

RBC for ins. affiliates held at market
Worksheet for evaluating proposals

Scenario	Insurance subsidiary			RBC results for parent of ins. subsidiary										<i>non-ins. sub held at mrkt</i>	
	Market	"Book"	RBC	Proposal					Current result				R0	R2	
				R0	R2	R2	Ttl - after covar.		held at market		not at market				
	pre-floor	post-floor	max		min		R0	R2	R0	R2	R0	R2			
A	3	2	1	1	0.225	0.225	1.225	1	1	1	0	1	0	0	0.675
B	3	1	2	1	1	1	2	1	1	2	0	1	0	0	0.675
C	2	3	1	1	0	0	1	1	1	1	0	1	0	0	0.45
D	2	1	3	1	1	1	2	1	1	2	0	1	0	0	0.45
E	1	3	2	2	-1	0	2	2	2	1	0	2	0	0	0.225
F	1	2	3	2	-1	0	2	2	2	1	0	2	0	0	0.225

0.225 = risk factor for non-ins. subs