SCHEDULE DB – PART B – SECTION 1

Future Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
1689999999 Subtotal - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108																				XXX	XXX
1699999999 Subtotal - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108																				XXX	XXX
1709999999 Subtotal - Hedging Other																				XXX	XXX
1719999999 Subtotal - Replication																				XXX	XXX
1729999999 Subtotal - Income Generation																				XXX	XXX
1739999999 Subtotal - Other																				XXX	XXX
1749999999 Subtotal - Adjustments for SSAP No. 108 Derivatives																				XXX	XXX
1759999999 Totals																				XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Total Net Cash Deposits			

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

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