July 31, 2026

Product Update: Enhanced Analytics Available for the Morningstar Equity Index Statistics (IDXSTAT) File

Morningstar Indexes is pleased to announce the release of new valuation, income, and sector composition metrics for the Morningstar Equity Index Statistics (IDXSTAT) File, effective August 31, 2026.

The Morningstar Equity Index Statistics are designed to provide monthly index portfolio-level statistics that help investors evaluate portfolio positioning and monitor evolving market trends. Building on this objective, these enhancements provide:

- **Enhanced portfolio and benchmark comparisons** through expanded earnings, dividend, payout, valuation, and market capitalization metrics, helping investors assess portfolio positioning relative to benchmarks and evolving market trends without reconstructing analytics from constituent-level data.
- **Greater visibility into index composition and exposures** through aggregate sector weight and market capitalization metrics, supporting analysis of sector positioning, concentration, and index size characteristics.

Effective August 31st, the new data points outlined below will be available in the IDXSTAT file:

Data Point	Description
Aggregate Float Market Cap	Represents the sum of index constituents' float-adjusted market capitalization in the portfolio base currency.
Aggregate Market Cap	Represents the sum of index constituents' total market capitalization in the portfolio base currency.
Average Float Market Cap	Weighted average of the index constituents' float-adjusted market capitalization in the portfolio base currency.
Index Dividend Yield TTM	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.
Payout Ratio	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 ratio.
Price to Unadjusted Earnings TTM	Represents the weighted harmonic mean of the index constituents' non-normalized earnings yield.

Aggregate Sector Weights	Represents the aggregate weight of index constituents in each of the 11 GECS sectors.
Unadjusted Earnings Growth YoY	Represents the year-over-year percentage change in the portfolio-level unadjusted earnings per share, calculated from the index level earnings (TTM) ratio.
Unadjusted Earnings Per Share	Represents the portfolio-level earnings per share, calculated from the index level (price return) divided by the index level price-to-unadjusted earnings (TTM) ratio.
Unadjusted Payout Ratio	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 ratio.

File specifications for the enhanced IDXSTAT file can be found here

How to Receive the New Analytics

Clients who are licensed for the IDXSTAT file will automatically receive the new metrics. The new data points will be added as unique rows in the IDXSTAT file in alphabetical order effective August 31st. Please review your file parser configuration to ensure there is no disruption with the updated data point order.

If clients are not currently receiving the IDXSTAT file, they can reach out to morningstarindexesimplementation@morningstar.com to discuss access. Depending on current licensing arrangements, clients may already be eligible to receive the IDXSTAT file under their existing agreement, or additional licensing may be required.

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.

Contact Us

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