EIOPA publishes monthly technical information for Solvency II Relevant Risk Free Interest Rate Term Structures — end-July 2018

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 July 2018. This RFR information has been calculated on the basis of the <u>Technical Documentation</u> published on 1 February 2018.

All the documents are available here.

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 provisional release calendar for 2018, the RFR Technical Documentation, the RFR coding and Frequently Asked Ouestions.

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