

139. For a fully discrete whole life insurance of 10,000 on (30):

- (i) π denotes the annual premium and $L(\pi)$ denotes the loss-at-issue random variable for this insurance.
- (ii) Mortality follows the Illustrative Life Table.
- (iii) $i = 0.06$

Calculate the lowest premium, π' , such that the probability is less than 0.5 that the loss $L(\pi')$ is positive.

- (A) 34.6
- (B) 36.6
- (C) 36.8
- (D) 39.0
- (E) 39.1