



Derivatives Service Bureau

Equity Index

UPI Enumeration Definition

Version 3

Date	Status	Version	Revision Details
07 Sept 2022	Draft	1	Initial Version
08 Feb 2023	Draft	2	Update Underlier ID Source
14 Jul 2023	Draft	3	Update codeset name

1 INTRODUCTION

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

1.1 Input Data Source

This section provides the exact reference or source of the underlier input values.

Underlier Type	Underlier ID Source	Source	Version
Equity Index	EQIDX	ESMA TTC	Latest version

1.2 JSON Codesets

This section provides the JSON codeset name of the underlier input values.

Underlier Type	Codeset Name	Last Modified Date
Equity Index	EquityIndex.json	2022-04-27

1.3 Impacted Product Templates

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

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

Asset Class	Instrument Type	Product	Underlier Type	Underlier ID Source	Allowed Input
Equity	Swap	Price_Return_Basic_Performance_Single_Index	Equity Index	EQIDX	Single
Equity	Swap	Parameter_Return_Dividend_Single_Index	Equity Index	EQIDX	Single
Equity	Swap	Parameter_Return_Variance_Single_Index	Equity Index	EQIDX	Single
Equity	Swap	Parameter_Return_Volatility_Single_Index	Equity Index	EQIDX	Single
Equity	Swap	Price_Return_Basic_Performance_Single_Index_CFD	Equity Index	EQIDX	Single
Equity	Swap	Portfolio_Swap_Single_Index	Equity Index	EQIDX	Single
Equity	Swap	Price_Return_Basic_Performance_Basket_CFD	Not applicable	-	Basket
Equity	Swap	Parameter_Return_Volatility_Basket	Not applicable	-	Basket
Equity	Swap	Price_Return_Basic_Performance_Basket	Not applicable	-	Basket
Equity	Swap	Price_Return_Dividend_Basket	Not applicable	-	Basket
Equity	Swap	Parameter_Return_Variance_Basket	Not applicable	-	Basket
Equity	Swap	Portfolio_Swap	Not applicable	-	Basket
Equity	Swap	Non_Standard	Equity Index	EQIDX	Single/Basket
Equity	Forward	Price_Return_Basic_Performance_Single_Index_CFD	Equity Index	EQIDX	Single
Equity	Forward	Price_Return_Basic_Performance_Basket_CFD	Not applicable	-	Basket
Equity	Forward	Price_Return_Basic_Performance_Single_Index	Equity Index	EQIDX	Single

Asset Class	Instrument Type	Product	Underlier Type	Underlier ID Source	Allowed Input
Equity	Forward	Price_Return_Basic_Performance_Basket	Not applicable	-	Basket
Equity	Forward	Non_Standard	Equity Index	EQIDX	Single/Basket
Equity	Option	Single_Index	Equity Index	EQIDX	Single
Equity	Option	Basket	Not applicable	-	Basket
Equity	Option	Non_Standard	Equity Index	EQIDX	Single/Basket
Other	Forward	Non_Standard	Equity Index	EQIDX	Single/Basket
Other	Swap	Non_Standard	Equity Index	EQIDX	Single/Basket
Other	Option	Non_Standard	Equity Index	EQIDX	Single/Basket
Other	Other	Non_Standard	Equity Index	EQIDX	Single/Basket

2 ENUMERATION LISTS

2.1 Equity Index

In the table, Equity Index [EQIDX] is enumerated as an underlier which is described in the impacted product templates.

- For any given Equity Index submission, a validation will apply against the existence of an ISIN and return the Index ISIN as part of the UPI record in place of the Index Name.
- If the Index Name has no associated Index ISIN, the Index Name input by the user will return in the UPI record.

Underlying Instrument Index	ISIN
35X3I	
35X5I	
AEX INDEX	NL0000000107
ATX AUSTRIAN TRADED EUR	
ATX FIVE EUR	
B3L	
B3S	
B5L	
B5S	
BEL 20	
BIST 30 INDEX	
CAC 40	FR0003500008
CECE COMPOSITE EUR	AT0000999693
DAXL5	
DAXS5	
DEUTSCHE BORSE DAX INDEX	DE0008469008
DIVDAX PR	
DJIA	US2605661048
DXL10	
DXS10	
ESTX 50 PR INDEX	EU0009658145
ESTX AUTOM.+PARTS PR.EUR	EU0009658301
ESTX BANKS PR.EUR	EU0009658426
ESTX BASIC RESOURC.PR.EUR	EU0009658244
ESTX CHEMICAL PR.EUR	EU0009658228
ESTX CONSTR.+MATER.PR.EUR	EU0009658509
ESTX EX FIN 50 PR EUR	
ESTX FIN.SERVICES PR.EUR	EU0009658467
ESTX FOOD+BEVERAGE PR.EUR	EU0009658368
ESTX HEALTH CARE PR.EUR	EU0009658343
ESTX IND.GOODS+SER.PR.EUR	EU0009658525
ESTX INSURANCE PR.EUR	EU0009658442

