

Openfunds Fields (sorted by OF-ID)

Status: FINAL

Version: Version 1.26.3
(Including fields of this version only.)

Date: 2020-07-20

Notice: IMPORTANT NOTICE:

With this list (version 1.26.3) a new field set has been added to cover information generally contained in Fund Factsheets. This field set, openfunds Fund Ratios and Exposures, has been assigned the new openfunds field prefix OFRE. To receive more information about the initiative openfunds, visit <https://www.openfunds.org>.

In general, openfunds uses lower case for values, i.e. "yes" / "no". However, implementations of interfaces based on the openfunds standard should not be case sensitive as many existing systems use a different diction.

Please note, that as a general rule an empty field means "unknown" within openfunds. To avoid any deletion of a value in the receiving database, openfunds recommends using the command "[IGNORE]" instead of a value. (Without quotation marks but including square brackets. All capital letters).

Excel knows different ways of formatting percentage figures. As some of them might not convert properly into decimal figures, openfunds strongly recommends using decimal figures only.

Please note that fields that are no longer supported are now marked at the top of the field description and no longer at the bottom.

Recipients covered by this report:

No Filter

Data Identifier (OF-ID) and Field Tags:

OF-ID Range	Field Tags
OFST000001 - OFST000999	General information
OFST001000 - OFST004999	Key Fact: Company
OFST005000 - OFST009999	Key Fact: Umbrella
OFST010000 - OFST019999	Key Fact: Fund
OFST020000 - OFST049999	Key Fact: Share Class
OFST050000 - OFST054999	Key Fact: Fund Manager
OFST060000 - OFST064999	Key Fact: Listing
OFST100000 - OFST109999	Eligibility Fields
OFST160000 - OFST164999	Legal structure
OFST350000 - OFST399999	Classification
OFST400000 - OFST449999	Purchase information
OFST450000 - OFST450099	Structured Securities
OFST450100 - OFST499999	Fees, Costs and expenses
OFST500000 - OFST519999	Solvency II
OFST6000XX - OFST6999XX	Multiple country field (XX=ISO country code)
OFST700000 - OFST799999	Country specific field
OFST800000 - OFST819999	Taxes
OFST900000 - OFST999900	Internal fields of different recipients. Please see the next page for a detailed overview of assigned blocks.
OFST999990	Non-openfunds field (use senders field name instead)
OFST999999	OF-ID indicating a field to ignore, i.e. not to digest into recipient's db
OFDY000001 - OFDY000999	Prices, assets and number of shares
OFDY005000 - OFDY005999	Corporate actions including dividends
OFDY006000 - OFDY009999	Taxes
OFDY023000 - OFDY023099	Structured Securities
OFDY023100 - OFDY023999	Costs
OFDY025000 - OFDY049999	Performance and risk data
OFDY100000 - OFDY100100	Specific fields for data transmission
OFNW000001 - OFNW00019	News meta data
OFNW000600 - OFNW00069	News content
OFNW6000XX - OFNW6999X	Multiple news related country field (XX=ISO country codes)
OFNW900000 - OFNW99990	Internal fields of different recipients For more details please refer to description of OFST900000-OFST999900.
OFNW999990	Non-openfunds news field (use senders field name instead)
OFNW999999	OF-ID indicating a news field to ignore, i.e. not to digest into recipient's db
OFPM000001 - OFPM999999	Portfolio Manager Data
OFUPnnnnnn - ...	Distributor Oversight Report / Upstream Reporting
OFEM000001 - OFEM999999	European MiFID Template data
OFEP000001 - OFEP999999	European PRIIPs Template data

OFST900000 - OFST999900 Internal fields of different recipients:

Already assigned blocs:

OFST900000 - OFST900299 (FE fundinfo)

OFST900300 - OFST900599 (UBS)

OFST900700 - OFST900999 (Acolin)

OFST901000 - OFST901299 (Credit Suisse)

OFST901300 - OFST901349 (ifsam)

OFST901700 - OFST901999 (Allfunds)

OFST902000 - OFST902299 (Fondcenter)

Please contact businessoffice@openfunds.org, if you would like to apply for internal numbers.

OF-ID	OFRE000010	Field Name	Number Of Positions	
Field Tags	Ratios and Exposures			
Field Level	Fund			Link Reference
Data Type	integer		Introduced / Revoked	1.26 / --
Description	<p>Number of positions held by the fund.</p> <ul style="list-style-type: none"> - in case of funds investing in single securities: number of securities - in case of funds investing in single securities and funds: no look-through - in case of index funds and ETFs: look-through applied - not applicable to synthetically replicating ETFs: refer to the field "Number of Index Holdings" - not applicable to pure fund of funds: refer to the field "Number Of Target Fund Positions" <p>Cash related positions (such as bank accounts and FX forwards) shall be excluded from the count.</p> <p>This field is applicable to funds investing a) purely in direct investments or b) direct investments and collective investments. If the portfolio includes direct investments and collective investments, the number should not be delivered on a look-through basis. In exceptional cases such as physically replicating index trackers, the asset manager should deliver the number on a look-through basis.</p> <p>This figure is provided on Fund Level. Share Class-specific positions (e.g. due to currency hedging) are excluded.</p>			
Values	1, 2, 3, ... n			
Example	100			

