2020 Summer National Meeting
Conference Call

VALUATION OF SECURITIES (E) TASK FORCE
Friday, August 7, 2020
12:30 p.m. – 1:30 p.m. ET / 11:30 a.m. – 12:30 p.m. CT / 10:30 a.m. – 11:30 a.m. MT / 9:30 a.m. – 10:30 a.m. PT

ROLL CALL

Robert H. Muriel, Chair         Illinois         Chlora Lindley-Myers         Missouri
Doug Ommen, Vice Chair          Iowa           Bruce R. Ramge             Nebraska
Lori K. Wing-Heier              Alaska         Marlene Caride             New Jersey
Ricardo Lara                    California       Linda Lacewell             New York
Andrew N. Mais                  Connecticut     Jessica Altman             Pennsylvania
Trinidad Navarro                Delaware        Kent Sullivan             Texas
David Altmaier                  Florida         Todd E. Kiser             Utah
Dean L. Cameron                 Idaho           Scott A. White             Virginia
Vicki Schmidt                   Kansas          Mike Kreidler             Washington
James J. Donelon                 Louisiana       Mark Afable             Wisconsin
Kathleen A. Birrane             Maryland
Gary Anderson                   Massachusetts

NAIC Support Staff: Charles A. Therriault

AGENDA

1. Consider Adoption of its May 14 and July 1, 2020 minutes.
   —Kevin Fry (IL)                              Attachment One
   Attachment Two

2. Consider Adoption of a Proposed Amendment to the Purposes and Procedures Manual of the NAIC Investment Analysis Office (P&P Manual) to Map Short-term CRP Ratings to NAIC Designation Categories (Doc. ID 2020-023-01)
   —Kevin Fry (IL), Charles Therriault (NAIC), Eric Kolchinsky (NAIC)
   Attachment Three

3. Consider Adoption of a Proposed Amendment to the Purposes and Procedures Manual of the NAIC Investment Analysis Office (P&P Manual) to Add Supranational Entities Filed with the SVO to the Sovereign NAIC Designation Equivalent List (Doc. ID 2020-021-01)
   —Kevin Fry (IL), Charles Therriault (NAIC), Eric Kolchinsky (NAIC)
   Attachment Four

4. Receive a Proposed Amendment to the Purposes and Procedures Manual of the NAIC Investment Analysis Office (P&P Manual) to Add Instructions for ETFs that Contain a Combination of Preferred Stocks and Bonds (Doc. ID 2019-011-01)
   —Kevin Fry (IL), Charles Therriault (NAIC)
   Attachment Five

   —Kevin Fry (IL), Charles Therriault (NAIC)
   Attachment 6
6. Hear a Staff Report on Projects Before the Statutory Accounting Principles (E) Working Group
   —Kevin Fry (IL), Julie Gann (NAIC)

7. Hear an SSG Staff Report on RMBS/CMBS Modeling
   —Eric Kolchinsky (NAIC)

8. Adjournment