

Change of Extraordinary RFR/EDA productions from weekly frequency to every two weeks

EIOPA has changed the frequency of current extraordinary processes for risk-free interest rate term structures (RFR) and symmetric adjustment to equity risk (EDA) from a weekly basis to every two weeks.

The new frequency will apply from the week starting on 25 May. A calendar for the next extraordinary RFR/EDA processes will be also published on the dedicated area of EIOPA website.

Due to COVID-19 outbreak, EIOPA will continue carrying out extraordinary calculations every two weeks to monitor the evolution of the relevant risk-free interest rate term structures (RFR) and the symmetric adjustment to equity risk (EDA). EIOPA is publishing this information in order to support insurance and reinsurance undertakings in the monitoring of their solvency and financial position.

The information will be published on a specific area of the website created for this purpose both for RFR and EDA named "Extraordinary updates".