MORNINGSTAR Indexes

# Morningstar Equity Index Statistics IDXSTAT File Specifications

August 2026

## Introduction

This document provides detailed information on the electronic file names, content and format of the Morningstar equity index statistics file "IDXSTAT". Further details about the calculations can be found in the Morningstar Equity Index Statistics Methodology.

## Implementation Overview

### Delivery Channel

Morningstar Indexes data is delivered via Secure File Transfer Protocol (SFTP) unless otherwise stated.

### Delivery Timings

The equity index statistics "IDXSTAT" file is delivered on the third business day after month end. The default delivery time may be adjusted per client request.

## File Overview

The Morningstar® Equity Index Statistics are designed to provide portfolio-level statistics that are representative of the perspective of an investor replicating the index. Each file is date specific and is intended to serve as an update to the client's database. This section outlines the file formats and names.

### File Type and Delimiters

Files are in .csv format. Records in the IDXSTAT file are a contiguous collection of variable length fields. Morningstar files are defaulted to pipe (|) delimited, however, clients may request either comma (,) or tab delimited files if required. Each record is related to a particular index level for a particular date (effective date).

### File Naming Convention

Index data file names typically follow the below convention for ongoing data.

| File Definition | File Name | Frequency | Description |
|---|---|---|---|
| Index Specific (one index or portfolio in a single file) | | | |
| Portfolio-Level Details | MSTAR_Index Full Name_MorningstarPortfolioID_IDXSTAT_yyyymmdd.csv<br><br>Examples:<br>MSTAR_US_LARGE_GROWTH_P00000200K_IDXSTAT_yyyymmdd.csv<br>MSTAR_GLOBAL_MARKETS_P000000050_IDXSTAT_yyyymmdd.csv<br>MSTAR_US_TARGET_MARKET_EXPOSURE_1911833_IDXSTAT_yyyymmdd.csv | Monthly | This file contains equity index statistics at the portfolio-level. |

## File Contents

This section outlines the contents of the IDXSTAT file.

| Data Point (Column Header) | Data Type | Definition |
|---|---|---|
| PortfolioName | varchar Max length: 128 | Official name of the index, as represented by the unique basket of securities (portfolio). |
| PortfolioId | varchar Max length: 36 | Unique Morningstar identifier for every unique basket of securities (portfolio) in alphanumeric form. |
| MasterPortfolioId | varchar Max length: 36 | Unique Morningstar identifier for every unique basket of securities (portfolio) in integer format. |
| EffectiveDate | Date format is yyyymmdd. | Indicative of when the reported data within the file is applicable. |
| Currency | varchar Max length: 3 | Currency that applies for all currency denominated data points in the file. |
| PublishDateTime | timestamp yyyy-mm-ddThh:mm:ssZ | Time when index file is published. |
| LINE COUNT | numeric Max length: 38 | The number of data rows included in the file, excluding the LINE COUNT row itself. |

## Data Dictionary

History is available from June 2008 onwards, unless otherwise indicated.

| Data Point | Data Type | Definition |
|---|---|---|
| AggregateFloatMarketCap | numeric Max length:64, Scale:4 | Represents the sum of index constituents' float adjusted market capitalization in the portfolio base currency. |
| AggregateMarketCap | numeric Max length:64, Scale:4 | Represents the sum of index constituents' total market capitalization in the portfolio base currency. |
| AverageFloatMarketCap | numeric Max length:64, Scale:4 | Weighted average of the index constituents' float adjusted market capitalization in the portfolio base currency. |
| AverageMarketCap | numeric Max length:64, Scale:4 | Weighted average of the index constituents' total market capitalization in the portfolio base currency. |
| BookValueGrowthYoY | numeric Max length:64, Scale:4 | Represents the year-over-year percentage change in the portfolio level book value per share, which is calculated from the index level (price return) divided by the index level price to book value ratio. This data point is displayed in percentage format. |
| BookValuePerShare | numeric Max length:64, Scale:4 | Represents the portfolio level book value per share, which is calculated from the index level (price return) dividend by the index level price to book value ratio. |

| | | |
|---|---|---|
| BuybackYield | numeric Max length:64, Scale:4 | Represents the weighted average net buyback yield (based on the value of common stock a company has repurchased over the past 12 months) relative to total market cap. This data point is displayed in percentage format. |
| CashFlowGrowthYoY | numeric Max length:64, Scale:4 | Represents the year-over-year percentage change in the portfolio level cash flow per share, which is calculated from the index level (price return) divided by the index level price to cash flow ratio. This data point is displayed in percentage format. |
| CashFlowPerShare | numeric Max length:64, Scale:4 | Represents the portfolio level cash flow per share, which is calculated from the index level (price return) dividend by the index level price to cash flow ratio. |
| DivYieldForward | numeric Max length:64, Scale:4 | Represents the weighted average of the index constituents' forward dividend yield. History is available from FY2013 onwards. This data point is displayed in percentage format. |
| DivYieldTTM | numeric Max length:64, Scale:4 | Represents the weighted average of the index constituents' trailing twelve-month dividend yield. This data point is displayed in percentage format. |
| DividendGrowthYoY | numeric Max length:64, Scale:4 | Represents the year-over-year percentage change in the portfolio level dividends per share, which is calculated from the index level (price return) times the index level dividend yield. This data point is displayed in percentage format. |
| DividendPerShare | numeric Max length:64, Scale:4 | Represents the portfolio level dividends per share, which is calculated from the index level (price return) times the index level dividend yield. |
| EarningsGrowthYoY | numeric Max length:64, Scale:4 | Represents the year-over-year percentage change in the portfolio level earnings per share, which is calculated from the index level (price return) divided by the index level price to earnings (TTM) ratio. This data point is displayed in percentage format. |
| EarningsPerShare | numeric Max length:64, Scale:4 | Represents the portfolio level earnings per share, which is calculated from the index level (price return) divided by the index level price to earnings (TTM) ratio. |
| IndexDividendYieldTTM | numeric Max length:64, Scale:4 | Represents the portfolio level trailing twelve-month aggregate realized dividend yield, calculated as the sum of the trailing twelve-month index dividend points (reflecting the index's dividend distributions) divided by the Price Return index level. This data point is displayed in percentage format. |
| PayoutRatio | numeric Max length:64, Scale:4 | Represents the proportion of earnings distributed as dividends, calculated as the product of the trailing twelve-month dividend yield and the trailing twelve-month price to earnings. |
| PriceToBook | numeric Max length:64, Scale:4 | Represents the weighted harmonic mean of the index constituents' book value yield. |
| PriceToCF | numeric Max length:64, Scale:4 | Represents the weighted harmonic mean of the index constituents' cash flow yield. |