OF-ID	OFRE000015	Field Name	Number Of Target Fund Positions	
Field Tags	Ratios and Exposures			
Field Level	Fund			Link Reference
Data Type	integer		Introduced / Revoked	1.26 / --
Description	<p>The count of the underlying funds (not on a look-through basis). The field is applicable to fund of fund structures in which fund positions comprise more than 10% of the net assets. This field is also applicable to funds investing in direct investments and collective investments.</p> <p>This figure is provided on Fund Level. Share Class-specific positions (e.g. due to currency hedging) are excluded.</p>			
Values	1, 2, 3, ... n			
Example	10			

OF-ID	OFRE000020	Field Name	Number Of Index Holdings
Field Tags	Ratios and Exposures		
Field Level	Fund		Link Reference
Data Type	integer		Introduced / Revoked 1.26 / --
Description	<p>The field Number Of Index Holdings is only applicable to passive solutions tracking an index (ETFs and Index Funds / physical and synthetic) and shows the count of fund holdings within the underlying benchmark.</p> <p>This figure is provided on Fund Level. Share Class-specific positions (e.g. due to currency hedging) are excluded.</p>		
Values	1, 2, 3, ... n		
Example	10		

OF-ID	OFRE000025	Field Name	Share Of Top 10 Investments
Field Tags	Ratios and Exposures		
Field Level	Fund		Link Reference
Data Type	double		Introduced / Revoked 1.26 / --
Description	<p>The share (in %) of the 10 largest positions held by the fund based on the gross market exposure. The ratio gives an indication of the fund's concentration risk. This should be calculated as the gross market exposure of Top 10 investments (excluding cash) divided by fund's total net assets.</p> <p>This figure is provided on Fund Level. Share Class-specific positions (e.g. due to currency hedging) are excluded.</p>		
Values	Percentage described as a decimal figure, rounded to maximal 7 digits after the decimal point.		
Example	0.2 (instead of 20%)		

OF-ID	OFRE000030	Field Name	Share Of Top 25 Investments
Field Tags	Ratios and Exposures		
Field Level	Fund		Link Reference
Data Type	double		Introduced / Revoked 1.26 / --
Description	<p>The share (in %) of the 25 largest positions held by the fund based on the gross market exposure. The ratio gives an indication of the fund's concentration risk. This should be calculated as the gross market exposure of Top 25 investments (excluding cash) divided by fund's total net assets.</p> <p>This figure is provided on Fund Level. Share Class-specific positions (e.g. due to currency hedging) are excluded.</p>		
Values	Percentage described as a decimal figure, rounded to maximal 7 digits after the decimal point.		
Example	0.2 (instead of 20%)		

OF-ID	OFRE000100	Field Name	Annual Distribution At Financial Year End
Field Tags	Ratios and Exposures		
Field Level	Share Class	Link Reference	
Data Type	double	Introduced / Revoked	1.26 / --
Description	The effective cash distribution of net income (before taxes) for the fiscal year (12 months) per fund share, as an absolute figure in share class currency. Applicable to distributing share classes and delivered on an annual basis.		
Values	Decimal figure, rounded to maximal 7 digits after the decimal point.		
Example	2.7		

OF-ID	OFRE000110	Field Name	Annual Distribution Yield
Field Tags	Ratios and Exposures		
Field Level	Share Class	Link Reference	
Data Type	double	Introduced / Revoked	1.26 / --
Description	The effective distribution yield in % (before taxes) for the fiscal year (12 months). The distribution yield is calculated by dividing the Annual Distribution at Financial Year End (absolute / share Class currency) by the NAV at Financial Year End. Applicable to distributing share classes and delivered on an annual basis.		
Values	Percentage described as a decimal figure, rounded to maximal 7 digits after the decimal point.		
Example	0.023 (instead of 2.3%)		

OF-ID	OFRE000200	Field Name	Exposure To Cash
Field Tags	Ratios and Exposures		
Field Level	Share Class	Link Reference	
Data Type	double	Introduced / Revoked	1.26 / --
Description	The fund exposure to cash (liquidity) as a percentage. Cash represents the net cash exposure on liquidity accounts based on the fund's P&L. The field corresponds to the CIC field 71 "Cash" (Notes and coins in circulation that are commonly used to make payments). Calculations such as Basel III HQLA (High Quality Liquid Assets) are not required. Cash amounts on Subscription and Redemption accounts will not be included.		
Values	Percentage described as a decimal figure, rounded to maximal 7 digits after the decimal point.		
Example	0.043 (instead of 4.3%)		

OF-ID	OFRE000250	Field Name	Average Dividend Yield
Field Tags	Ratios and Exposures		
Field Level	Fund	Link Reference	
Data Type	double	Introduced / Revoked	1.26 / --
Description	<p>The weighted Dividend Yield of the equity investments held by the fund (excluding non-dividend paying instruments such as Cash). Aligned to the traditional methodology, the dividend yield of a single stock is calculated by dividing the effective dividends paid over the last 12 months by the last stock price. This field is applicable to equity funds.</p> <p>//Please note, as mentioned in the Fund Ratios and Exposures whitepaper, figures for multi-asset funds are not the focus of the first version of the openfunds Fund Ratios and Exposures standard and will be addressed in a later version.//</p>		
Values	Percentage described as a decimal figure, rounded to maximal 7 digits after the decimal point.		
Example	0.023 (instead of 2.3%)		

