

# DERIVATIVES SERVICE BUREAU (DSB) LTD

## Contract Specification

### UPI Enumeration Definition

#### Version I

Date	Status	Version	Revision Details
02 Aug 2022	Draft	I	Initial Version

# I. Introduction

This document provides the user with the details of an enumeration set used within the UPI Service.

## I.1 Input Data Source

This section provides the exact reference or source of the enumeration values.

Enumeration	Source	Version
Contract Specification	<a href="#">FpML (Matrix Term Scheme)</a>	Latest version

## I.2 JSON Codesets

There is no published JSON Codeset for this enumeration.

## I.3 Impacted Product Templates

The enumeration values defined in this document depend on the product.

The following table presents the impacted products that make use of the enumeration list.

Asset Class	Instrument Type	Product	Enumeration	Allowed Input
Credit	Swap	Corporate	Corporate	Single
Credit	Swap	Municipal	Municipal	Single
Credit	Swap	Sovereign	Sovereign	Single
Credit	Swap	Non-Standard	Full Contract Specifications	Single

## 2. Sovereign Contract Specification

This enumerated list is used by Credit.Swap.Sovereign.

Enumerated List	Value Elaboration
AsiaSovereign	Matrix Transaction Type of ASIA SOVEREIGN.
AustraliaSovereign	Matrix Transaction Type of AUSTRALIA SOVEREIGN.
EmergingEuropeanAndMiddleEasternSovereign	Matrix Transaction Type of EMERGING EUROPEAN AND MIDDLE EASTERN SOVEREIGN.
JapanSovereign	Matrix Transaction Type of JAPAN SOVEREIGN.
LatinAmericaSovereign	Matrix Transaction Type of LATIN AMERICA SOVEREIGN.
NewZealandSovereign	Matrix Transaction Type of NEW ZEALAND SOVEREIGN.
SingaporeSovereign	Matrix Transaction Type of SINGAPORE SOVEREIGN.
StandardAsiaSovereign	Matrix Transaction Type of STANDARD ASIA SOVEREIGN.
StandardAustraliaSovereign	Matrix Transaction Type of STANDARD AUSTRALIA SOVEREIGN.
StandardEmergingEuropeanAndMiddleEasternSovereign	Matrix Transaction Type of STANDARD EMERGING EUROPEAN AND MIDDLE EASTERN SOVEREIGN.
StandardJapanSovereign	Matrix Transaction Type of STANDARD JAPAN SOVEREIGN.
StandardLatinAmericaSovereign	Matrix Transaction Type of STANDARD LATIN AMERICA SOVEREIGN.
StandardNewZealandSovereign	Matrix Transaction Type of STANDARD NEW ZEALAND SOVEREIGN.
StandardSingaporeSovereign	Matrix Transaction Type of STANDARD SINGAPORE SOVEREIGN.
StandardWesternEuropeanSovereign	Matrix Transaction Type of STANDARD WESTERN EUROPEAN SOVEREIGN.
SukukSovereign	Matrix Transaction Type of SUKUK SOVEREIGN.
WesternEuropeanSovereign	Matrix Transaction Type of WESTERN EUROPEAN SOVEREIGN.

### 3. Corporate Contract Specification

This enumerated list is used by Credit.Swap.Corporate.

