



2024 Summer Meeting
July

RISK-BASED CAPITAL INVESTMENT RISK AND EVALUATION (E) W W fact <</Attached [/Top]/BBox [36 62

00–9:00a.m.

Meeting Summary Report

the Risk-Based Capital Investment Risk and Evaluation (E) W W fact <</Attached [/Top]/BBox [36 62
21- 2. Adopted its agenda for April 21, 2024. During these meetings, the Working Group took
the following action:

- A. Discussed a review of year-end 2023 data reported for residual tranches.
- B. Heard a presentation from the NAIC's Structured Securities Group.
- C. Discussed comment letters received on Oliver Wyman's residual tranche risk analysis.
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