Date: 9/30/2021
Virtual Meeting

Valuation of Securities (E) Task Force
Thursday, September 30, 2021
3:00 – 4:00 p.m. ET / 2:00 – 3:00 p.m. CT / 1:00 – 2:00 p.m. MT / 12:00 – 1:00 p.m. PT

ROLL CALL

Dana Popish Severinghaus, Chair Illinois Gary Anderson Massachusetts
Doug Ommen, Vice Chair Iowa Chlora Lindley-Myers Missouri
Lori K. Wing-Heier Alaska Bruce R. Ramge Nebraska
Ricardo Lara California Marlene Caride New Jersey
Andrew N. Mais Connecticut Russell Toal New Mexico
Trinidad Navarro Delaware Shirin Emami New York
David Altmaier Florida Doug Slape Texas
Dean L. Cameron Idaho Jonathan T Pike Utah
Vicki Schmidt Kansas Scott A. White Virginia
James J. Donelon Louisiana Mike Kreidler Washington
Kathleen A Birrane Maryland Mark Afable Wisconsin

NAIC Support Staff: Charles A. Therriault, Marc Perlman

AGENDA

1. Receive and Consider for Approval Corrected 2022 Charges (Doc. ID: 2021-038.02) —Kevin Fry (IL), Charles Therriault (NAIC) Attachment One

2. Receive and Discuss a Proposed Amendment to the Purposes and Procedures Manual of the NAIC Investment Analysis Office (P&P Manual) for the Addition of the United States International Development Finance Corporation (DFC) to the U.S. Government Full Faith and Credit – Filing Exempt List (Doc. ID: 2021-039.01) —Kevin Fry (IL), Charles Therriault (NAIC), Marc Perlman (NAIC) Attachment Two

3. Receive and Discuss a Proposed Amendment to the P&P Manual to Add Spanish GAAP to the list of Countries and Associated National Financial Presentation Standards (Doc. ID: 2021-040.01, ID: 2021-040.02) —Kevin Fry (IL), Charles Therriault (NAIC), Marc Perlman (NAIC) Attachment Three - A

4. Receive and Discuss a Proposed Amendment to the P&P Manual to Add Bank Loans (Doc. ID: 2021-041.01) —Kevin Fry (IL), Charles Therriault (NAIC), Marc Perlman (NAIC) Attachment Four
5. Receive and Discuss a Proposed Amendment to the Purposes and Procedures Manual of the NAIC Investment Analysis Office (P&P Manual) to Add Zero Loss Criteria for Legacy Modeled RMBS and CMBS
   (Doc. ID: 2021-042.01. ID: 2021-042.02)
   — Kevin Fry (IL), Eric Kolchinsky (NAIC), Charles Therriault (NAIC), Marc Perlman (NAIC)

6. Hear a report from the Structured Securities Group (SSG) on the Year-end Process
   — Eric Kolchinsky (NAIC)

7. Any other matters