

# Morningstar Indexes

May 3, 2024

## Morningstar Leveraged Loan Indexes In-House Calculation to Go-Live this weekend!

[As previously announced](#), Morningstar Indexes will migrate all Leveraged Loan Indexes currently calculated by S&P Dow Jones Indices (“SPDJI”) to the Morningstar calculation platform after the close of **today Friday May 3, 2024**. **Today, May 3, 2024 is the final day** where SPDJI will be the calculation agent and benchmark administrator of record, and where SPLLL, SPFIL, and SPLLC files are to be used for ongoing daily production.

**From May 4 2024 onwards, Morningstar Indexes will calculate and administer the Indexes**, and all file deliveries will be in the Morningstar file format. Clients are strongly encouraged to review the **Go-Live Rollout Plan listed below** to ensure readiness for the cutover this weekend.

### Please review the below Go-Live Rollout Plan:

Timeframe	Activity
May 2, 2024	The final delivery of the parallel files to the /test folder in your FTP. There will be no parallel test files after this date.
May 3, 2024	The final delivery of any SPDJI calculated index files (.SPLLL, .SPFIL, .SPLLC, DCR). <b>Only the May 3<sup>rd</sup> effective files will be delivered</b> . No Components file will be sent. The May 4 and 5 effective files will be delivered in the Morningstar format on May 5 (Sunday). See below.  <b>The Components file will not be delivered</b> , instead Morningstar will post its pro forma file (PCON) for the parent indexes.
May 4, 2024	Morningstar Indexes is the official calculator for all leveraged loan Indexes. No files will be delivered on May 4 due to cutover activities.
May 5, 2024	The first IDX and CON files will be delivered. This will include both the May 4 effective and May 5 effective files. <b>The files will be delivered no later than 5pm CST</b> . The files that had been previously delivered to the /test folder will now be picked up from the live folder.

For more information regarding the migration, you can also refer to the below documents:

- [FAQ](#) for an overview of the project.
- [Technical Specifications](#) for the new standardized file formats.

Please reach out to [Indexes@morningstar.com](mailto:Indexes@morningstar.com) if you have any questions – this will reach our 24 by 5 client service team. For escalations, please email [LeveragedLoanIndexes@morningstar.com](mailto:LeveragedLoanIndexes@morningstar.com) to reach your migration team.

### 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](mailto:MorningstarIndexesAlerts@morningstar.com) is a no-reply email address. For questions concerning this notification, please contact us at [LeveragedLoanIndexes@morningstar.com](mailto:LeveragedLoanIndexes@morningstar.com).

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