2016

Indicator	Latest	2-Week Change	1-Year Trend with min/max points	Long-Term Range with median, IQR, and max/min
Volume (3-Month Expiry)				
American Express	4136	3.7%	32713 0	4136 623 - 32713 last 48 months
Bank of America	43028	-45%	187673 0	43028 7419 - 363160 last 48 months
BB&T	1514	-43%	6459 0	1514 126 - 6490 last 48 months
Barclays	798	210%	4055 0	798 8 - 11011 last 48 months
Bank of NY Mellon	374	-66%	13099 0	374 44 - 15678 last 48 months
Citigroup	7486	5.5%	140439 0	7486 1104 - 150972 last 48 months
Capital One	6123	160%	6937 0	6123 136 - 16299 last 48 months
Credit Suisse	249	180%	12477 0	249 0 - 15145 last 48 months
Deutsche Bank	608	150%	6538 0	608 76 - 25112 last 42 months
Fifth Third	335	-90%	7607 0	335 28 - 19127 last 48 months
Goldman Sachs	4067	4.3%	19311 0	4067 296 - 28374 last 48 months
JP Morgan	16102	21%	132116 0	16102 943 - 132116 last 48 months
Keycorp	1734	50%	3300 0	1734 44 - 76270 last 48 months
Morgan Stanley	2227	-56%	36166 0	2227 327 - 69872 last 48 months
PNC Financial	100	-98%	4932 0	100 42 - 7855 last 48 months
Regions Financial	361	-79%	47940 0	361 20 - 47940 last 47 months
SunTrust	652	95%	4808 0	652 61 - 13788 last 48 months
State Street	94	-83%	2086 0	94 19 - 5339 last 48 months
UBS	124		2034 0	124 6 - 6502 last 36 months
US Bancorp	6116	210%	9927 0	6116 52 - 29201 last 48 months
Wells Fargo	8519	220%	55478 0	8519 950 - 121351 last 48 months


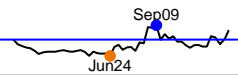
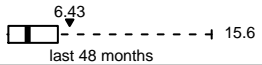

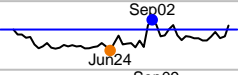
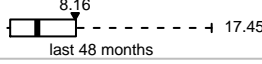

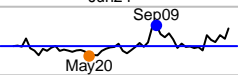
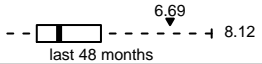

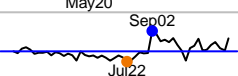
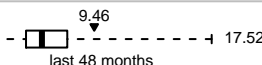

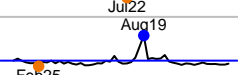
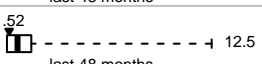

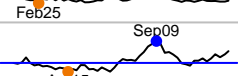
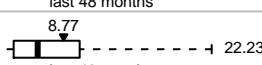


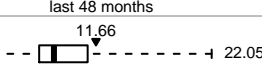


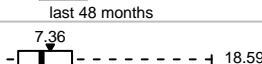

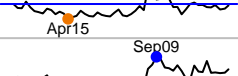


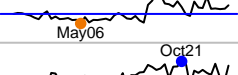
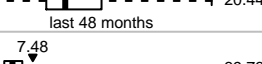

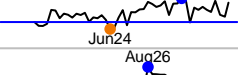
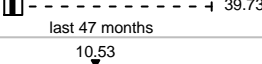
Insurance Company MPD Statistics as of January 07, 2016

