Mutual funds in Morningstar

Morningstar provides detailed data for mutual funds, exchange traded funds, open-end and closed-end funds which are not present or less available in other EUR databases.

Getting started

The username and password for Morningstar Direct is printed on the terminal.

To start Morningstar click consecutively on Start; All programs; Morningstar.

Please note that the license does not provide access to hedge fund data.

Identifiers

Morningstar provides the following identifiers: ISIN, Ticker. Morningstar specific identifiers: SecId, PerformanceId and FundId. CUSIPs are no longer supported.

Requesting data

Downloading Morningstar data consists of four steps.

Below is an example provided on how to find information about one type of Mutual funds i.e. Open-End funds in Morningstar. Similar steps apply to find and retrieve data for other types of funds.

Step 1: Selecting the universe (Open-End Funds, Closed End Funds, etc.)

To select an Open-End fund in Morningstar click consecutively on New; Advanced Search; Open-End Fund. Note that you can also select Open-End funds from the left outline pane.
Step 2: Selecting the criteria

In the pop-up window, you can select and set screening criteria to define your sample. Double click a cell under the column Field Name to open a dropdown menu with an overview of the fields that you choose from. The columns Operator and Value allow you to set the criteria for a field or combination of fields to specify your sample. You can use multiple screening criteria; just put each additional screening criteria in a new row.
If you are satisfied with your query, you click on ‘Run Search’.

In our example the query returns 29 records (rows). If that number suits you click ‘OK’ to go to the results.

**Step 3: Editing the dataset**

It is possible to add additional fund variables to your sample.

After having finalized the screening criteria and having pressed ‘OK’, the results will show up on the screen. Each row represents a specific (share class of a) fund. The columns contain all default
variables (Snapshot) or the variables from a custom dataset. Other dataset views are available under the dropdown view box.

Most likely, you are looking for variables that are not shown in the default Snapshot view. You can alter the columns by clicking on ‘Edit Data’ at the top of the screen. A new window Select Data Points will pop up with the data items that you can include as variables in your results sheet (columns).
Note that most data items that you can select are static items and don’t change over time. However, several data items are available as Time-series data. To find out if a variable holds time series data click on ‘Settings’ at the bottom of the window. A new window will pop up.

If the Calculation-tab in this new window is not grayed out, you can click on it and set the time frame for which you want to retrieve data. Each time point for that item will be displayed as a separate column in your results sheet.

Tip: Time series data in Morningstar can also be found from the Find Data Point drop down list. Select the Historical Price and Fund data from Available Data Points. Click on ‘Monthly Return’, and click on ‘Add’ from Selected Data Points. Click on ‘Monthly Return’, then click on ‘settings’. You now see the Data Settings dialog and the Calculation Tab is active, under source data you can now specify the time period of interest.
Step 4: Exporting the dataset to Excel

When you have adjusted your results sheet, you can export it by clicking on ‘Export’ at the top of the screen.

Please note you can export max 5000 rows at once and max. 300 columns in one dataset.

Tip: Hold the shift button to select the next 5000 records for export. Please be patient the export can take quite some time. You can create one Excel file per export or add the data to a previous downloaded set of records. Make sure you select the right cell to continue from the first 5k records. For example, row 5001, cel A1.