



September 14, 2026

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

Please consider this a notification that the file formats for **Morningstar Multi-Asset High Income and US Bond Market Yield-Optimized Indexes** have transitioned to the new Morningstar file format effective September 14, 2026.

September 11, 2026 was the final day clients received both live and test files. Effective today, September 14, 2026, the new Morningstar file format is live for all clients and is being delivered to production FTP folders. (/data folder)

Impacted Indexes:

Morningstar Portfolio ID	Symbol	Index Name
P000001025	BMYO	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

When did this happen?

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.
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File name changes and source:

Clients will no longer be able to receive files directly from NYSE and can **receive the following new files to the SFTP account /data folder.**

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</i> <i>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:

Real-time dissemination from NYSE GIDs to Cboe MSTAR channel has been consolidated 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

NYSE GIDs disseminated the final tick on September 11, 2026 and Cboe MSTAR channel is the official channel for real-time time dissemination for these instruments starting from September 14, 2026.

Index data changes and methodology:

Please note that there is one change to the dividend reinvestment treatment due to the migration. Under the previous file formats NYSE reinvested dividends at the open, however, under the new file format dividends are now reinvested at the close.

Additional questions?

- Please email MorningstarIndexesImplementation@morningstar.com if you have any questions or would like to schedule a call.

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.

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