Ask-Me-Anything on Workspace/Performance Reporting/ Presentation Studio/Morningstar Excel Add-In Q&A

Workspace

I heard there are new data points to find out if a fund is article 8 or 9 according to the EU Sustainable Finance Disclosure Regulation (SFDR), the financial product promotes Environmental or Social Characteristics (Article 8). Where can I find this information?

Open an Investment List or Search Criteria and click "Edit Data" on the toolbar. You can access this from the Operations menu.

What does Not Stated mean?

It means that it does not fit in Article 8 or 9.

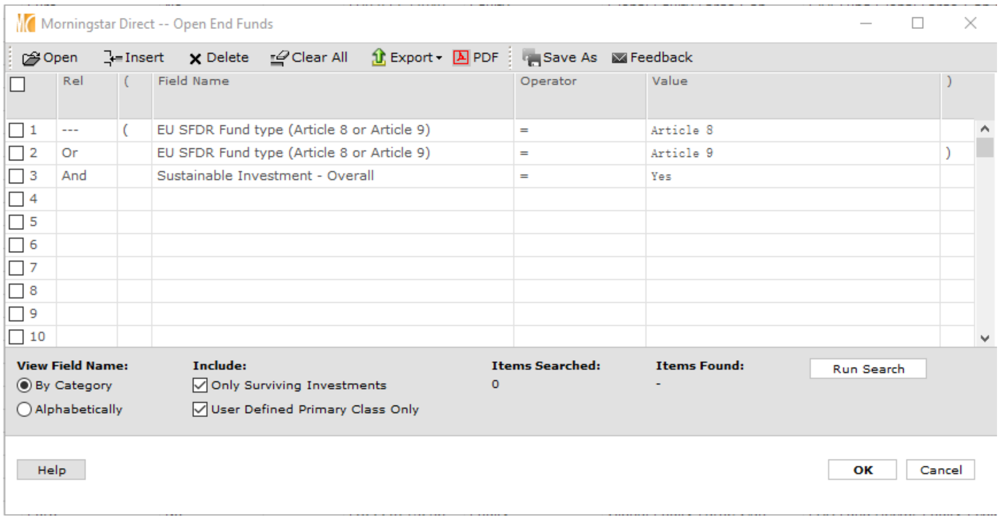
When SFDR article is without data, what is the meaning?

It means that we have not checked this fund yet or there is nothing to check.

How do you create a Search Criteria selecting funds "Sustainable Investment Overall by Morningstar" and Article 8 or 9 by SFDR?

From Workspace, go to Search Criteria > My Search Criteria. Click New > Advanced Search and select the universe of your choice. In the Search window, click row 1 and go to the "Intentional Attributes: Sustainable" section and select "Sustainable Investment – Overall". Set the Operator to = and the Value to Yes.

On row 2, select the "Operations" section. Expand that section and select EU SFDR. Set the Operator to = and the Value to Article 8. Add another row with the same data point but select Article 9 and change "And" to "Or" in the 1st column. You then need to add a open parenthesis to the left of row 2 and an end parenthesis at the end of row 3.



How can we modify a Search Criteria after creating a Search Criteria and generating a report based on the Search Criteria?

Open the Search Criteria. From the toolbar, click the "Search" button. The Search Criteria window opens, and you can make changes to your criteria if required.

Will you add SRI labels?

We recently added ISR ECO Label for France: an indication that the fund has been awarded the French SRI Ecolabel (Label ISR). The Label ISR was created and supported by the French finance ministry and to qualify a fund must meet the relevant criteria set.

As part of the MiFID II template we added SRI Value Date and SRI Value: this denotes the level of risk calculated in accordance with the Packaged Retail and Insurance based Investment Product (PRIIP) classification.

Performance Reporting

Can you show how to set up this rolling return average?

Open a performance report and go to “Edit” > “Performance” > “Data Points” tab. Select the time period you want to add this rolling return average to. Deselect the checkbox for “Add/remove to all time periods”. Add “Return”. Under the “Selected Data Points” section, double-click on the added Return. Select the radio button for “Rolling Window” and set your window size and moving step. Click OK until you return to the report.

Once if I create a performance report, can I still modify the Search Criteria? I can't see the search bar image in Performance Reporting Report.

In Performance Reporting, you would be able to do this from the “Action” menu.

How did you get a Webinar folder on the Performance Reporting menu?

You can create your own folders to organise your work. Right-click on “Folders” and click “New Folder”. A new window appears where you can enter the name for that folder. To move reports to that folder, select the reports using their checkboxes, then click “Action” > “Assign to Folder”. You can then choose the folder to more those reports to.

Presentation Studio

About the Sustainability template for custom portfolios, on the stock holdings page, I see funds and cash and there is no data since they are not stocks. Is there a reason why I see funds and not their underlying holdings, and is there any way of removing them from the table?

-> Those funds do not have any holdings data. To remove them, we can use the filter option via Table Settings (show live)

Can Presentation Studio reports be linked to an Investment List, rather than being a manual selection of investments?

Presentation Studio reports cannot be linked to an Investment List. When you select your investments, you have an option to select a list from a drop-down menu, but this selects the content of your list at this point in time. Updating the Investment List in Workspace will not update the investments in your Presentation Studio report.

Can we add funds to compare their performance in factsheets?

You cannot have more than one investment in a factsheet. However, you can save a duplicate of your factsheet and convert it to a workbook. Hover with your mouse over the report name, click the 3 dots, click Save as > Workbook. A new report with the same name will appear on your landing page. From there, you can open the report, add the investments you want, ensure they are selected under the “Show” column, and apply changed to the components if necessary (e.g. replace any single investment components for multiple investments components).

Is it possible to create an ESG report based on an ETF portfolio?

Yes, it is, as long as most of the individual holdings of the ETF have Sustainalytics coverage. Meaning that we have a company-level risk score for the stocks.

Do you need to connect to Morningstar every time you open a spreadsheet using the add-in functions?

Once you have installed the Morningstar Excel Add-In, you will have to go to the Morningstar tab and click on “Profile” > “Direct” to enter your credentials. Once done, you won’t have to do this again.

Excel Add-In

Can you please send the file used to present?

You can download it by clicking this link.