

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																					
169999999 Subtotal - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108																																XXX	XXX									
169999999 Subtotal - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108																																			XXX	XXX						
170999999 Subtotal - Hedging Other																																					XXX	XXX				
171999999 Subtotal - Replication																																							XXX	XXX		
172999999 Subtotal - Income Generation																																								XXX	XXX	
173999999 Subtotal - Other																																									XXX	XXX
174999999 Subtotal - Adjustments for SSAP No. 108 Derivatives																																									XXX	XXX
175999999 Totals																																									XXX	XXX

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

(a)

Code	Description of Hedged Risk(s)
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(b)

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