# Capital Adequacy (E) Task Force

**RBC Proposal Form**

| | | |
|---|---|---|
| [ ] Capital Adequacy (E) Task Force | [ x ] Health RBC (E) Working Group | [ ] Life RBC (E) Working Group |
| [ ] Catastrophe Risk (E) Subgroup | [ ] Investment RBC (E) Working Group | [ ] SMI RBC (E) Subgroup |
| [ ] C3 Phase II/ AG43 (E/A) Subgroup | [ ] P/C RBC (E) Working Group | [ ] Stress Testing (E) Subgroup |

**DATE:** **08/31/2020**

**FOR NAIC USE ONLY**

Agenda Item # 2020-07-H

Year 2021


**CONTACT PERSON:** **Crystal Brown**

**TELEPHONE:** **816-783-8146**

**EMAIL ADDRESS:** **cbrown@naic.org**

**ON BEHALF OF:** **Health RBC (E) Working Group**

**NAME:** **Steve Drutz**

**TITLE:** **Chief Financial Analyst/Chair**

**AFFILIATION:** **WA Office of Insurance Commissioner**

**ADDRESS:** **5000 Capitol Blvd SE**

**Tumwater, WA 98501**


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## FIXED INCOME ASSETS
## XR007 AND XR008

The RBC requirement for fixed income assets is largely driven by the default risk on those assets. There are two major subcategories: Bonds and Miscellaneous. Bonds are obligations issued by business units, governmental units, and certain nonprofit units, having a fixed schedule for one or more future payments of money. This definition includes commercial paper, negotiable certificates of deposit, repurchase agreements, and equipment trust certificates.

Detail Eliminated to Conserve Space

## FIXED INCOME ASSETS

## BONDS

| | | Electronic Only Tables Source | (1A) Book/Adjusted Carrying Value | Annual Statement Source: Sch D Pt 1A Sn 1 | (1) Book/Adjusted Carrying Value | Factor | (2) RBC Requirement |
|---|---|---|---|---|---|---|---|
| (1) | NAIC 1.A - U.S. Government -Direct and Guaranteed and NAIC U.S. Direct Obligations/Full Faith and Credit Exempt Money Market Funds List | Table A Column (4) Line (1) | 0 | Column 7, Line 1.1 | 0 | 0.0000 | 0 |
| (2) | NAIC Designation Category 1.B Bonds | Table A Column (4) Line (2) | 0 | | | | |
| | | Table A Column (4) Line (5) | 0 | | | | |
| (6) | NAIC Designation Category 1.E Bonds | Table A Column (4) Line (6) | 0 | | | | |
| (7) | NAIC Designation Category 1.F Bonds | Table A Column (4) Line (7) | 0 | | | | |
| (8) | NAIC Designation Category 1.G Bonds | Table A Column (4) Line (8) | 0 | | | | |
| (9) | Total NAIC 01 Bonds | Sum of Lines (1) through (8) | 0 | Column 7, Lines 11.1 - 7.1 | 0 | | |
| (9A) | Total Other NAIC 01 Bonds | | xxx | Lines (9) - (1) | 0 | 0.0030 | 0 |
| (10) | NAIC Designation Category 2.A Bonds | Table A Column (4) Line (9) | 0 | | | | |
| (11) | NAIC Designation Category 2.B Bonds | Table A Column (4) Line (10) | 0 | | | | |
| (12) | NAIC Designation Category 2.C Bonds | Table A Column (4) Line (11) | 0 | | | | |
| (13) | Total NAIC 02 Bonds | Sum of Lines (10) through (12) | 0 | Column 7, Lines 11.2 - 7.2 | 0 | 0.0100 | 0 |
| (14) | NAIC Designation Category 3.A Bonds | Table A Column (4) Line (12) | 0 | | | | |