

Morningstar Leveraged Loan Indexes

Enhanced Analytics

A wide range of data points, including spread and yield metrics that are calculated using both a flat and forward curve assumption, are available in our daily index and constituent files.

 New data point as of July 2025

Data point	Index level	Constituent level	Data point	Index level	Constituent level
Effective Date	✓	✓	Maturity Date	-	✓
Rebalance Date	✓	✓	Currency of Issue	-	✓
Portfolio Name	✓	✓	Currency	✓	✓
Portfolio ID	✓	✓	Hedged to Currency	✓	-
Master Portfolio ID	✓	✓	Bid Price	✓	✓
Index Code	✓	✓	Index Level	✓	-
Index Name	✓	-	Return	✓	-
Index ID	✓	-	Return Type	✓	-
Performance ID	✓	-	Return Period	✓	-
Account ID	-	✓	Price Return	-	✓
Transaction ID	-	✓	Interest Return	-	✓
Facility Name	-	✓	Total Return	-	✓
Facility ID	-	✓	Total Weighted Return	-	✓
Issuer Name	-	✓	Amount Outstanding	✓	✓
Issuer ID	-	✓	Amount Outstanding LCL	-	✓
CUSIP	-	✓	Market Value	✓	✓
LINID	-	✓	Market Value LCL	-	✓
LOANXID	-	✓	Market Value Clean Price	✓	✓
FIGI	-	✓	Market Value Clean Price LCL	-	✓
Bloomberg Ticker	✓	-	Initial Amount	-	✓
RIC	✓	-	Initial Amount LCL	-	✓
Region	-	✓	Accrued Interest	-	✓
Issuer Domicile	-	✓	Cap Factor	-	✓
Credit Date	-	✓	Open Weight	-	✓

Data point	Index level	Constituent level
Close Weight	-	✓
Original Spread	-	✓
Current Spread	-	✓
Adjusted Spread	-	✓
Nominal Spread	✓	-
Floor Rate	-	✓
1MSCA	-	✓
3MSCA	-	✓
6MSCA	-	✓
Base Rate	✓	✓
FX Rate	✓	✓
FX Source	✓	-
Coupon	✓	✓
Spread to Maturity	✓	✓
Spread to Maturity (forward)	✓	✓
2 Year Spread	✓	✓
2 Year Spread (forward)	✓	✓
3 Year Spread	✓	✓
3 Year Spread (forward)	✓	✓
4 Year Spread	✓	✓
4 Year Spread (forward)	✓	✓
5 Year Spread	✓	✓
5 Year Spread (forward)	✓	✓
Yield	✓	✓
2 Year Yield	✓	✓
2 Year Yield (forward)	✓	✓
3 Year Yield	✓	✓
3 Year Yield (forward)	✓	✓
4 Year Yield	✓	✓
4 Year Yield (forward)	✓	✓
5 Year Yield	✓	✓

Data point	Index level	Constituent level
5 Year Yield (forward)	✓	✓
Yield to Maturity	✓	✓
Yield to Maturity (forward)	✓	✓
Years to Maturity	✓	✓
Modified Duration	✓	✓
Modified Duration (forward)	✓	✓
Macaulay Duration	✓	✓
Spread Duration	✓	✓
Spread Duration (forward)	✓	✓
Duration Times Spread	✓	✓
Duration Times Spread (forward)	✓	✓
Sector Level 2	-	✓
Sector Level 3	-	✓
Seniority	-	✓
Sponsored	-	✓
Covenant Light	-	✓
Lead Agent	-	✓
Index Credit Rating	✓	-
Facility Rating	-	✓
Initial Facility Rating	-	✓
Issuer Rating	-	✓
Default Status	-	✓
Default Date	-	✓
Pricing ID	-	✓
Index Price	-	✓
Coupon Payment	-	✓
Redemption Price	-	✓
Constituent Count	✓	-
Publish Date Time	✓	✓
File Type	✓	✓
Line Count	✓	✓

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.

Please visit indexes.morningstar.com for more information.