Enumerated List	Value Elaboration
<b>AsiaCorporate</b>	Matrix Transaction Type of ASIA CORPORATE.
<b>AsiaFinancialCorporate</b>	Matrix Transaction Type of ASIA FINANCIAL CORPORATE.
<b>AustraliaCorporate</b>	Matrix Transaction Type of AUSTRALIA CORPORATE.
<b>AustraliaFinancialCorporate</b>	Matrix Transaction Type of AUSTRALIA FINANCIAL CORPORATE.
<b>EmergingEuropeanCorporate</b>	Matrix Transaction Type of EMERGING EUROPEAN CORPORATE.
<b>EmergingEuropeanCorporateLPN</b>	Matrix Transaction Type of EMERGING EUROPEAN CORPORATE LPN.
<b>EmergingEuropeanFinancialCorporate</b>	Matrix Transaction Type of EMERGING EUROPEAN FINANCIAL CORPORATE.
<b>EmergingEuropeanFinancialCorporateLPN</b>	Matrix Transaction Type of EMERGING EUROPEAN FINANCIAL CORPORATE LPN.
<b>EuropeanCoCoFinancialCorporate</b>	Matrix Transaction Type of EUROPEAN COCO FINANCIAL CORPORATE.
<b>EuropeanCorporate</b>	Matrix Transaction Type of EUROPEAN CORPORATE.
<b>EuropeanFinancialCorporate</b>	Matrix Transaction Type of EUROPEAN FINANCIAL CORPORATE.
<b>EuropeanLimitedRecourseCorporate</b>	Matrix Transaction Type of EUROPEAN LIMITED RECOURSE CORPORATE.
<b>EuropeanSeniorNonPreferredFinancialCorporate</b>	Matrix Transaction Type of EUROPEAN SENIOR NON PREFERRED FINANCIAL CORPORATE.
<b>JapanCorporate</b>	Matrix Transaction Type of JAPAN CORPORATE.
<b>JapanFinancialCorporate</b>	Matrix Transaction Type of JAPAN FINANCIAL CORPORATE.
<b>LatinAmericaCorporate</b>	Matrix Transaction Type of LATIN AMERICA CORPORATE.
<b>LatinAmericaCorporateBond</b>	Matrix Transaction Type of LATIN AMERICA CORPORATE B.
<b>LatinAmericaCorporateBondOrLoan</b>	Matrix Transaction Type of LATIN AMERICA CORPORATE BL.
<b>LatinAmericaFinancialCorporateBond</b>	Matrix Transaction Type of LATIN AMERICA FINANCIAL CORPORATE B.
<b>LatinAmericaFinancialCorporateBondOrLoan</b>	Matrix Transaction Type of LATIN AMERICA FINANCIAL CORPORATE BL.
<b>NewZealandCorporate</b>	Matrix Transaction Type of NEW ZEALAND CORPORATE.
<b>NewZealandFinancialCorporate</b>	Matrix Transaction Type of NEW ZEALAND FINANCIAL CORPORATE.
<b>NorthAmericanCorporate</b>	Matrix Transaction Type of NORTH AMERICAN CORPORATE.
<b>NorthAmericanFinancialCorporate</b>	Matrix Transaction Type of NORTH AMERICAN FINANCIAL CORPORATE.

