EIOPA publishes weekly information for Relevant Risk Free Interest Rate Term Structures and Symmetric Adjustment to Equity Risk with reference to 12 May 2020

Due to COVID-19 outbreak, European Insurance and Occupational Pensions Authority is carrying out weekly extraordinary calculations on a weekly basis 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 specific area of the website created for this purpose both for RFR and EDA named "Extraordinary weekly updates".

Download the technical information with reference to 12 May 2020 for:

RFR information has been calculated applying the content of the <u>Technical</u> <u>Documentation</u> published on 1 October 2019 and based on RFR coding released on 8 October 2019.

All the documents are available on on <u>RFR</u> and <u>EDA</u> specific areas on EIOPA's website. In particular, the updated version of the source code can be accessed under <u>Related links</u> in the RFR area.