OF-ID	OFRE000300	Field Name	Linear Average Credit Quality
Field Tags	Ratios and Exposures		
Field Level	Fund	Link Reference	
Data Type	string	Introduced / Revoked	1.26 / --
Description	<p>The linear average rating of the bonds held by the fund. The exposure to cash and other investment types that are not applicable to the related average ratio should be excluded from the calculation of this average. Applicable to bond funds. Further details can be found in the white paper "Fund Ratios and Exposures" (https://www.openfunds.org/knowledge/whitepapers/fund-ratios-and-exposures).</p>		
Values	One- to three-digit alphabetic code (constituted by As, Bs or Cs only) with optional +/- symbol		
Example	AA-		

OF-ID	OFRE000305	Field Name	Default Weighted Average Credit Quality
Field Tags	Ratios and Exposures		
Field Level	Fund	Link Reference	
Data Type	string	Introduced / Revoked	1.26 / --
Description	<p>The weighted average rating of the bonds held by the fund, using a methodology decided by the fund manager. There are different default rates available over various periods, e.g. Moody's Idealized Cumulative Default Probabilities over 10 years or default rates defined by Morningstar ("New Methodology for Average Credit Quality" 2010). The exposure to cash and other investment types that are not applicable to the related average ratio should be excluded from the calculation of this average. Applicable to bond funds.</p>		
Values	AAA / AA+ / AA / AA- / A+ / A / A- / BBB+ / BBB / BBB- / BB+ / BB / BB- / B+ / B / B- / CCC+ / CCC / CCC- / CC+ / CC / CC- / C+ / C / C- / D / Not Rated / Cash / Other		
Example	AA-		

OF-ID	OFRE000310	Field Name	Instrument Credit Quality Methodology
Field Tags	Ratios and Exposures		
Field Level	Fund	Link Reference	
Data Type	integer	Introduced / Revoked	1.26 / --
Description	<p>Applicable to bond funds. Methodology used for aggregating the rating of single bonds rated by various authorized rating agencies (lists are available in regulatory publications such as the mapping of ECAs' credit assessments under Article 136(1) and (3) of Regulation (EU) No 575/2013).</p> <p>Methodologies:</p> <p>Method 1: Solvency II - 2nd best rating</p> <p>Method 2: Average Rating Use of the average of various ratings. If the average does not correspond to one of the available categories (e.g. average between AA / AA- / A), the worse rating should be used ("adjust downward").</p> <p>Method 3: Most Frequently Used Use of the most frequently used rating. If there are inconsistent ratings (e.g. AA / A+ / A), the worst rating should be used.</p> <p>Method 4: Worst Rating Use of the worst rating</p> <p>Further details can be found in the white paper "Fund Ratios and Exposures" (https://www.openfunds.org/knowledge/whitepapers/fund-ratios-and-exposures).</p>		
Values	"Solvency II regulation" / "Average Rating" / "Most Frequently Used" / "Worst Rating" / "Proprietary" / "Other"		
Example	Solvency II regulation		

OF-ID	OFRE000320	Field Name	Credit Rating Classification
Field Tags	Ratios and Exposures		
Field Level	Fund	Link Reference	
Data Type	string	Introduced / Revoked	1.26 / --
Description	<p>Whether the credit ratings of the underlying bond investments have been assigned by accredited or non-accredited rating agencies. The registered and certified credit rating agencies in accordance with Regulation (EC) No 1060/2009 of the European Parliament and of the Council of 16 September 2009 on credit rating agencies (the Credit Rating Agencies Regulation) is available on the webpage of ESMA (https://www.esma.europa.eu/supervision/credit-rating-agencies/risk).</p> <p>In case of non-accredited rating agencies, we distinguish between Third-party ratings (e.g. Swiss bonds are rated by Swiss banks) and internal ratings (e.g. by the Asset Manager). Accordingly, this field has the values Accredited rating agencies / Third-party ratings / Accredited and third-party ratings / Internal ratings / Mixed ratings – mixed ratings should be selected if the sources of the different instrument ratings in the fund portfolio are from all three main rating sources (accredited, third-party and internal).</p> <p>Further details can be found in the white paper "Fund Ratios and Exposures" (https://www.openfunds.org/knowledge/whitepapers/fund-ratios-and-exposures).</p>		
Values	"accredited ratings" / "third-party ratings" / "accredited and third-party ratings" / "internal ratings" / "mixed ratings"		
Example	accredited and third-party ratings		

OF-ID	OFRE000330	Field Name	Average Effective Maturity
Field Tags	Ratios and Exposures		
Field Level	Fund	Link Reference	
Data Type	double	Introduced / Revoked	1.26 / --
Description	<p>The effective maturity (net / option-adjusted, in years) of the fund, considering the expected call date of callable bonds. Applicable to bond funds investing in bonds (including convertibles) with a fix maturity/call date. Average effective maturity estimates the true maturity of bonds, considering the first call date of callable bonds / convertibles. Option-adjusted (net) figures. Calculation methodology should be aligned to the standards of the asset manager and the resulting figure should be aligned to other publications (e.g. Factsheets). The definition available on "Investopedia" can be used as a reference (https://www.investopedia.com/terms/a/average-effective-maturity.asp).</p>		
Values	Decimal figure, rounded to maximal 7 digits after the decimal point.		
Example	3.4		

