114. For a special 3-year temporary life annuity-due on (x), you are given:

(i)

t	Annuity Payment	p_{x+t}
0	15	0.95
1	20	0.90
2	25	0.85

(ii) $i = 0.06$

Calculate the variance of the present value random variable for this annuity.

(A) 91

(B) 102

(C) 114

(D) 127

(E) 139