

October 20, 2026

Product Update: Morningstar Leveraged Loan Indexes – New Pro Forma File Available

Morningstar Indexes is pleased to announce the release of our enhanced Pro Forma (PCON) file for the Morningstar Leveraged Loan Indexes effective **October 22, 2026**. This file is intended to provide a preview of new loans coming into the indexes on Thursday, one day before the weekly rebalances that take place on Friday. Additional details on the file availability and contents can be found below.

File Availability and Contents

The enhanced PCON file will initially be available for the following indexes:

- Morningstar LSTA US Leveraged Loan (Portfolio key: 2931083, Primary index code: SPBDAL)
- Morningstar LSTA US Leveraged Loan 100 (Portfolio key: 2931856, Primary index code: SPBDLL)
- Morningstar European Leveraged Loan (Portfolio key: 2928559, Primary index code: SPLE00)
- Morningstar Global Leveraged Loan (Portfolio key: 2928560, Primary index code: SPLGAL)

Please note it is expected that some data points such as amount outstanding, market value and bid price will appear blank as data needed to calculate these data points may not be available until Friday morning. This data will become available in the Friday CON files.

This file is also intended to be a preview of the upcoming universe but is subject to change. Loans can still be added or removed from the universe on Friday morning.

Receiving the New File

This new file will be in addition to the current PCON file that is delivered on Friday. The file format will be the same as the existing PCON file; file specifications can be found [here](#).

Starting on October 22, 2026, the new PCON file will be delivered to clients currently subscribing to the existing PCON file. If you are not currently receiving our PCON files or are unsure of licensing status, please reach out to morningstarindexesimplementation@morningstar.com.

For any additional questions on the new PCON file, please reach out to morningstarindexesimplementation@morningstar.com.

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. In February 2026, the acquisition of CRSP brought the CRSP Market Indexes—benchmarks for over \$3 trillion in AUM—into the Morningstar Indexes family. Additionally, CRSP's Research Data Products, renowned for their academic rigor, historical depth and accuracy, will further enhance Morningstar's equity research and data capabilities. This integration unites two trusted sources of market insight, reinforcing a shared commitment to transparency, quality, and investor-focused solutions. Please visit indexes.morningstar.com for more information.

Contact Us

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