OF-ID	OFRE000335	Field Name	Average Effective Duration
Field Tags	Ratios and Exposures		
Field Level	Fund	Link Reference	
Data Type	double	Introduced / Revoked	1.26 / --
Description	<p>A measure of the interest rate sensitivity (net / option-adjusted) of the fund. Applicable to bond funds investing in bonds (including convertibles) with a fix maturity/call date. Option-adjusted (net) figures. Calculation methodology should be in line with the standards of the asset manager and the resulting figure should be aligned to other publications (e.g. Factsheets). If the underlying bonds do not include embedded options, the modified duration can be used. In case of callable bonds, the first call date should be used for the calculation.</p> <p>The Morningstar definition (as per 30.04.2018) can be used as a reference: "A holding weighted average of effective duration, a measure of duration that accounts for embedded options, which measures the percentage change in value of the portfolio for a change in interest rates or yield, expressed as a ratio." If the bonds do not include embedded options, the modified duration can be used. The CFI (Corporate Finance Institute®) provides further details on its webpage (https://corporatefinanceinstitute.com/resources/knowledge/finance/duration/).</p>		
Values	Decimal figure, rounded to maximal 7 digits after the decimal point.		
Example	4.5		

OF-ID	OFRE000340	Field Name	Option Adjusted Spread
Field Tags	Ratios and Exposures		
Field Level	Fund	Link Reference	
Data Type	integer	Introduced / Revoked	1.26 / --
Description	<p>A measure of the difference between the average interest rates of underlying bond portfolio and related risk-free rates (appropriate for market and currency, e.g. US Treasury bonds or LIBOR money market/related replacement), expressed in basis points. Applicable to bond funds. Option-adjusted (net) figures. Calculation methodology should be in line with the standards of the asset manager and the resulting figure should be aligned to other publications (e.g. Factsheets). The definition available on "Investopedia" can be used as a reference (https://www.investopedia.com/terms/c/creditspread.asp). This is applicable to traditional bond funds.</p>		
Values	Percentage described as decimal figure, rounded to maximal 7 digits after the decimal point.		
Example	0.003 (instead of 0.3%)		

OF-ID	OFRE000345	Field Name	Average Effective Spread Duration
Field Tags	Ratios and Exposures		
Field Level	Fund		Link Reference
Data Type	double		Introduced / Revoked 1.26 / --
Description	<p>Highlights the sensitivity of the underlying corporate bond portfolio to changes in credit spreads. For example, floating rate notes may have a marginal effective duration but a very meaningful spread duration. In case of callable bonds, the first call date should be used for the calculation. The credit spread is the difference between the yield of a security and the yield of a benchmark rate, such as a cash interest rate or government bond yield.</p> <p>Applicable to bond funds investing in corporate bonds (including convertibles) with a fix maturity/call date. Option-adjusted (net) figures. Calculation methodology should be in line with the standards of the asset manager and the resulting figure should be aligned to other publications (e.g. Factsheets).</p>		
Values	Decimal figure, rounded to maximal 7 digits after the decimal point.		
Example	3.8		

OF-ID	OFRE000350	Field Name	Yield To Maturity
Field Tags	Ratios and Exposures		
Field Level	Fund		Link Reference
Data Type	double		Introduced / Revoked 1.26 / --
Description	<p>The yield to maturity (YTM) or redemption yield of a bond or other fixed-interest security, such as gilts, is the internal rate of return (IRR, overall interest rate) earned by an investor who buys the bond today at the market price, assuming that the bond will be held until maturity, and that all coupon and principal payments will be made on schedule. Yield to maturity is actually an estimation of future return, as the rate at which coupon payments can be reinvested when received is unknown. The figure is given before taking into account cost such as currency hedging or management fee.</p> <p>Applicable to bond funds investing in bonds (including convertibles) with a fix maturity/call date. Calculation methodology should be in line with the standards of the asset manager and the resulting figure should be aligned to other publications (e.g. Factsheets).</p>		
Values	Percentage described as decimal figure, rounded to maximal 7 digits after the decimal point.		
Example	0.018 (instead of 1.8%)		

OF-ID	OFRE000355	Field Name	Yield To Worst
Field Tags	Ratios and Exposures		
Field Level	Fund		Link Reference
Data Type	double		Introduced / Revoked 1.26 / --
Description	<p>The lowest of yields to all call dates, to put dates, or the yield to maturity. Effective YTW before taking into account cost such as currency hedging or management fee.</p> <p>Applicable to bond funds investing in bonds (including convertibles) with a fix maturity/call date. Calculation methology should be in line with the standards of the asset manager and the resulting fixure should be aligned to other publications (e.g. Factsheets).</p>		
Values	Percentage described as decimal figure, rounded to maximal 7 digits after the decimal point.		
Example	0.003 (instead of 0.3%)		