<b>SingaporeCorporate</b>	Matrix Transaction Type of SINGAPORE CORPORATE.
<b>SingaporeFinancialCorporate</b>	Matrix Transaction Type of SINGAPORE FINANCIAL CORPORATE.
<b>StandardAsiaCorporate</b>	Matrix Transaction Type of STANDARD ASIA CORPORATE.
<b>StandardAsiaFinancialCorporate</b>	Matrix Transaction Type of STANDARD ASIA FINANCIAL CORPORATE.
<b>StandardAustraliaCorporate</b>	Matrix Transaction Type of STANDARD AUSTRALIA CORPORATE.
<b>StandardAustraliaFinancialCorporate</b>	Matrix Transaction Type of STANDARD AUSTRALIA FINANCIAL CORPORATE.
<b>StandardEmergingEuropeanCorporate</b>	Matrix Transaction Type of STANDARD EMERGING EUROPEAN CORPORATE.
<b>StandardEmergingEuropeanCorporateLPN</b>	Matrix Transaction Type of STANDARD EMERGING EUROPEAN CORPORATE LPN.
<b>StandardEmergingEuropeanFinancialCorporate</b>	Matrix Transaction Type of STANDARD EMERGING EUROPEAN FINANCIAL CORPORATE.
<b>StandardEmergingEuropeanFinancialCorporateLPN</b>	Matrix Transaction Type of STANDARD EMERGING EUROPEAN FINANCIAL CORPORATE LPN.
<b>StandardEuropeanCoCoFinancialCorporate</b>	Matrix Transaction Type of STANDARD EUROPEAN COCO FINANCIAL CORPORATE.
<b>StandardEuropeanCorporate</b>	Matrix Transaction Type of STANDARD EUROPEAN CORPORATE.
<b>StandardEuropeanFinancialCorporate</b>	Matrix Transaction Type of STANDARD EUROPEAN FINANCIAL CORPORATE.
<b>StandardEuropeanLimitedRecourseCorporate</b>	Matrix Transaction Type of STANDARD EUROPEAN LIMITED RECOURSE CORPORATE.
<b>StandardEuropeanSeniorNonPreferredFinancialCorporate</b>	Matrix Transaction Type of STANDARD EUROPEAN SENIOR NON PREFERRED FINANCIAL CORPORATE.
<b>StandardJapanCorporate</b>	Matrix Transaction Type of STANDARD JAPAN CORPORATE.
<b>StandardJapanFinancialCorporate</b>	Matrix Transaction Type of STANDARD JAPAN FINANCIAL CORPORATE.
<b>StandardLatinAmericaCorporateBond</b>	Matrix Transaction Type of STANDARD LATIN AMERICA CORPORATE B.
<b>StandardLatinAmericaCorporateBondOrLoan</b>	Matrix Transaction Type of STANDARD LATIN AMERICA CORPORATE BL.
<b>StandardLatinAmericaFinancialCorporateBond</b>	Matrix Transaction Type of STANDARD LATIN AMERICA FINANCIAL CORPORATE B.
<b>StandardLatinAmericaFinancialCorporateBondOrLoan</b>	Matrix Transaction Type of STANDARD LATIN AMERICA FINANCIAL CORPORATE BL.
<b>StandardNewZealandCorporate</b>	Matrix Transaction Type of STANDARD NEW ZEALAND CORPORATE.
<b>StandardNewZealandFinancialCorporate</b>	Matrix Transaction Type of STANDARD NEW ZEALAND FINANCIAL CORPORATE.
<b>StandardNorthAmericanCorporate</b>	Matrix Transaction Type of STANDARD NORTH AMERICAN CORPORATE.

<b>StandardNorthAmericanFinancialCorporate</b>	Matrix Transaction Type of STANDARD NORTH AMERICAN FINANCIAL CORPORATE.
<b>StandardSingaporeCorporate</b>	Matrix Transaction Type of STANDARD SINGAPORE CORPORATE.
<b>StandardSingaporeFinancialCorporate</b>	Matrix Transaction Type of STANDARD SINGAPORE FINANCIAL CORPORATE.
<b>StandardSubordinatedEuropeanInsuranceCorporate</b>	Transaction Type of STANDARD SUBORDINATED EUROPEAN INSURANCE CORPORATE.
<b>StandardSukukFinancialCorporate</b>	Matrix Transaction Type of STANDARD SUKUK FINANCIAL CORPORATE.
<b>SubordinatedEuropeanInsuranceCorporate</b>	Matrix Transaction Type of SUBORDINATED EUROPEAN INSURANCE CORPORATE.
<b>SukukCorporate</b>	Matrix Transaction Type of SUKUK CORPORATE.
<b>SukukFinancialCorporate</b>	Matrix Transaction Type of SUKUK FINANCIAL CORPORATE.

## 4. Municipal (Local) Contract Specification

This enumerated list is used by Credit.Swap.Municipal.

Enumerated List	Value Elaboration
StandardUSMunicipalFullFaithAndCredit	Matrix Transaction Type of STANDARD U.S. MUNICIPAL FULL FAITH AND CREDIT.
StandardUSMunicipalGeneralFund	Matrix Transaction Type of STANDARD U.S. MUNICIPAL GENERAL FUND.
StandardUSMunicipalRevenue	Matrix Transaction Type of STANDARD U.S. MUNICIPAL REVENUE.
USMunicipalFullFaithAndCredit	Matrix Transaction Type of U.S. MUNICIPAL FULL FAITH AND CREDIT.
USMunicipalGeneralFund	Matrix Transaction Type of U.S. MUNICIPAL GENERAL FUND.
USMunicipalRevenue	Matrix Transaction Type of U.S. MUNICIPAL REVENUE.