Indicator	Latest	2-Week Change	1-Year Trend with min/max points	Long-Term Range with median, IQR, and max/min
MPD Standard Deviation (3-Month Expiry)				
Aflac	11.27%	 1.3%	13.29 7.11 	7.11  20.04 last 48 months
AIG	12.96%	 1.3%	15.04 9.01 	8.7  22.49 last 48 months
Allstate	11.72%	 1.2%	12.36 6.73 	5.83  13.46 last 48 months
Ameriprise	14%	 1.9%	15.2 9.76 	8.98  28.12 last 48 months
Chubb	7.88%	 1.7%	24.08 6.13 	5.96  24.08 last 48 months
Hartford Financial	13.56%	 1.2%	16.35 8.35 	8.35  24.35 last 48 months
Lincoln National	15.32%	 0.4%	18.05 8.98 	8.98  24.62 last 48 months
Met Life	13.54%	 1.8%	16.59 9.4 	9.4  23.13 last 48 months
Principal Financial	14.79%	 0.99%	18.54 8.26 	8.02  23.83 last 48 months
Progressive	11.86%	 1.8%	13.49 5.79 	5.79  20.29 last 47 months
Prudential	14.62%	 1.9%	17.36 10.09 	10.09  20.74 last 48 months

Insurance Company MPD Statistics as of January 07, 2016

Indicator	Latest	2-Week Change	1-Year Trend with min/max points	Long-Term Range with median, IQR, and max/min
MPD Skew (3-Month Expiry)				
Aflac	-0.94	-0.22		
AIG	-0.74	-0.098		
Allstate	-0.65	0.12		
Ameriprise	-0.32	0.48		
Chubb	-0.38	0.7		
Hartford Financial	-0.39	0.23		
Lincoln National	-0.71	-0.12		
Met Life	-0.99	-0.15		
Principal Financial	-0.3	-0.42		
Progressive	-0.95	-0.33		
Prudential	-0.7	0.13		

Insurance Company MPD Statistics as of January 07, 2016

Indicator	Latest	2-Week Change	1-Year Trend with min/max points	Long-Term Range with median, IQR, and max/min
Market Probability of -20% or More Decline (3-Month Expiry)				
Aflac	6.43%	 2.7%	7.53 1.37 	1.37  15.6 last 48 months
AIG	8.16%	 2.9%	9.46 2.51 	2.44  17.45 last 48 months
Allstate	6.69%	 1.4%	7.32 1.01 	0.56  8.12 last 48 months
Ameriprise	9.46%	 2.5%	11.32 3.68 	2.4  17.52 last 48 months
Chubb	1.52%	 0.36%	12.5 0.55 	0.55  12.5 last 48 months
Hartford Financial	8.77%	 1.8%	11.78 2.61 	2.19  22.23 last 48 months
Lincoln National	11.66%	 0.27%	14.3 2.26 	2.26  22.05 last 48 months
Met Life	7.36%	 1.2%	12.61 3.26 	3.26  18.59 last 48 months
Principal Financial	11.39%	 1.9%	17.72 2.22 	0.43  20.44 last 48 months
Progressive	7.48%	 3.4%	8.67 0.15 	0  39.73 last 47 months
Prudential	10.53%	 2.8%	13.35 4.02 	3.99  17.82 last 48 months

Insurance Company MPD Statistics as of January 07, 2016

Indicator	Latest	2-Week Change	1-Year Trend with min/max points	Long-Term Range with median, IQR, and max/min
Volume (3-Month Expiry)				
Aflac	1132	-51%	13168 0	1132 88 22718 last 48 months
AIG	4229	-66%	69392 0	4229 110 103998 last 48 months
Allstate	704	81%	4626 0	704 63 10621 last 48 months
Ameriprise	92	-37%	881 0	92 5 1114 last 48 months
Chubb	44	-34%	9027 0	44 3 11114 last 48 months
Hartford Financial	647	-70%	9444 0	647 16 37285 last 48 months
Lincoln National	170	-27%	2635 0	170 51 8403 last 48 months
Met Life	6672	29%	22374 0	6672 319 161416 last 48 months
Principal Financial	610	560%	610 0	610 2 2956 last 48 months
Progressive	58	-97%	2216 0	58 0 4283 last 47 months
Prudential	3285	-33%	17185 0	3285 222 17185 last 48 months