OF-ID	OFRE000360	Field Name	Average Coupon
Field Tags	Ratios and Exposures		
Field Level	Fund		Link Reference
Data Type	double		Introduced / Revoked 1.26 / --
Description	<p>A measure of the weighted coupon of the bond investments held by the fund (excluding non-coupon paying instruments such as Cash). This is is applicable to traditional bond funds.</p> <p>Calculation methology should be aligned to the standards of the asset manager and the resulting fixure should be aligned to other publications (e.g. Factsheets).</p>		
Values	Percentage described as decimal figure, rounded to maximal 7 digits after the decimal point.		
Example	0.019 (instead of 1.9%)		

OF-ID	OFRE000370	Field Name	Exposure Loss-absorbing Securities
Field Tags	Ratios and Exposures		
Field Level	Fund		Link Reference
Data Type	double		Introduced / Revoked 1.26 / --
Description	<p>A measure of the allocation that is subject to any technical loss-absorption triggers or write downs (like AT1 CoCos). Further details can be found in the Basel III requirements for total loss-absorbing capacity (TLAC). The field is applicable to bond funds.</p>		
Values	Percentage described as decimal figure, rounded to maximal 7 digits after the decimal point.		
Example	0.12 (instead of 12%)		

OF-ID	OFRE000400	Field Name	Weighted Average Maturity
Field Tags	Ratios and Exposures		
Field Level	Fund		Link Reference
Data Type	double		Introduced / Revoked 1.26 / --
Description	<p>Weighted Average Maturity (WAM) is a measure of the average length of time to maturity (in days) of all of the underlying securities in the fund weighted to reflect the relative holdings in each instrument, assuming that the maturity of a floating rate instrument is the time remaining until the next interest rate reset to the money market rate, rather than the time remaining before the principal value of the security must be repaid. In practice, WAM is used to measure the sensitivity of a money market fund to changing money market interest rates. Definitions are available from both CESR's Guidelines on a common definition of European money market funds and the EU regulation 2017/1131.</p>		
Values	Decimal figure, rounded to maximal 7 digits after the decimal point.		
Example	50.2		

OF-ID	OFRE000405	Field Name	Weighted Average Life
Field Tags	Ratios and Exposures		
Field Level	Fund		Link Reference
Data Type	double		Introduced / Revoked 1.26 / --
Description	<p>WAL (Weighted Average Life) is the weighted average of the remaining life (maturity) of each security held in a fund, meaning the time until the principal is repaid in full (disregarding interest and not discounting). Contrary to what is done in the calculation of the WAM, the calculation of the WAL for floating rate securities and structured financial instruments does not permit the use of interest rate reset dates and instead only uses a security's stated final maturity. WAL is used to measure the credit risk, as the longer the reimbursement of principal is postponed, the higher is the credit risk. WAL is also used to limit the liquidity risk. Definitions are available from both CESR's Guidelines on a common definition of European money market funds and the EU regulation 2017/1131.</p>		
Values	Decimal figure, rounded to maximal 7 digits after the decimal point.		
Example	70.6		

OF-ID	OFRE000500	Field Name	Top Ten Positions	
Field Tags	Ratios and Exposures			
Field Level	Fund			Link Reference
Data Type	string		Introduced / Revoked	1.26 / --
Description	<p>Sorted enumeration in descending order (by weight) of the 10 biggest single positions within the fund and their weight within the portfolio, sorted in descending order. In order to identify the holding, the name and the ISIN of each position should be provided (if available).</p> <ul style="list-style-type: none"> - cash-related positions (such as bank accounts and FX forwards) and hedges should be excluded - no look-through in case of funds investing in single securities and funds - look-through in case of index funds and ETFs - top ten index positions in case of synthetically replicating ETFs - top ten funds in case of pure fund of funds <p>For this breakdown, "OFRE100108 Fund Ratios And Exposures Value Type" is mandatory and should contain the name of each position. "OFRE100109 Fund Ratios And Exposures Value Type ID" must also be included if available and should contain the holding ISIN.</p> <p>Please refer to the "Fund Ratios and Exposures whitepaper (https://www.openfunds.org/knowledge/whitepapers/fund-ratios-and-exposures) for an example of the provision of this data. We would expect a table of maximal 10 rows, each with the holding name and ISIN.</p>			
Values	Up to 10 rows of positions and weights, in the format described in the File Structure section at the end of https://www.openfunds.org/knowledge/whitepapers/fund-ratios-and-exposures			
Example				

OF-ID	OFRE000520	Field Name	Country Breakdown	
Field Tags	Ratios and Exposures			
Field Level	Fund			Link Reference
Data Type	string		Introduced / Revoked	1.26 / --
Description	<p>A breakdown of the single country exposure of the fund. To ensure that the figures represent the effective exposure, the country of company headquarters/head office should be used (issuer country in case of bond funds). The two-letter ISO codes are used as country identifier. Corresponds to the "Solvency II Tripartite Template TPT Version 4.0, field 52_Issuer_country".</p> <ul style="list-style-type: none"> - country assignment should be based on country of the headquarters/head office (risk country) - two-letter ISO codes should be used for countries - cash holdings should be assigned "Cash" - if no country is applicable and the position is not cash, "Other" should be used <p>For this breakdown, "OFRE100108 Fund Ratios And Exposures Value Type" is mandatory and should contain the ISO 3166-2 code of each country represented in the portfolio.</p> <p>Please refer to the "Fund Ratios and Exposures whitepaper (https://www.openfunds.org/knowledge/whitepapers/fund-ratios-and-exposures) for an example of the provision of this data. We would expect a table of data, each with the holding country code.</p>			
Values	Rows of country ISO codes (as shown at https://www.iso.org/iso-3166-country-codes.html) and weights, in the format described in the File Structure section at the end of https://www.openfunds.org/knowledge/whitepapers/fund-ratios-and-exposures			
Example				