Underlying Instrument Index	ISIN
ESTX LARGE PR.EUR	
ESTX MEDIA PR.EUR	EU0009658269
ESTX MID PR.EUR	
ESTX OIL + GAS PR.EUR	EU0009658400
ESTX P.H.GD. PR.EUR	CH0019112892
ESTX PR.EUR	
ESTX REAL EST.PR.EUR	CH0043274445
ESTX RETAIL PR.EUR	CH0019113023
ESTX SEL.DIV.30 PR.EUR	CH0020751589
ESTX SMALL PR.EUR	
ESTX TECHNOLOGY PR.EUR	EU0009658541
ESTX TELECOMMUNICA.PR.EUR	EU0009658566
ESTX TR. + LS PR.EUR	CH0019113122
ESTX UTILITY PR.EUR	EU0009658582
FTSE 100 Declared Dividend Index	
FTSE 100 Dividend Index - RDSA Withholding	
FTSE 100 Equally Weighted Total Return Index (GBP)	
FTSE 100 INDEX	GB0001383545
FTSE 250 Index	
FTSE EPRA/NAREIT D	
FTSE EPRA/NAREIT E	NL0000249753
FTSE MIB IDX	IT0003465736
FTSE RUSSIA IOB INDEX	
FTSE UK LARGE CAP SUPER LIQUID INDEX	
FTSE UK Mid Cap Tradable Plus Total Return Index (GBP)	
FTSE/ATHEX LARGE CAP	GRI99201A006
I35X3	
I35X5	
I3L	
I3S	
I5L	
I5S	
IBEX 35	ES0SI0000005
IBEX 35 BANCOS	
IBEX 35 ENERGIA	
IBXGX	
IBXUX	
KOSPI 200	KRD020020016
MDAX PERFORMANCE-INDEX	DE0008467416

Underlying Instrument Index	ISIN
MSCI AC Asia ex Japan Net Total Return Index (USD)	
MSCI AC Asia Pacific ex Japan Net Total Return Index (USD)	
MSCI AC Far East ex Japan Net Total Return Index (USD)	
MSCI ACWI NR.USD	
MSCI AUSTRALIA IND.NR.USD	
MSCI Brazil Net Total Return Index (USD)	
MSCI CANADA GR USD	
MSCI CHILE NR USD	
MSCI CHINA FREE NR USD	
MSCI COLOMBIA NR USD	
MSCI DAILY WORLD NR EUR	
MSCI EAFE Net Total Return Index (USD)	
MSCI EGYPT NR USD	
MSCI EM ASIA NR USD	
MSCI EM USD	
MSCI Emerging Markets (EM) Latin America Net Total Return Index (USD)	
MSCI Emerging Markets EMEA Net Total Return Index (USD)	
MSCI Emerging Markets Net Total Return Index (EUR)	
MSCI Emerging Markets Net Total Return Index (USD)	
MSCI EMU Net Total Return Index (EUR)	
MSCI Europe Consumer Discretionary Net Total Return Index (EUR)	
MSCI Europe Consumer Staples Net Total Return Index (EUR)	
MSCI EUROPE EUR	
MSCI Europe Ex UK Net Total Return Index (USD)	
MSCI Europe Financials Net Total Return Index (EUR)	
MSCI EUROPE GROWTH NR EUR	
MSCI Europe Materials Net Total Return Index (EUR)	
MSCI Europe Net Total Return Index (EUR)	
MSCI Europe Net Total Return Index (USD)	
MSCI EUROPE VALUE NR EUR	
MSCI HONG KONG IND.NR.USD	
MSCI India Net Total Return Index (USD)	
MSCI INDONESIA IND.NR.USD	
MSCI INTERNATIONAL EM NET INDEX USD	
MSCI Japan Net Total Return Index (USD)	
MSCI KOKUSAI Net Total Return Index (JPY)	
MSCI MALAYSIA NET USD	
MSCI Mexico Net Total Return Index (USD)	
MSCI N.AMERIC. NET USD	