## 5. Full Contract Specification

This enumerated list is used by Credit.Swap.Non\_Standard.

Enumerated List	Value Elaboration
<b>AsiaCorporate</b>	Matrix Transaction Type of ASIA CORPORATE.
<b>AsiaFinancialCorporate</b>	Matrix Transaction Type of ASIA FINANCIAL CORPORATE.
<b>AsiaSovereign</b>	Matrix Transaction Type of ASIA SOVEREIGN.
<b>AustraliaCorporate</b>	Matrix Transaction Type of AUSTRALIA CORPORATE.
<b>AustraliaFinancialCorporate</b>	Matrix Transaction Type of AUSTRALIA FINANCIAL CORPORATE.
<b>AustraliaSovereign</b>	Matrix Transaction Type of AUSTRALIA SOVEREIGN.
<b>EmergingEuropeanAndMiddleEasternSovereign</b>	Matrix Transaction Type of EMERGING EUROPEAN AND MIDDLE EASTERN SOVEREIGN.
<b>EmergingEuropeanCorporate</b>	Matrix Transaction Type of EMERGING EUROPEAN CORPORATE.
<b>EmergingEuropeanCorporateLPN</b>	Matrix Transaction Type of EMERGING EUROPEAN CORPORATE LPN.
<b>EmergingEuropeanFinancialCorporate</b>	Matrix Transaction Type of EMERGING EUROPEAN FINANCIAL CORPORATE.
<b>EmergingEuropeanFinancialCorporateLPN</b>	Matrix Transaction Type of EMERGING EUROPEAN FINANCIAL CORPORATE LPN.
<b>EuropeanCoCoFinancialCorporate</b>	Matrix Transaction Type of EUROPEAN COCO FINANCIAL CORPORATE.
<b>EuropeanCorporate</b>	Matrix Transaction Type of EUROPEAN CORPORATE.
<b>EuropeanFinancialCorporate</b>	Matrix Transaction Type of EUROPEAN FINANCIAL CORPORATE.
<b>EuropeanLimitedRecourseCorporate</b>	Matrix Transaction Type of EUROPEAN LIMITED RECOURSE CORPORATE.
<b>EuropeanSeniorNonPreferredFinancialCorporate</b>	Matrix Transaction Type of EUROPEAN SENIOR NON PREFERRED FINANCIAL CORPORATE.
<b>JapanCorporate</b>	Matrix Transaction Type of JAPAN CORPORATE.
<b>JapanFinancialCorporate</b>	Matrix Transaction Type of JAPAN FINANCIAL CORPORATE.
<b>JapanSovereign</b>	Matrix Transaction Type of JAPAN SOVEREIGN.
<b>LatinAmericaCorporate</b>	Matrix Transaction Type of LATIN AMERICA CORPORATE.
<b>LatinAmericaCorporateBond</b>	Matrix Transaction Type of LATIN AMERICA CORPORATE B.
<b>LatinAmericaCorporateBondOrLoan</b>	Matrix Transaction Type of LATIN AMERICA CORPORATE BL.
<b>LatinAmericaFinancialCorporateBond</b>	Matrix Transaction Type of LATIN AMERICA FINANCIAL CORPORATE B.
<b>LatinAmericaFinancialCorporateBondOrLoan</b>	Matrix Transaction Type of LATIN AMERICA FINANCIAL CORPORATE BL.

