Morningstar Indexes

November 8, 2022

Consultation Regarding Retirement of the Morningstar Global Leveraged Loan 70/30 Hedged Select CHF Index and the Morningstar LSTA US Leveraged Loan BB/B Capped Index

Dear Client,

Morningstar Indexes intends to retire the following two indexes:

- Morningstar Global Leveraged Loan 70/30 Hedged Select CHF Index (SPLGLLFCH)
- Morningstar LSTA US Leveraged Loan BB/B Capped Index (SPLU6C)

Retirement date: The intended final date of calculation is April 30, 2023; after this date the indexes will be permanently retired.

Available alternatives: Morningstar Indexes suggests users consider using the Morningstar Global Leveraged Loan 70/30 Hedged CHF Index and the Morningstar LSTA US B/BB Ratings Loan Index, respectively, as replacements. Details are provided in the table below.

Consultation period: If you have any comments pertaining to the planned index retirements, please provide your feedback here. The consultation period will remain open from November 8 – December 9, 2022. A final decision will be announced in January 2023.

Index information:

Retiring Index	Retiring Index Code	Available Alternative Index	Substitute Index Code
Morningstar Global Leveraged Loan 70/30 TR Hdg Select CHF*	SPLGLLFCH	Morningstar Global Leveraged Loan 70/30 TR Hdg CHF	SPLGLLFH
Morningstar LSTA US Leveraged Loan BB/B Capped TR USD	SPLU6C	Morningstar LSTA US B/BB Ratings Loan TR USD	SPLU6B

*Note the Morningstar Global Leveraged Loan 70/30 Hedged Select Index uses a non-standard hedging methodology. The available alternative index uses a standard hedging methodology. The constituents are the same for both the retiring index and the available alternative.

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About Morningstar Indexes

Morningstar Indexes was built to keep up with the evolving needs of investors—and to be a leading-edge advocate for them. Our rich heritage as a transparent, investor-focused leader in data and research uniquely equips us to support individuals, institutions, wealth managers and advisors in navigating investment opportunities across major asset classes, styles and strategies. From traditional benchmarks and unique IP-driven indexes, to index design, calculation and distribution services, our solutions span an investment landscape as diverse as investors themselves.