



June 17, 2025

Product Update: Morningstar Leveraged Loan Indexes - Additional Data Points Available

Following [our previous announcement](#) regarding enhanced loan analytics, Morningstar Indexes is pleased to announce the release of additional cash data points for the Morningstar Leveraged Loan Indexes effective June 18, 2025.

New Data Points Available in Daily Constituent Files

The following data points will now be available in our upgraded file format, known as “v2” files:

- Coupon Payment
- Redemption Price

How to Receive the Additional Data Points

These additional data points impact only the v2 files and will begin populating in the previously blank columns on June 18.

As a reminder for clients, receiving our v2 files requires opting in. Upgrading to the v2 files does not require additional licensing.

To upgrade to the v2 files, clients can reach out to MorningstarIndexesImplementation@morningstar.com. Our implementation managers can provide the methodology document and will assist clients with file parsing, testing, and release planning for the new files.

If clients have already opted in to our v2 files, no additional action is required to receive the two additional data points.

Updated file specifications with these additional data points for the v2 format can be found [here](#).

If clients have chosen not to upgrade to the v2 files and remain on the original v1 files, these additional data points will not be available, and no action is required.

Upcoming Analytics

An additional set of yield and spread analytics that use a forward curve assumption are currently in development. These field headers already appear in the v2 files, but the data is anticipated to populate in early Q3 2025. We will provide further announcements when the additional data points become available.

Questions

Please reach out to morningstarindexesimplementation@morningstar.com for any additional questions.

About Morningstar Indexes

Morningstar Indexes has been designing modern solutions for 20 years, but what makes us truly unique has been more than three decades in development. Our rich history began in 1984, when Morningstar was founded on a promise to empower investors with data and research that is independent and objective. Over time, our collection of data has expanded considerably—and so has its application. Today, Morningstar Indexes draws on unique IP to unlock an extensive range of emerging opportunities for investors of every kind, while providing a robust institutional beta platform for core investing.

Contact Us

MorningstarIndexesAlerts@morningstar.com is a no-reply email address. For questions concerning this notification, please contact us at Indexes@morningstar.com.



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