

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 2023 and the RFR Technical Documentation

Today, the European Insurance and Occupational Pensions Authority (EIOPA) published the 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.

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