



EIOPA publishes monthly technical information for Solvency II Relevant Risk Free Interest Rate Term Structures - end-September 2021

NEWS
DATE:
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Today, the European Insurance and Occupational Pensions Authority (EIOPA) published technical information on the relevant risk free interest rate term structures (RFR) with reference to the end of September 2021.

RFR information has been calculated on the basis of the content of the [Technical Documentation](#) under Background material and based on RFR coding released on 8 October 2019.

All the documents are available on [RFR](#) specific area on EIOPA's website. In particular, the updated version of the source code can be accessed under [Related links](#) in the RFR area.

Background

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

In line with the Solvency II Directive, EIOPA publishes technical information relating to RFR term structures on a monthly basis via a dedicated section on EIOPA's Website also containing the release calendar for 2021, the RFR Technical Documentation, the RFR coding and Frequently Asked Questions.

With this publication, EIOPA ensures consistent calculation of technical provisions across Europe.