| | | |
|---|---|---|
| PriceToEarningsTTM | numeric Max length:64, Scale:4 | Represents the weighted harmonic mean of the index constituents' normalized earnings yield. |
| PriceToSales | numeric Max length:64, Scale:4 | Represents the weighted harmonic mean of the index constituents' sales yield. |
| PricetoUnadjustedEarningsTTM | numeric Max length:64, Scale:4 | Represents the weighted harmonic mean of the index constituents' non-normalized earnings yield. |
| ROE | numeric Max length:64, Scale:4 | This is computed by dividing the portfolio-level price to book ratio by the portfolio-level price to earnings (TTM) ratio. This data point is displayed in percentage format. |
| SalesGrowthYoY | numeric Max length:64, Scale:4 | Represents the year-over-year percentage change in the portfolio level sales per share, which is calculated from the index level (price return) divided by the index level price to sales ratio. This data point is displayed in percentage format. |
| SalesPerShare | numeric Max length:64, Scale:4 | Represents the portfolio level sales per share, which is calculated from the index level (price return) divided by the index level price to sales ratio. |
| SectorWeight-BasicMaterials | numeric Max length:64, Scale:4 | Represents the aggregate weight of index constituents in the Basic Materials sector based on the GECS sector classification. |
| SectorWeight-CommunicationServices | numeric Max length:64, Scale:4 | Represents the aggregate weight of index constituents in the Communication Services sector based on the GECS sector classification. |
| SectorWeight-ConsumerCyclical | numeric Max length:64, Scale:4 | Represents the aggregate weight of index constituents in the Consumer Cyclical sector based on the GECS sector classification. |
| SectorWeight-ConsumerDefensive | numeric Max length:64, Scale:4 | Represents the aggregate weight of index constituents in the Consumer Defensive sector based on the GECS sector classification. |
| SectorWeight-Energy | numeric Max length:64, Scale:4 | Represents the aggregate weight of index constituents in the Energy sector based on the GECS sector classification. |
| SectorWeight-FinancialServices | numeric Max length:64, Scale:4 | Represents the aggregate weight of index constituents in the Financial Services sector based on the GECS sector classification. |
| SectorWeight-Healthcare | numeric Max length:64, Scale:4 | Represents the aggregate weight of index constituents in the Healthcare sector based on the GECS sector classification. |
| SectorWeight-Industrials | numeric Max length:64, Scale:4 | Represents the aggregate weight of index constituents in the Industrials sector based on the GECS sector classification. |

| | | |
|---|---|---|
| SectorWeight-RealEstate | numeric Max length:64, Scale:4 | Represents the aggregate weight of index constituents in the Real Estate sector based on the GECS sector classification. |
| SectorWeight-Technology | numeric Max length:64, Scale:4 | Represents the aggregate weight of index constituents in the Technology sector based on the GECS sector classification. |
| SectorWeight-Utilities | numeric Max length:64, Scale:4 | Represents the aggregate weight of index constituents in the Utilities sector based on the GECS sector classification. |
| UnadjustedEarningsGrowthYoY | numeric Max length:64, Scale:4 | Represents the year-over-year percentage change in the portfolio level unadjusted earnings per share, which is calculated from the index level (price return) divided by the index level price to unadjusted earnings (TTM) ratio. This data point is displayed in percentage format. |
| UnadjustedEarningsPerShare | numeric Max length:64, Scale:4 | Represents the portfolio level earnings per share, which is calculated from the index level (price return) divided by the index level price to unadjusted earnings (TTM) ratio. |
| UnadjustedPayoutRatio | numeric Max length:64, Scale:4 | Represents the proportion of non-normalized earnings distributed as dividends, calculated as the product of the trailing twelve-month dividend yield and trailing twelve-month unadjusted price to earnings. |

### Missing Values Description

| Value | Description |
|---|---|
| Not Defined - Null | The portfolio does not meet the 50% coverage threshold for the month. |
| Not Defined - Negative | The aggregate portfolio level valuation ratio metric is negative. |

## Versions

| Version | Description of Change | Update Date |
|---|---|---|
| V1 | First published version | June 2024 |
| V2 | Updates to data point definitions | July 2024 |
| V3 | Updates to data point definitions | May 2026 |
| V3 | Updated to reflect new data points effective in the file August 31st | July 2026 |

## 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. From traditional benchmarks and unique IP-driven indexes to index design, calculation, and distribution services, our solutions span an investment landscape as diverse as investors themselves.

[www.indexes.morningstar.com](http://www.indexes.morningstar.com)

## Contact Us

[indexes@morningstar.com](mailto:indexes@morningstar.com)