

Date: 5/25/2022

Valuation of Securities (E) Task Force

Thursday, June 9, 2022

3:30 p.m. – 4:30 p.m. ET / 2:30 p.m. – 3:30 p.m. CT / 1:30 p.m. – 2:30 p.m. MT / 12:30 p.m. – 1:30 p.m. PT

ROLL CALL

Member	Representative	State
Doug Ommen, Chair	Carrie Mears	Iowa
Scott A. White, Vice Chair	Doug Stolte	Virginia
Lori K. Wing-Heier		Alaska
Evan G. Daniels		Arizona
Ricardo Lara	Laura Clements	California
Andrew N. Mais	Kathy Belfi	Connecticut
Trinidad Navarro	Rylynn Brown	Delaware
David Altmaier	Carolyn Morgan	Florida
Dean L. Cameron	Eric Fletcher	Idaho
Dana Popish Severinghaus	Vincent Tsang	Illinois
Vicki Schmidt	Tish Becker	Kansas
James J. Donelon	Stewart Guerin	Louisiana
Kathleen A. Birrane	Matt Kozak	Maryland
Gary D. Anderson	John Turchi	Massachusetts
Chlora Lindley-Myers	Debbie Doggett	Missouri
Eric Dunning	Lindsay Crawford	Nebraska
Marlene Caride	Nakia Reid	New Jersey
Adrienne A. Harris	James Everett	New York
Cassie Brown	Amy Garcia	Texas
Jon Pike	Jake Garn	Utah
Mike Kreidler	Tim Hays	Washington

NAIC Support Staff: Charles Therriault/Marc Perlman

AGENDA

1. Receive and Discuss a Memorandum of support from the Financial Condition (E) Committee to the Valuation of Securities (E) Task Force
(Doc. ID: 2022.005-01)
—Carrie Mears (IA), Charles Therriault (NAIC), Marc Perlman (NAIC) Attachment A
2. Receive and Discuss Comments on a Proposed Referral to the Blanks (E) Working Group to Add Fixed Income Analytical Risk Measures to Investments Reported on Schedule D, Part One
(Doc. ID: 2021-053.01, 2021-053.02, 2021-053.03, 2021-053.04)
—Carrie Mears (IA), Charles Therriault (NAIC), Marc Perlman (NAIC) Attachment B
Attachment B – 1
Attachment B - 2
Attachment B - 3
3. Receive a Proposed Amendment to the Purposes and Procedures Manual of the NAIC Investment Analysis Office (P&P Manual) to Update the Role of the SVO Regarding Interpreting Accounting and Reporting
(Doc. ID: 2022-002-01)
—Carrie Mears (IA), Charles Therriault (NAIC), Marc Perlman (NAIC) Attachment C

4. Receive a Proposed Amendment to the P&P Manual to Update Part Four for NAIC Designation Category and Additional Price Points
(Doc. ID: 2022-003.01)
—Carrie Mears (IA), Eric Kolchinsky (NAIC), Charles Therriault (NAIC), Marc Perlman (NAIC) Attachment D
5. Receive and discuss an IAO Issue Paper on the Risk Assessment of Structured Securities - CLOs
(Doc. ID: 2022-004.01)
—Carrie Mears (IA), Charles Therriault (NAIC), Marc Perlman (NAIC) Attachment E
6. Receive a presentation from SSG on Modeling and Scenarios
—Carrie Mears (IA), Eric Kolchinsky (NAIC)
7. Any other matters

<https://naiconline.sharepoint.com/teams/SVOVOSTaskForce/Shared Documents/Meetings/2022/2022-06-09 - Interim Meeting/00 - Agenda/VOSTF Agenda 2022-06-09 v2.docx>