

## PwC Plus Article

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# EIOPA updates representative portfolios to calculate volatility adjustments to the Solvency II risk-free interest rate term structures for 2022

**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

Framework, Risk Management Insurance, Solvabilität, Solvency II, Versicherungsaufsicht (Europäische und Internationale Organisationen)

## FS-sector(s)

Insurance

## Topics

Risk & Regulation

## Issuing Body

EIOPA - European Insurance and Occupational Pensions Authority