

PwC Plus Article

By EIOPA - European Insurance and Occupational Pensions Authority | 19. Mai 2020

Change of Extraordinary RFR/EDA productions from weekly frequency to every two weeks

EIOPA has changed the frequency of current extraordinary processes for risk-free interest rate term structures (RFR) and symmetric adjustment to equity risk (EDA) from a weekly basis to every two weeks.

Schlagwörter

Coronavirus (COVID-19), Risk Management Insurance, Rückversicherung, Solvency II, Systemisches Risiko, Versicherungsaufsicht (Europäische und Internationale Organisationen), Zinsentwicklung

FS-Branche(n)

Insurance

Themen

Risk & Regulation

Verfasser

EIOPA - European Insurance and Occupational Pensions Authority