



September 4, 2026

1-Week Notice: Migration of Morningstar Multi-Asset High Income and US Bond Market Yield-Optimized Indexes to In-House Calculation Platform

As [previously announced](#), Morningstar Indexes will be bringing the calculation and publication of the below indexes to our single in-house platform, Cirrus. Morningstar Indexes plans to migrate these indexes from the current calculation agent, ICE Data Services onto our platform **after the close of business on September 11, 2026**. This is your 1-week notice.

The parallel test files are now available in your Morningstar SFTP test folder, and we strongly encourage clients to review these files. There are changes to the file names, file formats, and file content, which are explained in more detail below.

Throughout this migration, we are committed to minimizing disruption to clients. Please contact MorningstarIndexesImplementation@morningstar.com if you have immediate questions about how these changes will impact you or to schedule a call.

Impacted Indexes:

Morningstar Portfolio ID	Symbol	Index Name
P000001025	BYO	Morningstar US Bond Market Yield-Optimized Index
1677370	MAHIC	Morningstar Multi-Asset High Income 10% Capped Index
1915411	MAHICU	Morningstar Multi-Asset High Income UCITS Index
P000001001	MAHI	Morningstar Multi-Asset High Income Index

If you are receiving this notification, your firm is subscribed to at least one impacted Morningstar index.

Timeline:

Timeframe	Activity
June 11, 2026	Client Parallel Production Testing for EOD files. We will turn on parallel deliveries for all clients and all indexes, from June 11, 2026 onwards, for a period of at least 3 months in your Morningstar SFTP.
September 11, 2026	Impacted indexes will be migrated to the Cirrus platform. September 11, 2026 is the last day that you will receive both formats. From Monday, September 14 you will only receive the Cirrus format files to your live SFTP folder directory.

We will closely monitor testing results and client feedback before proceeding.

File name changes and source:

Test files will be delivered to your Morningstar SFTP account **/test** folder. After the migration, you will no longer be able to receive files directly from NYSE and **will receive the new files to your SFTP account /data folder.**

New file names will follow the Morningstar Cirrus file naming convention: MSTAR_Index-Name_PortfolioID_FileType_yyyymmdd.csv.

We will offer the following file types:

File	Frequency	Name, Description
Index Level File (IDX)	Daily	MSTAR_Index_Name_PortfolioID_IDX_yyyymmdd.csv End-of-day listing of index levels for the date specified in the file name. <i>This file replaces NYSE files named YYYYMMDD_ticker_index_summary.</i> New File Names: MSTAR_MULTI_ASSET_HIGH_INCOME_10_CAPPED_1677370_IDX_YYYYMMDD.csv MSTAR_MULTI_ASSET_HIGH_INCOME_P000001001_IDX_YYYYMMDD.csv MSTAR_MULTI_ASSET_HIGH_INCOME_UCITS_1915411_IDX_YYYYMMDD.csv MSTAR_US_BOND_MARKET_YIELD_OPTIMIZED_P000001025_IDX_YYYYMMDD.csv
Constituent File (CON)	Daily	MSTAR_Index_Name_PortfolioID_CON_yyyymmdd.csv Contains closing constituent information on an index portfolio level. Please note that this differs from the current files where the constituent information is on a per index variant basis. <i>This file replaces NYSE files named YYYYMMDD_ticker_constituents.</i> New File Names: MSTAR_MULTI_ASSET_HIGH_INCOME_10_CAPPED_1677370_CON_YYYYMMDD.csv MSTAR_MULTI_ASSET_HIGH_INCOME_P000001001_CON_YYYYMMDD.csv

		MSTAR_MULTI_ASSET_HIGH_INCOME_UCITS_1915411_CON_YYYYMMDD.csv MSTAR_US_BOND_MARKET_YIELD_OPTIMIZED_P000001025_CON_YYYYMMDD.csv
Corporate Action File (CPACT)	Daily	MSTAR_Index_Name_PortfolioID_CPACT_yyyymmdd.csv Contains information about corporate actions impacting a portfolio. This consists of known forward looking corporate actions, up to (T+20) days. <i>This file replaces NYSE files named YYYYMMDD_ticker_stocksplits</i> New File Names: MSTAR_MULTI_ASSET_HIGH_INCOME_10_CAPPED_1677370_CPACT_YYYYMMDD.csv MSTAR_MULTI_ASSET_HIGH_INCOME_P000001001_CPACT_YYYYMMDD.csv MSTAR_MULTI_ASSET_HIGH_INCOME_UCITS_1915411_CPACT_YYYYMMDD.csv MSTAR_US_BOND_MARKET_YIELD_OPTIMIZED_P000001025_CPACT_YYYYMMDD.csv
Proforma Constituent File (PCON)	Daily	MSTAR_Index_Name_PortfolioID_PCON_yyyymmdd.csv Contains forward looking constituent information up to 8 days after the publish date (T), between (T+2) to (T+8) days. This reflects any changes to the constituent information due to corporate actions, rebalance, or reconstitutions. <i>This file replaces NYSE files named YYYYMMDD_ticker_constituents_proforma</i> New File Names:

