	FOR NAIC USE ONLY

DATE: 1/18/2024

CONTACT PERSON: Dave Fleming

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ON BEHALF OF: Life Risk-Based Capital (E) Working Group

NAME: Philip Barlow, Chair

TITLE: Associate Commissioner of Insurance

AFFILIATION: District of Columbia

ADDRESS: 1050 First Street, NE Suite 801

Washington, DC 20002

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Agenda Item # 2024-05-L
Year 2024

DISPOSITION

ADOPTED:
TSK FORCE (TF) 04/30/2024

SCHEDULE BA MORTGAGES

	Annual Statement Source	(1) Book / Adjusted Carrying Value	(2) Involuntary Reserve Adjustment †	(3) RBC Subtotal	(4) Cumulative Writedowns ‡		(5) Average Factor		(6) RBC Requirement
In Good Standing									
(1) Insured or Guaranteed	AVR Equity Component Column 1 Line 43 + Line 45				XXX	X	0.0014	=	
(2) Residential - All Other	**AVR Equity Component Column 1 Line 44**				**XXX**	**X**	**TBD**	**=**	
(3) Unaffiliated Mortgages with Covenants	AVR Equity Component Column 1 Line 57				XXX	X	*	=	
(4) Unaffiliated Mortgages - Defeased with Government Securities	AVR Equity Component Column 1 Line 58				XXX	X	0.0090	=	
(5) Unaffiliated Mortgages - Primarily Senior	AVR Equity Component Column 1 Line 59				XXX	X	0.0175	=	
(6) Unaffiliated Mortgages - All Other	AVR Equity Component Column 1 Line 60				XXX	X	0.0300	=	
(7) Affiliated Mortgages - Category CM1	AVR Equity Component Column 1 Line 38				XXX	X	0.0090	=	
(8) Affiliated Mortgages - Category CM2	AVR Equity Component Column 1 Line 39				XXX	X	0.0175	=	
(9) Affiliated Mortgages - Category CM3	AVR Equity Component Column 1 Line 40				XXX	X	0.0300	=	
(10) Affiliated Mortgages - Category CM4	AVR Equity Component Column 1 Line 41				XXX	X	0.0500	=	
(11) Affiliated Mortgages - Category CM5	AVR Equity Component Column 1 Line 42				XXX	X	0.0750	=	
(12) Total In Good Standing	Sum of Lines (1) through (11)								
90 Days Overdue, Not in Process of Foreclosure									
(13) Insured or Guaranteed 90 Days Overdue	AVR Equity Component Column 1 Line 47 + Line 49				**XXX**	X	**0.0027**	=	
(14) All Other 90 Days Overdue - Unaffiliated	AVR Equity Component Column 1 Line 61				**XXX**	X	**0.1100**	=	
(15) All Other 90 Days Overdue - Affiliated	AVR Equity Component Column 1 Line 48 + Line 50				**XXX**	X	**0.1100**	=	
(16) Total 90 Days Overdue, Not in Process of Foreclosure	Lines **(13) + (14) + (15)**								
In Process of Foreclosure									
(17) Insured or Guaranteed in Process of Foreclosure	AVR Equity Component Column 1 Line 52 + Line 54				**XXX**	X	**0.0054**	=	
(18) All Other in Process of Foreclosure - Unaffiliated	AVR Equity Component Column 1 Line 62				**XXX**	X	**0.1300**	=	
(19) All Other in Process of Foreclosure - Affiliated	AVR Equity Component Column 1 Line 53 + Line 55				**XXX**	X	**0.1300**	=	
(20) Total In Process of Foreclosure	Lines **(17) + (18) + (19)**								

(21)