

Monthly technical information for Solvency II Relevant Risk Free Interest Rate Term Structures – end-March 2020

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 March 2020](#).

RFR information has been calculated on the basis of the [updated representative portfolios](#) published on 26 February 2020 and the content of the [Technical Documentation](#) published on 1 October 2019 and based on RFR coding released on 8 October 2019.

[All the documents are available here](#). In particular, the updated version of the source code can be accessed under [related links](#).

[Read more about the Risk-free interest rate term structures](#)

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 2020, the RFR Technical Documentation, the RFR coding and Frequently Asked Questions.

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