OF-ID	OFRE000540	Field Name	Currency Breakdown Before Share Class Hedging
Field Tags	Ratios and Exposures		
Field Level	Fund	Link Reference	
Data Type	string	Introduced / Revoked	1.26 / --
Description	<p>A breakdown of the risk currencies held by the fund before share class hedging (e.g. NAV). Active currency views implemented via derivatives (on fund level) should be considered. The related exposures are also derivable from TPT (Solvency II Tripartite Template).</p> <ul style="list-style-type: none"> - currency views implemented via derivatives (on fund level) shall be considered - three-letter ISO 4217 codes should be used for currencies - XXX should be used for "no currency" <p>For this breakdown, "OFRE100108 Fund Ratios And Exposures Value Type" is mandatory and should contain the ISO 4217 code of each currency represented in the portfolio (using XXX for "no currency" and XAU/XAG etc. for gold and other materials).</p> <p>Please refer to the "Fund Ratios and Exposures whitepaper (https://www.openfunds.org/knowledge/whitepapers/fund-ratios-and-exposures) for an example of the provision of this data. We would expect a table of maximal 10 rows, each with the holding name and ISIN.</p>		
Values	<p>Rows of three-letter currency ISO 4217 codes (as shown at https://www.currency-iso.org/en/home/tables/table-a1.html) and weights, in the format described in the File Structure section at the end of https://www.openfunds.org/knowledge/whitepapers/fund-ratios-and-exposures</p>		
Example			

OF-ID	OFRE000550	Field Name	Currency Breakdown After Share Class Hedging
Field Tags	Ratios and Exposures		
Field Level	Share Class	Link Reference	
Data Type	string	Introduced / Revoked	1.26 / --
Description	<p>A breakdown of the risk currencies held by the fund after currency hedging (as well as options etc.). For example, for a full USD hedge, the breakdown would be 100% USD. The related exposures are also derivable from TPT (Solvency II Tripartite Template).</p> <ul style="list-style-type: none"> - three-letter ISO 4217 codes should be used for currencies - XXX should be used for "no currency" <p>For this breakdown, "OFRE100108 Fund Ratios And Exposures Value Type" is mandatory and should contain the ISO 4217 code of each currency represented in the portfolio (using XXX for "no currency" and XAU/XAG etc. for gold and other materials).</p> <p>Please refer to the "Fund Ratios and Exposures whitepaper (https://www.openfunds.org/knowledge/whitepapers/fund-ratios-and-exposures) for an example of the provision of this data. We would expect a table of maximal 10 rows, each with the holding name and ISIN.</p>		
Values	<p>Rows of three-letter currency ISO 4217 codes (as shown at https://www.currency-iso.org/en/home/tables/table-a1.html) and weights, in the format described in the File Structure section at the end of https://www.openfunds.org/knowledge/whitepapers/fund-ratios-and-exposures</p>		
Example			

OF-ID	OFRE000560	Field Name	Equity Sector Breakdown	
Field Tags	Ratios and Exposures			
Field Level	Fund			Link Reference
Data Type	string		Introduced / Revoked	1.26 / --
Description	<p>A breakdown of the effective sector exposure of the fund (delta-adjusted), applicable to equity funds only. ABS should include sub asset classes such as MBS (Mortgage Backed Securities). Corporate covered bonds (e.g. Swiss or German Pfandbriefe) should be assigned to the Financials sector.</p> <p>For this breakdown, "OFRE100108 Fund Ratios And Exposures Value Type" is mandatory and should contain the name of each sector represented in the portfolio, from the following list: "Communication Services" / "Consumer Discretionary" / "Consumer Staples" / "Energy" / "Financials" / "Health Care" / "Industrials" / "Technology" / "Materials" / "Real Estate" / "Utilities" / "Cash" / "Other"</p> <p>To provide a secondary confirmation of the sector, "OFRE100109 Fund Ratios And Exposures Value Type ID" may also be provided (optionally) and the following codes should be used, corresponding to the names above: "COMM" / "COND" / "CONS" / "ENER" / "FINA" / "HLTC" / "INDS" / "TECH" / "MTRL" / "REAL" / "UTIL" / "CASH" / "OTHR"</p> <p>Please refer to the "Fund Ratios and Exposures whitepaper (https://www.openfunds.org/knowledge/whitepapers/fund-ratios-and-exposures) for an example of the provision of this data. We would expect a table of maximal 10 rows, each with the holding name and ISIN.</p>			
Values	Rows of sector names (as shown in the field description) and weights, in the format described in the File Structure section at the end of https://www.openfunds.org/knowledge/whitepapers/fund-ratios-and-exposures			
Example				