<b>LatinAmericaSovereign</b>	Matrix Transaction Type of LATIN AMERICA SOVEREIGN.
<b>NewZealandCorporate</b>	Matrix Transaction Type of NEW ZEALAND CORPORATE.
<b>NewZealandFinancialCorporate</b>	Matrix Transaction Type of NEW ZEALAND FINANCIAL CORPORATE.
<b>NewZealandSovereign</b>	Matrix Transaction Type of NEW ZEALAND SOVEREIGN.
<b>NorthAmericanCorporate</b>	Matrix Transaction Type of NORTH AMERICAN CORPORATE.
<b>NorthAmericanFinancialCorporate</b>	Matrix Transaction Type of NORTH AMERICAN FINANCIAL CORPORATE.
<b>SingaporeCorporate</b>	Matrix Transaction Type of SINGAPORE CORPORATE.
<b>SingaporeFinancialCorporate</b>	Matrix Transaction Type of SINGAPORE FINANCIAL CORPORATE.
<b>SingaporeSovereign</b>	Matrix Transaction Type of SINGAPORE SOVEREIGN.
<b>StandardAsiaCorporate</b>	Matrix Transaction Type of STANDARD ASIA CORPORATE.
<b>StandardAsiaFinancialCorporate</b>	Matrix Transaction Type of STANDARD ASIA FINANCIAL CORPORATE.
<b>StandardAsiaSovereign</b>	Matrix Transaction Type of STANDARD ASIA SOVEREIGN.
<b>StandardAustraliaCorporate</b>	Matrix Transaction Type of STANDARD AUSTRALIA CORPORATE.
<b>StandardAustraliaFinancialCorporate</b>	Matrix Transaction Type of STANDARD AUSTRALIA FINANCIAL CORPORATE.
<b>StandardAustraliaSovereign</b>	Matrix Transaction Type of STANDARD AUSTRALIA SOVEREIGN.
<b>StandardEmergingEuropeanAndMiddleEasternSovereign</b>	Matrix Transaction Type of STANDARD EMERGING EUROPEAN AND MIDDLE EASTERN SOVEREIGN.
<b>StandardEmergingEuropeanCorporate</b>	Matrix Transaction Type of STANDARD EMERGING EUROPEAN CORPORATE.
<b>StandardEmergingEuropeanCorporateLPN</b>	Matrix Transaction Type of STANDARD EMERGING EUROPEAN CORPORATE LPN.
<b>StandardEmergingEuropeanFinancialCorporate</b>	Matrix Transaction Type of STANDARD EMERGING EUROPEAN FINANCIAL CORPORATE.
<b>StandardEmergingEuropeanFinancialCorporateLPN</b>	Matrix Transaction Type of STANDARD EMERGING EUROPEAN FINANCIAL CORPORATE LPN.
<b>StandardEuropeanCoCoFinancialCorporate</b>	Matrix Transaction Type of STANDARD EUROPEAN COCO FINANCIAL CORPORATE.
<b>StandardEuropeanCorporate</b>	Matrix Transaction Type of STANDARD EUROPEAN CORPORATE.
<b>StandardEuropeanFinancialCorporate</b>	Matrix Transaction Type of STANDARD EUROPEAN FINANCIAL CORPORATE.
<b>StandardEuropeanLimitedRecourseCorporate</b>	Matrix Transaction Type of STANDARD EUROPEAN LIMITED RECOURSE CORPORATE.
<b>StandardEuropeanSeniorNonPreferredFinancialCorporate</b>	Matrix Transaction Type of STANDARD EUROPEAN SENIOR NON PREFERRED FINANCIAL CORPORATE.

