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EIOPA updates representative portfolios to calculate volatility adjustments to the Solvency II risk-free interest rate term structures

Today, the European Insurance and Occupational Pensions Authority (EIOPA) published updated representative portfolios that will be used for calculation of the volatility adjustments (VA) to the relevant risk-free interest rate term structures for Solvency II.

Keywords

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Topics

Risk & Regulation

Issuing Body

EIOPA - European Insurance and Occupational Pensions Authority