Underlying Instrument Index	ISIN
MSCI NEW ZEALAND NR.USD	
MSCI Pacific ex Japan Net Total Return Index (USD)	
MSCI PACIFIC NET USD	
MSCI PHILIPPINES NR USD	
MSCI POLAND NR USD	
MSCI QATAR NR.USD	
MSCI RUSSIA	
MSCI RUSSIA NR USD	
MSCI SOUTH AFRICA NR USD	
MSCI Switzerland Net Total Return Index (CHF)	
MSCI THAILAND NR USD	
MSCI UAE IND.NR.USD	
MSCI UK IND.NR.GBP	
MSCI UK NR USD	
MSCI USA Equal Weighted Net Total Return Index (USD)	
MSCI USA MOM.HI.EXP.NR DL	
MSCI USA Net Total Return Index (USD)	
MSCI USA QUA.HI.EX NR DL	
MSCI USA VAL.WEI.CA.EX.NR	
MSCI World Consumer Discretionary Net Total Return Index (USD)	
MSCI World Consumer Staples Net Total Return Index (USD)	
MSCI World Energy Net Total Return Index (USD)	
MSCI World Financials Net Total Return Index (USD)	
MSCI World Health Care Net Total Return Index (USD)	
MSCI World Industrials Net Total Return Index (USD)	
MSCI World Information Technology Net Total Return Index (USD)	
MSCI World Materials Net Total Return Index (USD)	
MSCI WORLD MIDCAP NR.USD	
MSCI World Minimum Volatility Net Total Return Index (USD)	
MSCI World Net Total Return Index (EUR)	
MSCI World Net Total Return Index (USD)	
MSCI WORLD PR USD	
MSCI World Real Estate Net Total Return Index (USD)	
MSCI World Telecom Services Net Total Return Index (USD)	
MSCI World Utilities Net Total Return Index (USD)	
MWIG40	
NDX1	US6311011026
NIKKEI 225 INDEX	
OBX TOTAL RETURN INDEX	

Underlying Instrument Index	ISIN
OMX COPENHAGEN 20CAP	
OMX OSLO 20	
OMX STOCKHOLM 30	SE0000337842
OMX STOCKHOLM BENCHMARK GI	
OMX-HELSINKI 25	
OSLO BORS OBX OIL SERVICE INDEX	
OTHER	
PSI 20	
RDX RUSS.DEPOSITARY DL	AT0000634076
RDX RUSS.DEPOSITARY EUR	
S&P 500 INDEX	US78378X1072
S3L	
S3S	
S5L	
S5S	
SLA6K	
SLA6L	
SLA6M	
SLA6N	
SMI PR CHF	CH0009980894
ST5L5	
ST5L8	
ST5S5	
ST5S8	
STX GL.SE.DI.100.PR EUR	US26063V1180
STXE 50 PR.EUR	EU0009658160
STXE 600 AUT+PRT PR.EUR	EU0009658681
STXE 600 BANKS PR.EUR	EU0009658806
STXE 600 AUT+PRT PR.EUR	EU0009658681
STXE 600 BANKS PR.EUR	EU0009658806
STXE 600 BASIC RES.PR.EUR	EU0009658624
STXE 600 CHEMICALS PR.EUR	EU0009658608
STXE 600 CONSTR.+M.PR.EUR	EU0009658889
STXE 600 FIN.SER.PR EUR	EU0009658848
STXE 600 FOOD+BEV.PR.EUR	EU0009658749
STXE 600 HEALTH C.PR.EUR	EU0009658723
STXE 600 IND. G+S PR.EUR	EU0009658905
STXE 600 INSURANCE PR.EUR	EU0009658822
STXE 600 MEDIA PR.EUR	EU0009658640

Underlying Instrument Index	ISIN
STXE 600 OIL+GAS PR.EUR	EU0009658780
STXE 600 P.H.GD. PR.EUR	CH0019112330
STXE 600 PR.EUR	EU0009658202
STXE 600 RETAIL PR.EUR	CH0019112553
STXE 600 TECH PR EUR	EU0009658921
STXE 600 TELECOM.PR.EUR	EU0009658947
STXE 600 TR.+ LS. PR.EUR	CH0019112744
STXE 600 UTILITIES PR.EUR	EU0009658962
STXE LARGE 200 PR.EUR	
STXE MID 200 PR.EUR	
STXE SMALL 200 PR.EUR	
STXE600 REAL.EST. PR EUR	CH0043274395
SWISS LEADER PR CHF	
SWISS MARK.MID CAPS PR SF	
T3L	
T3S	
T5L	
T5S	
TECDAX TR	
THE SHARE INDEX OF THE BUDAPEST STOCK EXCHANGE CO. LTD. (BUX)	
TSE CAPITAL WEIGHT.ST.	
WIG20	PL9999999987

3 SUPPLEMENTARY INFORMATION

3.1 Best Practice Guidelines

No Best Practice Guideline is provided for this document.

3.2 Additional Comments

The entry for “N225” has been removed from the list of Equity Indices since the equivalent ISIN (XC0009692440) is invalid. Additionally, an entry for “NIKKEI 225 INDEX” is included in the Equity Index list as a valid alternative.