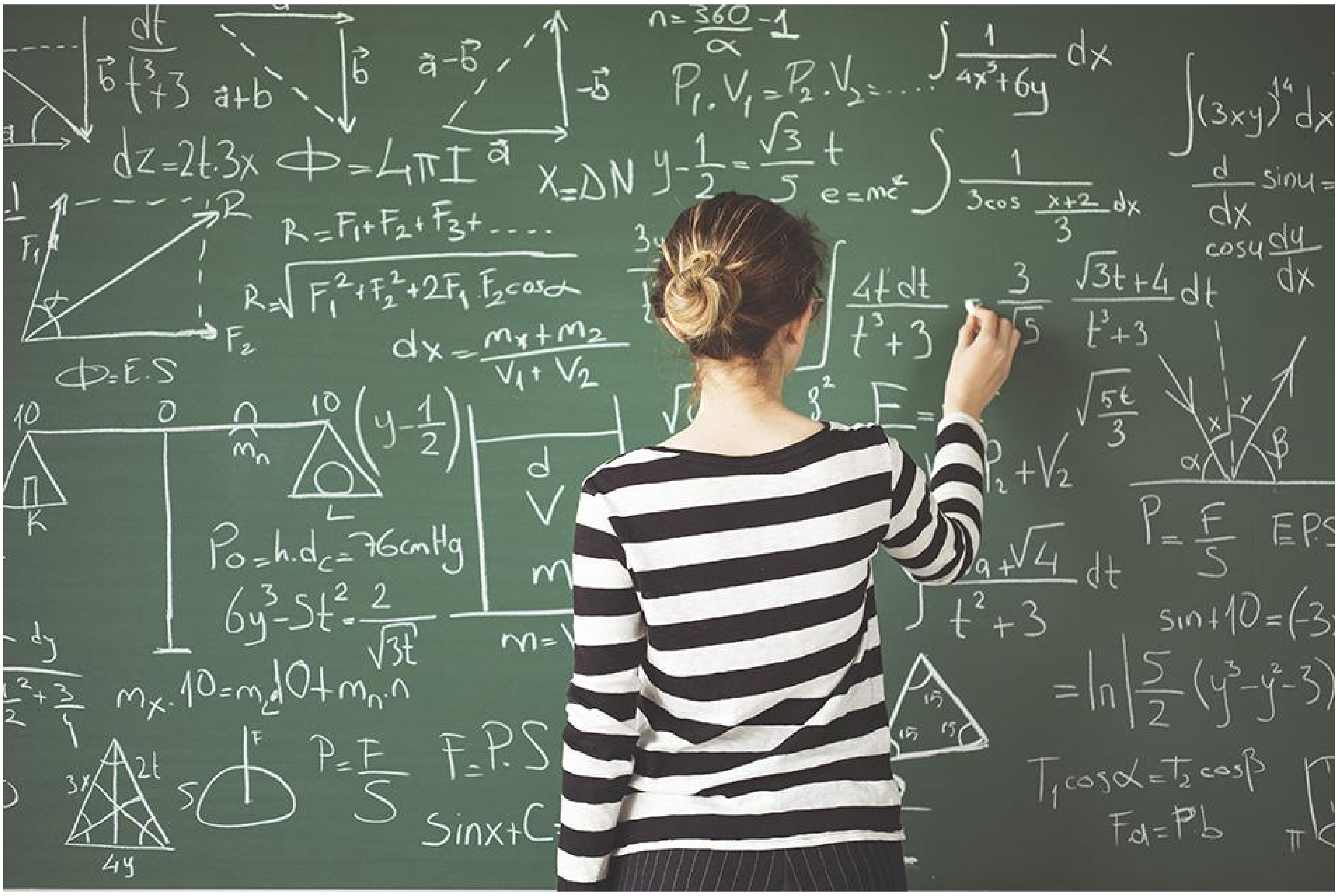

Risk-free interest rate term structures

Technical information relating to risk-free interest rate (RFR) term structures is used for the calculation of the technical provisions for (re)insurance obligations

Monthly RFR calculations

Monthly publication of risk-free interest rate term structures ensures consistent calculation of technical provisions across Europe and contributes to higher supervisory convergence for the benefit of the European insurance policyholders.

Publication is done on a monthly basis.

Upcoming publication dates in 2021 are set as follows: 3 June, 5 July, 4 August, 3 September, 5 October, 5 November, 3 December.

Technical information published is based on sources which EIOPA considers to be reasonably reliable. However, in certain circumstances, it may be necessary for EIOPA, to amend and/or republish a particular, from time to time, its technical information after it has been published. EIOPA accepts no responsibility or liability for any losses incurred in connection with any decision made or action or inaction on the part of any party in reliance upon EIOPA’s technical information.

Extraordinary RFR calculations

During the COVID-19 outbreak in 2020, EIOPA carried out extraordinary calculations in the period 24 March - 15 September 2020 to monitor the evolution of the symmetric adjustment to equity risk (ED) and to support insurance and reinsurance undertakings in the monitoring of their solvency and financial position.

The information is published on this page, in the section “Extraordinary RFR updates”.

Risk-free rates previous releases and preparatory phase

Prior to December 2019 and preparatory phase risk-free interest rate term structures publications.

Go to the previous RFR releases