OF-ID	OFRE000565	Field Name	Bond Sector Breakdown	
Field Tags	Ratios and Exposures			
Field Level	Fund			Link Reference
Data Type	string		Introduced / Revoked	1.26 / --
Description	<p>A breakdown of the effective sector exposure of the fund (delta-adjusted), applicable to bond funds only. ABS should include sub asset classes such as MBS (Mortgage Backed Securities). Corporate covered bonds (e.g. Swiss or German Pfandbriefe) should be assigned to the Financials sector.</p> <p>For this breakdown, "OFRE100108 Fund Ratios And Exposures Value Type" is mandatory and should contain the name of each sector represented in the portfolio, from the following list: "Communication Services" / "Consumer Discretionary" / "Consumer Staples" / "Energy" / "Financials" / "Health Care" / "Industrials" / "Technology" / "Materials" / "Real Estate" / "Utilities" / "Government" / "Government-Related Regional and Local" / "Government-Related Development Bank and Supranational" / "ABS (Asset Backed Securities)" / "Cash" / "Other"</p> <p>To provide a secondary confirmation of the sector, "OFRE100109 Fund Ratios And Exposures Value Type ID" may also be provided (optionally) and the following codes should be used, corresponding to the names above: "COMM" / "COND" / "CONS" / "ENER" / "FINA" / "HLTC" / "INDS" / "TECH" / "MTRL" / "REAL" / "UTIL" / "GOVN" / "GOVR" / "GOVB" / "MBSE" / "CASH" / "OTHR"</p> <p>Please refer to the "Fund Ratios and Exposures whitepaper (https://www.openfunds.org/knowledge/whitepapers/fund-ratios-and-exposures) for an example of the provision of this data. We would expect a table of maximal 10 rows, each with the holding name and ISIN.</p>			
Values	Rows of sector names (as shown in the field description) and weights, in the format described in the File Structure section at the end of https://www.openfunds.org/knowledge/whitepapers/fund-ratios-and-exposures			
Example				

OF-ID	OFRE000570	Field Name	Market Cap Breakdown	
Field Tags	Ratios and Exposures			
Field Level	Fund			Link Reference
Data Type	string		Introduced / Revoked	1.26 / --
Description	<p>Applicable to equity funds. A breakdown of the market capitalization of the underlying equity exposure (excluding cash and other positions). If possible, the methodology/thresholds of the benchmark provider of the fund (defined in field "OFST023200 Benchmark") should be used to define Large, Mid and Small Caps. If the fund does not have a benchmark, the categories are based on standards applicable to the equity market(s) that the fund is invested in. Major index providers covering the local markets may also provide further guidance on the classification.</p> <p>For the Swiss Market, the index structure of the Swiss Performance Index (SPI®) provided by © SIX Group could be used. The index is divided into the sub-indices SPI® Large, SPI® Mid and SPI® Small. Further details can be found in the SPI Family Factsheet .</p> <p>For this breakdown, "OFRE100108 Fund Ratios And Exposures Value Type" is mandatory and should contain the name of each capitalisation bracket represented in the portfolio, from the following list: "Large Cap" / "Mid Cap" / "Small Cap" / "Cash" / "Other" To provide a secondary confirmation of the capitalisation bracket, "OFRE100109 Fund Ratios And Exposures Value Type ID" may also be provided (optionally) and the following codes should be used, corresponding to the names above: "LCAP" / "MCAP" / "SCAP" / "CASH" / "OTHR"</p> <p>Please refer to the "Fund Ratios and Exposures whitepaper (https://www.openfunds.org/knowledge/whitepapers/fund-ratios-and-exposures) for an example of the provision of this data. We would expect a table of maximal 10 rows, each with the holding name and ISIN.</p>			
Values	Rows of market capitalisation categories (as shown in the field description) and weights, in the format described in the File Structure section at the end of https://www.openfunds.org/knowledge/whitepapers/fund-ratios-and-exposures			
Example				

OF-ID	OFRE000580	Field Name	Credit Rating Breakdown
Field Tags	Ratios and Exposures		
Field Level	Fund		Link Reference
Data Type	string		Introduced / Revoked 1.26 / --
Description	<p>Applicable to fixed income funds. A breakdown of the exposure per rating category. Please refer to the field "OFRE000310 Instrument Credit Quality Methodology" if a single bond is rated by more than one agency. The related exposures are also derivable from TPT (Solvency II Tripartite Template). TPT uses the "EU Regulation (Solvency II)" methodology to aggregate ratings.</p> <p>For this breakdown, "OFRE100108 Fund Ratios And Exposures Value Type" is mandatory and should contain the name of each rating represented in the portfolio, from the following list: AAA / AA+ / AA / AA- / A+ / A / A- / BBB+ / BBB / BBB- / BB+ / BB / BB- / B+ / B / B- / CCC+ / CCC / CCC- / CC+ / CC / CC- / C+ / C / C- / D / Not Rated / Cash / Other</p> <p>Please refer to the "Fund Ratios and Exposures whitepaper (https://www.openfunds.org/knowledge/whitepapers/fund-ratios-and-exposures) for an example of the provision of this data. We would expect a table of maximal 10 rows, each with the holding name and ISIN.</p>		
Values	Rows of credit rating categories (as shown in the field description) and weights, in the format described in the File Structure section at the end of https://www.openfunds.org/knowledge/whitepapers/fund-ratios-and-exposures		
Example			

