EIOPA updates the RFR Technical Documentation

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Today, the European Insurance and Occupational Pensions Authority (EIOPA) published the updated Technical Documentation of the methodology to derive EIOPA's risk-free interest rate term structures.

The changes stem from the Deep Liquid and Transparent (DLT) assessment 2022 and the resulting consequences for the calculation of the Credit Risk Adjustment (CRA), the Peer Country Review from the first quarter of 2022, and a change of the Danish Nykredit Index used for the calculation of the Danish Volatility Adjustment (VA).

All changes will become effective from January 2023 onwards.

The latest version of the updated Technical Documentation can be accessed on the 'Risk-free interest rate term structures' section of EIOPA's website under Background Material.

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