

Information request from national supervisory authorities on the impact of IBOR transitions

CONSULTATION

START DATE:

30 Apr 2021

END DATE:

25 Jun 2021

Closed

The information request on Interbank Offered Rates (IBOR) transitions is part of EIOPA's work to incorporate the new OIS reference rates in the risk-free rate production.

Insurance and reinsurance undertakings from the European Economic Area and subject to Solvency II are requested to provide information on the impact of IBOR transitions on the solvency position of undertakings with reference date 31 March 2021. National supervisory authorities will contact a representative sample of undertakings to participate in the information request.

Insurance and reinsurance undertakings should submit the completed reporting template to the respective national supervisory authority by 25 June 2021. The template should be filled according to the instructions in the technical specifications and taking into account the technical information.

LAST UPDATED ON:

30 Sep 2021