



# NATIONAL MEETING FALL 2022

Draft date: 11/28/2022

*2022 Fall National Meeting  
Tampa, Florida*

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

Wednesday, December 14, 2022

2:00 p.m. – 3:30 p.m. ET

HB Plant Ballroom E & F – Level 2 – JW Marriot

### **ROLL CALL**

<b>Member</b>	<b>Representative</b>	<b>State</b>
Doug Ommen, Chair	Carrie Mears	Iowa
Scott A. White, Vice Chair	Doug Stolte	Virginia
Lori K. Wing-Heier		Alaska
Evan G. Daniels	David Lee	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
Chloria 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**

#### ***Consider for Adoption:***

1. Consider Adoption of the October 20 and Summer National Meeting Minutes Attachment One  
(Doc. ID: 2022.013-01, 2022.014-01) Attachment Two  
—Carrie Mears (IA), Charles Therriault (NAIC), Marc Perlman (NAIC)

***Discuss Comments and Consider for Adoption or Re-Exposure:***

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| 2. Proposed P&P Manual Amendment to Include Collateralized Loan Obligations (CLO) as a Financially Model Security in Part Four<br>(Doc. ID: 2022.004-12, 2022.004-13)<br>—Carrie Mears (IA), Eric Kolchinsky (NAIC), Charles A. Therriault (NAIC), Marc Perlman (NAIC) | Attachment Three<br>Attachment Three - A |
| 3. Proposed P&P Manual Amendment to Update Instructions for Related Party and Subsidiary, Controlled and Affiliated Investments<br>(Doc. ID: 2022.008-04, 2022.008.05)<br>—Carrie Mears (IA), Charles A. Therriault (NAIC), Marc Perlman (NAIC)                        | Attachment Four<br>Attachment Four - A   |
| 4. Proposed P&P Manual Amendment to Clarify the Definition of an NAIC Designation in Part One and Part Two<br>(Doc. ID: 2022.012-01, 2022.012.02, 2022.012.03, 2022.012.04)<br>—Carrie Mears (IA), Charles A. Therriault (NAIC), Marc Perlman (NAIC)                   | Attachment Five<br>Attachment Five A - C |

***Discuss and Consider for Exposure or Referral:***

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| 5. Proposed P&P Manual Amendment to Add Instructions for Structured Equity and Funds<br>(Doc. ID: 2022.015-01)<br>—Carrie Mears (IA), Charles A. Therriault (NAIC), and Marc Perlman (NAIC)                 | Attachment Six   |
| 6. Proposed P&P Manual Amendment to Update References to SGI<br>(Doc. ID: 2022.016-01)<br>—Carrie Mears (IA), Charles A. Therriault (NAIC), and Marc Perlman (NAIC)   | Attachment Seven |
| 7. Proposed CLO Modeling Methodology (Excluding Scenarios and Probabilities)<br>(Doc. ID: 2022.017-01)<br>—Carrie Mears (IA), Eric Kolchinsky (NAIC), Charles A. Therriault (NAIC), and Marc Perlman (NAIC) | Attachment Eight |

***Hear or Receive Staff Reports:***

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| 8. Receive a Report on the Projects of the Statutory Accounting Principles (E) Working Group<br>—Carrie Mears (IA) and Julie Gann (NAIC) |  |
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9. Discuss Any Other Matters Brought Before the Task Force

10. Adjournment