MORNINGSTAR Indexes

October 30, 2026

Final Reminder: Change in Index Calculations and File Delivery on Weekend Month End Dates for Morningstar Fixed Income Indexes

As previously announced, Morningstar Indexes will change the index calculation and file delivery timing when the month-end date falls on a weekend for fixed income indexes. Morningstar will calculate and process all fixed income index files for month-end dates that fall on a weekend on the last business day of the month, rather than the current practice of the weekend month-end date. This change will be effective on **October 30, 2026.**

Please see below for additional details and the list of impacted files.

Implications of the Change

1. All month-end files will be distributed on the last business day of the month.
2. All month-end calculations will be performed on the last business day of the month. The last business day returns will include additional accrued interest for weekend month-end dates. This means that, for a typical weekend calendar month-end (i.e. one that does not involve a Friday that is a Global Holiday), Friday's return would reflect the regular month-end accrued interest instead of only interest accrued to the next day. Therefore, while those Friday returns would differ by the additional accrued, the calendar month's return will be unchanged. There will also not be a "pure" Friday return.

Changes to Accrual Calculation

As noted above, if the calendar month-end falls on a weekend, Morningstar will use the last business day of the month as the month-end date for the accrual calculation, and accrued will be calculated at each month-end as follows:

Scenario 1: Assume Saturday is the calendar month-end date and Friday is the last

business day of the month. On Friday, accrued will be settled to Sunday's date (T+2).

Scenario 2: Assume Saturday is the calendar month-end date and the Friday prior is a holiday, then Thursday will be the last business day of the month. On Thursday, accrued will be settled to Sunday's date (T+3).

Scenario 3: Assume Sunday is the calendar month-end date and Friday is the last business day of the month. On Friday, accrued will be settled to Monday's date (T+3).

Scenario 4: Assume Sunday is the calendar month-end date and the Friday prior is a holiday, then Thursday will be the last business day of the month. On Thursday, accrued will be settled to Monday's date (T+4).

Please note, if the calendar month-end does not fall on a weekend, there will be no change to file delivery or accrual calculations. There are also no file format changes as a result.

Impacted Files

- IndexName_IndexId_IDX_YYYYMMDD.csv
- IndexName_IndexId_CON_YYYYMMDD.csv
- IndexName_IndexId_PCON_YYYYMMDD.csv
- IndexName_IndexId_PIDX_YYYYMMDD.csv

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 US equities—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.
Please visit indexes.morningstar.com for more information.

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