

# NEW PAGE

## SCHEDULE DB – PART E Derivatives Hedging Variable Annuity Guarantees as of December 31 of Current Year

This schedule is specific for the derivatives and the hedging programs captured in SSAP No. 108

CDHS		Hedged Item								Hedging Instruments								
1 Identifier	2 Description	3 Prior Fair Value in Full Contract Cash Flows Attributed to Interest Rates	4 Ending Fair Value in Full Contract Cash Flows Attributed to Interest Rates	5 Fair Value Gains (Loss) in Full Contract Cash Flows Attributed to Interest Rates (4-3)	6 Fair Value Gain (Loss) in Hedged Item Attributed to Hedged Risk	7 Current Year Increase (Decrease) in VM-21 Liability	8 Current Year Increase (Decrease) in VM-21 Liability Attributed to Interest Rates	9 Change in the Hedged Item Attributed to Hedged Risk Percentage (6/5)	10 Current Year Increase (Decrease) in VM-21 Liability Attributed to Hedged Risk (8*9)	11 Prior Deferred Balance	12 Current Year Fair Value Fluctuation of the Hedge Instruments	13 Current Year Natural Offset to VM-21 Liability	14 Hedging Instruments' Current Fair Value Fluctuation Not Attributed to Hedged Risk	15 Hedge Gain (Loss) in Current Year Deferred Adjustment [12-(13+14)]	16 Current Year Prescribed Deferred Amortization	17 Current Year Additional Deferred Amortization	18 Current Year Total Deferred Amortization (16+17)	19 Ending Deferred Balance (11+15+18)
Total									XXX									