



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

Extraordinary RFR calculations

Due to COVID-19 outbreak, as of 24 March 2020, EIOPA carries out extraordinary calculations to monitor the evolution of the relevant risk-free interest rate term structures (RFR) in order 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”.

This information aims to support analytical and monitoring purposes only. Also, due to the volatility of markets, information can vary considerably between publications.

The information will normally be published every two weeks on Friday.

For the sake of clarity, see below the calendar for the next extraordinary RFR processes:

Reference date	Publication date
15/09/2020	18/09/2020

The information will normally be published every Friday.

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 2020 are set as follows: 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.

Risk-free rates previous releases and preparatory phase

Prior to December 2018 and preparatory phase risk-free interest rate term structures publications.

[Go to the previous RFR releases](#)

