

## Capital Adequacy (E) Task Force

### RBC Proposal Form

- |   |   |  |
|---|---|--|
| <input type="checkbox"/> Capital Adequacy (E) Task Force  | <input type="checkbox"/> Health RBC (E) Working Group     | <input type="checkbox"/> Life RBC (E) Working Group    |
| <input type="checkbox"/> Catastrophe Risk (E) Subgroup    | <input type="checkbox"/> Investment RBC (E) Working Group | <input type="checkbox"/> Operational Risk (E) Subgroup |
| <input type="checkbox"/> C3 Phase II/ AG43 (E/A) Subgroup | <input type="checkbox"/> P/C RBC (E) Working Group        | <input type="checkbox"/> Longevity Risk (A/E) Subgroup |

<b>DATE:</b> <u>10/27/20</u>	<b><u>FOR NAIC USE ONLY</u></b>
<b>CONTACT PERSON:</b> <u>Eva Yeung</u>	Agenda Item # <u>2020-11-CR</u>
<b>TELEPHONE:</b> <u>816-783-8407</u>	Year <u>2021</u>
<b>EMAIL ADDRESS:</b> <u>eyeung@naic.org</u>	<b><u>DISPOSITION</u></b>
<b>ON BEHALF OF:</b> <u>P/C RBC (E) Working Group</u>	<input checked="" type="checkbox"/> ADOPTED <u>03/23/2021</u>
<b>NAME:</b> <u>Tom Botsko</u>	<input type="checkbox"/> REJECTED _____
<b>TITLE:</b> <u>Chair</u>	<input type="checkbox"/> DEFERRED TO _____
<b>AFFILIATION:</b> <u>Ohio Department of Insurance</u>	<input type="checkbox"/> REFERRED TO OTHER NAIC GROUP _____
<b>ADDRESS:</b> <u>50 West Town Street, Suite 300</u>	<input checked="" type="checkbox"/> EXPOSED <u>10/27/20</u>
<u>Columbus, OH 43215</u>	<input type="checkbox"/> OTHER (SPECIFY) _____

#### IDENTIFICATION OF SOURCE AND FORM(S)/INSTRUCTIONS TO BE CHANGED

- Health RBC Blanks     
  Property/Casualty RBC Blanks     
  Life and Fraternal RBC Instructions

Specific Instructions for Application of the Formula

Column (1) –Direct and Assumed Modeled Losses

These are the direct and assumed modeled losses per the first footnote. Inclcompany's share of the pool pl. pl

These are the modeled losses ceded under any reinsurance contract. Include losses only, no loss adjustment expenses, and should be associated with the Net Modeled Los

Column (4) - Ceded Amo

CALCULATION OF CATASTROPHE RISK CHARGE FOR EARTHQUAKE PR027A

Earthquake	Reference	(1) Direct and Assumed	(2) Net	3† Ceded Amounts Recoverable	(4)†† Ceded Amounts Recoverable with zero Credit Risk Charge
(1)					

Lines (1)-(4): Modeled losses to be entered on these lines are to be calculated using one of the following NAIC approved third party commercial vendor catastrophe models- AIR, EQECAT, RMS, the ARA HurLossModel, or the Florida Public Model for hurricane; or a catastrophe model that is internally developed by the insurer and has received permission of use by the lead or domestic state. The insurance company's own insured property exposure information should be used as inputs to the model(s). The insurance company