		MSTAR_MULTI_ASSET_HIGH_INCOME_10_CAPPED_1677370_PCON_YYYYMMDD.csv MSTAR_MULTI_ASSET_HIGH_INCOME_P000001001_PCON_YYYYMMDD.csv MSTAR_MULTI_ASSET_HIGH_INCOME_UCITS_1915411_PCON_YYYYMMDD.csv MSTAR_US_BOND_MARKET_YIELD_OPTIMIZED_P000001025_PCON_YYYYMMDD.csv
Open Constituents File (OCON)	Daily	MSTAR_Index_Name_PortfolioID_OCON_yyyymmdd.csv Contains the next day's open constituent information. <i>This is new content.</i> New File Names: MSTAR_MULTI_ASSET_HIGH_INCOME_10_CAPPED_1677370_OCON_YYYYMMDD.csv MSTAR_MULTI_ASSET_HIGH_INCOME_P000001001_OCON_YYYYMMDD.csv MSTAR_MULTI_ASSET_HIGH_INCOME_UCITS_1915411_OCON_YYYYMMDD.csv MSTAR_US_BOND_MARKET_YIELD_OPTIMIZED_P000001025_OCON_YYYYMMDD.csv
Open Index Levels File (OIDX)	Daily	MSTAR_Index_Name_PortfolioID_OIDX_yyyymmdd.csv Contains the next day's open index levels. <i>This is new content.</i> New File Names:

		MSTAR_MULTI_ASSET_HIGH_INCOME_10_CAPPED_1677370_OIDX_YYYYMMDD.csv MSTAR_MULTI_ASSET_HIGH_INCOME_P000001001_OIDX_YYYYMMDD.csv MSTAR_MULTI_ASSET_HIGH_INCOME_UCITS_1915411_OIDX_YYYYMMDD.csv MSTAR_US_BOND_MARKET_YIELD_OPTIMIZED_P000001025_OIDX_YYYYMMDD.csv
Holiday Calendar (CAL)	Daily	MSTAR_Index_Name_PortfolioID_CAL_yyyymmdd.csv Contains any exchange or index holiday information impacting the portfolio. <i>This is new content.</i> New File Names: MSTAR_MULTI_ASSET_HIGH_INCOME_10_CAPPED_1677370_CAL_YYYYMMDD.csv MSTAR_MULTI_ASSET_HIGH_INCOME_P000001001_CAL_YYYYMMDD.csv MSTAR_MULTI_ASSET_HIGH_INCOME_UCITS_1915411_CAL_YYYYMMDD.csv MSTAR_US_BOND_MARKET_YIELD_OPTIMIZED_P000001025_CAL_YYYYMMDD.csv

Real-time dissemination:

We will be consolidating the real-time dissemination from NYSE GIDs to Cboe MSTAR channel for the below tickers:

BMYOP – Morningstar US Bond Market Yield-Optimized PR

BMYOT – Morningstar US Bond Market Yield-Optimized TR

MAHIP – Morningstar Multi-Asset High Income PR

MAHIT – Morningstar Multi-Asset High Income TR

As part of external parallel testing, Morningstar will be disseminating test values via the Cboe certification environment under the above symbols starting August 17, 2026. Clients are encouraged to start testing the real-time values to ensure access continuity prior to the cutover.

NYSE GIDs will be disseminate the final tick on September 11, 2026. Cboe MSTAR channel will be the official channel for real-time time dissemination for these instruments from September 14, 2026 onwards.

Index data changes and methodology:

We expect updates to index data sources, corporate action methodology, and index maintenance procedures, resulting in minor index level differences. For more information on the expected differences, please contact your Implementation Manager.

Additional actions to take:

- Please notify Morningstar Indexes as soon as possible if there are any other parties with your firm who should be receiving these technical notifications.
- Please notify all relevant technical departments in your organization about the upcoming changes, as there will be an impact to your existing systems and processes.
- Please ensure you can view and access the Test folders in your SFTP account. The files will be posted to Morningstar/data/[ClientFolderName]/Test.

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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