

Updated technical RFR documentation for the Danish krone and Denmark applicable as of 1 January 2019

On [14 August 2018](#) the European Insurance and Occupational Pensions Authority (EIOPA) published an updated technical documentation for risk free interest rate term structures (RFR) including a revised methodology for the calculation of the Danish Volatility Adjustment.

Due to a technical error the application of the methodology was suspended until further notice on 6 September 2018. This error has now been resolved.

The new date for the updated technical RFR documentation to become applicable is set for 1 January 2019. Therefore, the first calculation based on the updated technical RFR documentation will be end of January 2019.

Until the end of this year, the [current version of the technical RFR documentation](#) will apply.

All the documents are available via a dedicated section on [EIOPA's Website](#).

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 Questions.

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