

S&P Dow Jones Indices updates in the Annual Assessment of Solvency II Eligibility – Update

NEW YORK, FEBRUARY 22, 2022: On December 17, 2021, S&P Dow Jones Indices (“S&P DJI”) [announced](#) that the annual assessment of Solvency II eligibility impacting the S&P Solvency II Capital Efficiency Corporate Bond Index would be delayed until mid-year 2022.

S&P DJI is now confirming that, going forward, the annual assessment will start mid-June with updates effective with July’s index composition. Results for the 2022 Solvency II review will become effective prior to the market open on Friday, July 1, 2022 in conjunction with the July rebalancing. These results will be reflected in our pro-forma files starting on Monday June 27, 2022.

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