OF-ID	OFRE000590	Field Name	Maturity Breakdown
Field Tags	Ratios and Exposures		
Field Level	Fund		Link Reference
Data Type	string		Introduced / Revoked 1.26 / --
Description	<p>A breakdown of the effective maturities of the underlying investments in the fund. Different maturity periods should be used for bond and money market funds. In case of callable assets, the first call date should be used.</p> <p>For this breakdown, "OFRE100108 Fund Ratios And Exposures Value Type" is mandatory and should contain the name of each maturity bracket represented in the portfolio, from the following lists:</p> <p>Fixed Income Funds: 0-1y / 1-2y / 2-3y / 3-4y / 4-5y / 5-6y / 6-7y / 7-8y / 8-9y / 9-10y / 10-15y / 15-20y / 20-25y / 25-30y / >30y / Cash / Other</p> <p>Money Market Funds: Overnight / 0-1w / 1-4w / 1-2m / 2-3m / 3-4m / 4-5m / 5-6m / 6-7m / 7-8m / 8-9m / 9-10m / 10-11m / 11-12m / >12m / Cash / Other</p> <p>Please refer to the "Fund Ratios and Exposures whitepaper (https://www.openfunds.org/knowledge/whitepapers/fund-ratios-and-exposures) for an example of the provision of this data. We would expect a table of maximal 10 rows, each with the holding name and ISIN.</p>		
Values	Rows of maturity categories (as shown in the field description) and weights, in the format described in the File Structure section at the end of https://www.openfunds.org/knowledge/whitepapers/fund-ratios-and-exposures		
Example			

OF-ID	OFRE100000	Field Name	Fund Ratios And Exposures Valuation Date
Field Tags	Ratios and Exposures		
Field Level	Fund		Link Reference
Data Type	date		Introduced / Revoked 1.26 / --
Description	<p>The valuation date relevant to the fund ratio/exposure. Fund Ratios and Exposures are typically based on month-end valuations that are specified per share class. For money market funds, some dates may not be month-end for regulatory reasons.</p> <p>The effective distributions of distributing share classes (Annual Distribution at Financial Year End / Annual Distribution Yield at Financial Year End) may be delivered on an annual basis, based on the fiscal year of the fund.</p>		
Values	YYYY-MM-DD		
Example	2020-05-28		

OF-ID	OFRE100100	Field Name	Fund Ratios And Exposures Data Type
Field Tags	Ratios and Exposures		
Field Level	Fund	Link Reference	
Data Type	string	Introduced / Revoked	1.26 / --
Description	The openfunds identifier (OF-ID) for the ratio/exposure openfunds data being displayed.		
Values	10 digit alphanumeric OF-ID code, consisting of the letters OFRE followed by 6 numbers		
Example	OFRE000590		

OF-ID	OFRE100105	Field Name	Fund Ratios And Exposures Field Name
Field Tags	Ratios and Exposures		
Field Level	Fund	Link Reference	OFRE100100
Data Type	string	Introduced / Revoked	1.26 / --
Description	The field name of the ratio/exposure openfunds data being displayed. This field is optional, as it is linked to "OFRE100100 Fund Ratios And Exposures Data Type" and can be assumed based on this value.		
Values	openfunds field name		
Example	Maturity Breakdown		

OF-ID	OFRE100108	Field Name	Fund Ratios And Exposures Value Type
Field Tags	Ratios and Exposures		
Field Level	Fund	Link Reference	
Data Type	string	Introduced / Revoked	1.26 / --
Description	For breakdowns, the name or code representing the Fund Ratios And Exposures Value Type, if relevant. For example, for "OFRE000520 Country Breakdown" this would be the ISO-3166 2-letter country code. This is not relevant to all Fund Ratios And Exposures Value Types but is a mandatory requirement whenever the "OFRE100100 Fund Ratios And Exposures Data Type" can have more than one row (breakdowns).		
Values	The name or code relevant to the breakdown value type		
Example	FR		

OF-ID	OFRE100109	Field Name	Fund Ratios And Exposures Value Type ID
Field Tags	Ratios and Exposures		
Field Level	Fund	Link Reference	OFRE100108
Data Type	string	Introduced / Revoked	1.26 / --
Description	<p>For breakdowns, the ID representing the Fund Ratios And Exposures Value Type, if relevant. For example, for "OFRE000500 Top Ten Positions" this would be the ISIN of the holding. This is not relevant to all Fund Ratios And Exposures Value Types and is an optional field, which should be used in concert with "OFRE100108 Fund Ratios And Exposures Value Type". This field must be provided for "OFRE000500 Top Ten Positions" if available as it assists in the correct identification of the position.</p> <p>When used for breakdowns where the primary identifier is a name rather than a code (e.g. "OFRE000560 Sector Breakdown") this can help avoid issues caused by spelling mistakes in the segment name.</p>		
Values	The name of the breakdown value type		
Example	HLTC		

OF-ID	OFRE100110	Field Name	Fund Ratios And Exposures Value
Field Tags	Ratios and Exposures		
Field Level	Fund	Link Reference	
Data Type	double	Introduced / Revoked	1.26 / --
Description	<p>The value of the Fund Ratios And Exposures Value Type. For example, for "OFRE000520 Country Breakdown" this would be the numerical proportion of that breakdown component.</p>		
Values	Integer, percentage, or decimal figure, rounded to maximal 7 digits after the decimal point		
Example	0.258 (instead of 25.8%)		