

Date: 6/29/2023

**Valuation of Securities (E) Task Force**

Thursday, July 13, 2023

2:00 p.m. - 3:00 p.m. ET / 1:00 p.m. - 2:00 p.m. CT / 12:00 p.m. - 1:00 p.m. MT / 11:00 a.m. - 12:00 p.m. PT

**ROLL CALL**

<b>Member</b>	<b>Representative</b>	<b>State</b>
Doug Ommen, Chair	Carrie Mears	Iowa
Eric Dunning, Vice Chair	Lindsay Crawford	Nebraska
Mark Fowler	Sheila Travis	Alabama
Lori K. Wing-Heier	Jeffrey Bethel	Alaska
Ricardo Lara	Laura Clements	California
Andrew N. Mais	Ken Cotrone	Connecticut
Michael Yaworsky	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
Grace Arnold	Fred Andersen	Minnesota
Chlora Lindley-Myers	Debbie Doggett	Missouri
Marlene Caride	John Sirovetz	New Jersey
Adrienne A. Harris	James Everett	New York
Jon Godfread	Matt Fischer	North Dakota
Glen Mulready	Diane Carter	Oklahoma
Michael Humphreys	Diana Sherman	Pennsylvania
Carter Lawrence	Trey Hancock	Tennessee
Cassie Brown	Amy Garcia	Texas
Jon Pike	Jake Garn	Utah
Scott A. White	Doug Stolte	Virginia
Mike Kreidler	Tim Hays	Washington
Nathan Houdek	Amy Malm	Wisconsin

NAIC Support Staff: Charles Therriault/Marc Perlman

**AGENDA**

***Discuss and Consider for Adoption:***

1. Proposed P&P Manual Amendment to Clarify the meaning of Repurchase Agreement in the Derivatives Transaction Definition for Funds in Part Three Attachment A  
(Doc. ID: 2023.006-01)  
-Carrie Mears (IA), Charles A. Therriault (NAIC), and Marc Perlman (NAIC)

***Receive Comments:***

2. Proposed P&P Manual Amendment to Update the Definition of an NAIC Designation Attachment B, B-1 – B - 11  
(Doc. ID: 2022-012.05, 2022-012.06, 2022-012.06 b, 2022-012.07,

2022-012.08, 2022-012.01, 2022-012.02, 2022-012.03,  
2022-012.04, 2021-047.01, 2021-047.02, 2021-047.03)

-Carrie Mears (IA), Charles A. Therriault (NAIC), and Marc Perlman  
(NAIC)

***Hear Staff Report:***

3. Updates on the Proposed CLO Modeling Methodology and Ad-hoc Working Group  
—Eric Kolchinsky (NAIC)
4. Any other matters