



March 30, 2026

Product Update: Morningstar Leveraged Loan Indexes - Enhanced Analytics History Available

Morningstar Indexes is pleased to announce the release of historical analytics data for the Morningstar Leveraged Loan Indexes effective **March 30, 2026**. This enhancement is a part of an ongoing initiative to extend the historical data and analytics available for the indexes.

Analytics History Available in Daily Index Level and Constituent Files

Morningstar Indexes can now deliver historical index level (IDX) and constituent level (CON) files with additional analytics from January 2, 2014 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)

A summary of the data points available by file version are available below.

Data Point	Index Level	Constituent Level	v1 Files	v2 Files
Index Credit Rating	✓	-	✓	✓
Sector Level 1	-	✓	-	✓
Coupon	✓	✓	✓	✓
Coupon Payment	-	✓	-	✓
Index Nominal Spread	✓	-	✓	✓
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)*	✓	✓	-	✓
Spread Duration	✓	✓	-	✓
Spread Duration (forward)*	✓	✓	-	✓
Duration Times Spread	✓	✓	-	✓
Duration Times Spread (forward)*	✓	✓	-	✓
Years to Maturity	✓	✓	✓	✓
Yield to Maturity	✓	✓	✓	✓
Yield to Maturity (forward)*	✓	✓	-	✓
2 Year Yield	✓	✓	-	✓
2 Year Yield (forward)*	✓	✓	-	✓
3 Year Yield	✓	✓	-	✓
3 Year Yield (forward)*	✓	✓	-	✓
4 Year Yield	✓	✓	-	✓
4 Year Yield (forward)*	✓	✓	-	✓
5 Year Yield	✓	✓	-	✓
5 Year Yield (forward)*	✓	✓	-	✓
Modified Duration	✓	✓	✓	✓
Modified Duration (forward)*	✓	✓	-	✓
Macaulay Duration	✓	✓	-	✓

*Signifies history is available starting March 2, 2015.

How to Receive the Analytics History

Historical files will be delivered upon request for licensed clients. A historical constituent license is required to receive historical constituent data. If your firm would like to receive this data or is unsure of licensing status, please reach out to morningstarindexesimplementation@morningstar.com.

For clients who are not yet receiving our v2 files, this 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. Clients can refer to our file specifications for additional details on data availability for the [v1 format](#) and [v2 format](#).

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.

Contact Us

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