The items listed below are exposed for a public comment period ending on 1/31/21.

1. A spreadsheet summarizing the decisions needed for the Treasury, equity, and corporate models (these were included in the 12/3/20 and 12/17/20 LATF presentations), along with an initial set of recommendations.



1. The entire Basic Data Set as of 12/31/19, calibrated based on the initial set of recommendations.  For access to files, see the Economic Scenarios section of the NAIC’s PBR Webpage (<https://content.naic.org/pbr_data.htm>).

This includes:

* + The full set of 10,000 interest rate scenarios
  + Equity and bond fund returns for the funds shown on slide 9 of the 12/17/20 LATF presentation.
  + Fan charts summarizing the interest rate scenarios

1. A spreadsheet showing the parameters of the Treasury model, and how targets (e.g., short and long-term mean reversion level, mean reversion speed) are converted into these parameters.



Notes regarding the materials:

* The initial set of recommendations and resulting scenarios represent a first cut at the types of changes that may be desired for the ESG.  Additional modifications are expected based on comments received.
* These scenarios are a starting point for discussions and are not intended to be used for an industry field test.  A formal field test is currently planned in the March - May timeframe.
* Comments are appreciated on any aspect of the ESG.