<b>StandardJapanCorporate</b>	Matrix Transaction Type of STANDARD JAPAN CORPORATE.
<b>StandardJapanFinancialCorporate</b>	Matrix Transaction Type of STANDARD JAPAN FINANCIAL CORPORATE.
<b>StandardJapanSovereign</b>	Matrix Transaction Type of STANDARD JAPAN SOVEREIGN.
<b>StandardLatinAmericaCorporateBond</b>	Matrix Transaction Type of STANDARD LATIN AMERICA CORPORATE B.
<b>StandardLatinAmericaCorporateBondOrLoan</b>	Matrix Transaction Type of STANDARD LATIN AMERICA CORPORATE BL.
<b>StandardLatinAmericaFinancialCorporateBond</b>	Matrix Transaction Type of STANDARD LATIN AMERICA FINANCIAL CORPORATE B.
<b>StandardLatinAmericaFinancialCorporateBondOr Loan</b>	Matrix Transaction Type of STANDARD LATIN AMERICA FINANCIAL CORPORATE BL.
<b>StandardLatinAmericaSovereign</b>	Matrix Transaction Type of STANDARD LATIN AMERICA SOVEREIGN.
<b>StandardNewZealandCorporate</b>	Matrix Transaction Type of STANDARD NEW ZEALAND CORPORATE.
<b>StandardNewZealandFinancialCorporate</b>	Matrix Transaction Type of STANDARD NEW ZEALAND FINANCIAL CORPORATE.
<b>StandardNewZealandSovereign</b>	Matrix Transaction Type of STANDARD NEW ZEALAND SOVEREIGN.
<b>StandardNorthAmericanCorporate</b>	Matrix Transaction Type of STANDARD NORTH AMERICAN CORPORATE.
<b>StandardNorthAmericanFinancialCorporate</b>	Matrix Transaction Type of STANDARD NORTH AMERICAN FINANCIAL CORPORATE.
<b>StandardSingaporeCorporate</b>	Matrix Transaction Type of STANDARD SINGAPORE CORPORATE.
<b>StandardSingaporeFinancialCorporate</b>	Matrix Transaction Type of STANDARD SINGAPORE FINANCIAL CORPORATE.
<b>StandardSingaporeSovereign</b>	Matrix Transaction Type of STANDARD SINGAPORE SOVEREIGN.
<b>StandardSubordinatedEuropeanInsuranceCorporate</b>	Transaction Type of STANDARD SUBORDINATED EUROPEAN INSURANCE CORPORATE.
<b>StandardSukukFinancialCorporate</b>	Matrix Transaction Type of STANDARD SUKUK FINANCIAL CORPORATE.
<b>StandardUSMunicipalFullFaithAndCredit</b>	Matrix Transaction Type of STANDARD U.S. MUNICIPAL FULL FAITH AND CREDIT.
<b>StandardUSMunicipalGeneralFund</b>	Matrix Transaction Type of STANDARD U.S. MUNICIPAL GENERAL FUND.
<b>StandardUSMunicipalRevenue</b>	Matrix Transaction Type of STANDARD U.S. MUNICIPAL REVENUE.
<b>StandardWesternEuropeanSovereign</b>	Matrix Transaction Type of STANDARD WESTERN EUROPEAN SOVEREIGN.
<b>SubordinatedEuropeanInsuranceCorporate</b>	Matrix Transaction Type of SUBORDINATED EUROPEAN INSURANCE CORPORATE.
<b>SukukCorporate</b>	Matrix Transaction Type of SUKUK CORPORATE.
<b>SukukFinancialCorporate</b>	Matrix Transaction Type of SUKUK FINANCIAL CORPORATE.

<b>SukukSovereign</b>	Matrix Transaction Type of SUKUK SOVEREIGN.
<b>USMunicipalFullFaithAndCredit</b>	Matrix Transaction Type of U.S. MUNICIPAL FULL FAITH AND CREDIT.
<b>USMunicipalGeneralFund</b>	Matrix Transaction Type of U.S. MUNICIPAL GENERAL FUND.
<b>USMunicipalRevenue</b>	Matrix Transaction Type of U.S. MUNICIPAL REVENUE.
<b>WesternEuropeanSovereign</b>	Matrix Transaction Type of WESTERN EUROPEAN SOVEREIGN.

## 6. Supplementary Information

### 6.1 Best Practice Guidelines

No Best Practice Guideline is provided for this product.

### 6.2 Additional Comments

- The DSB has sourced the list of Contract Specification from FpML, specifically the following schema:

<http://www.fpml.org/coding-scheme/credit-matrix-transaction-type>

The DSB is aligned with the FpML change process and cannot independently amend or add to the dataset. The DSB will work with industry and the index provider in the pursuit of enhancing the source enumerations in a timely fashion such that all required indices are represented.

The addition of new indices to the JSON schemas maintained by the DSB are subject to the Change and Challenge process policy to be published by the DSB.