



Derivatives Service Bureau

Country Name

UPI Enumeration Definition

Version 2

Date	Status	Version	Revision Details
07 Sept 2022	Initial	1	Initial Version
08 Feb 2023	Draft	2	Update Impacted Product Templates

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 attribute input values.

Underlier Type	Source	Version
Country Name	ISO 3166-1	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
Country Name	ISO3166CountryNameCodeSet.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	Attribute	Allowed Input
Foreign_Exchange	Forward	Non_Standard	<i>Place of Settlement</i>	Currency Pair
Foreign_Exchange	Option	Non_Standard	<i>Place of Settlement</i>	Currency Pair
Other	Other	Non_Standard	<i>Place of Settlement</i>	Single/Basis/Basket
Other	Swap	Non_Standard	<i>Place of Settlement</i>	Single/Basis/Basket
Other	Option	Non_Standard	<i>Place of Settlement</i>	Single/Basis/Basket
Other	Forward	Non_Standard	<i>Place of Settlement</i>	Single/Basket

2 ENUMERATION LISTS

2.1 Country Name

In the table, Country Name is enumerated as an input value of the attribute “Place of Settlement” which is described in the impacted product templates.

Country Name
Afghanistan
Aland Islands
Albania
Algeria
American Samoa
Andorra
Angola
Anguilla
Antarctica
Antigua and Barbuda
Argentina
Armenia
Aruba
Australia
Austria
Azerbaijan
Bahamas
Bahrain
Bangladesh
Barbados
Belarus
Belgium
Belize
Benin
Bermuda
Bhutan
Bolivia, Plurinational State of
Bonaire, Sint Eustatius and Saba
Bosnia and Herzegovina
Botswana
Bouvet Island

Country Name
Brazil
British Indian Ocean Territory
Brunei Darussalam
Bulgaria
Burkina Faso
Burundi
Cambodia
Cameroon
Canada
Cape Verde
Cayman Islands
Central African Republic
Chad
Chile
China
Christmas Island
Cocos (Keeling) Islands
Colombia
Comoros
Congo, the Democratic Republic of the
Congo
Cook Islands
Costa Rica
Cote d'Ivoire
Croatia
Cuba
Curacao
Cyprus
Czech Republic
Denmark
Djibouti
Dominica
Dominican Republic
Ecuador
Egypt
El Salvador

Country Name
Equatorial Guinea
Eritrea
Estonia
Ethiopia
Falkland Islands (Malvinas)
Faroe Islands
Fiji
Finland
France
French Guiana
French Polynesia
French Southern Territories
Gabon
Gambia
Georgia
Germany
Ghana
Gibraltar
Greece
Greenland
Grenada
Guadeloupe
Guam
Guatemala
Guernsey
Guinea-Bissau
Guinea
Guyana
Haiti
Heard Island and McDonald Islands
Holy See (Vatican City State)
Honduras
Hong Kong
Hungary
Iceland
India

Country Name
Indonesia
Iran, Islamic Republic of
Iraq
Ireland
Isle of Man
Israel
Italy
Jamaica
Japan
Jersey
Jordan
Kazakhstan
Kenya
Kiribati
Korea, Democratic People's Republic of
Korea, Republic of
Kuwait
Kyrgyzstan
Lao People's Democratic Republic
Latvia
Lebanon
Lesotho
Liberia
Libya
Liechtenstein
Lithuania
Luxembourg
Macao
Macedonia, the Former Yugoslav Republic of
Madagascar
Malawi
Malaysia
Maldives
Mali
Malta
Marshall Islands

Country Name
Martinique
Mauritania
Mauritius
Mayotte
Mexico
Micronesia, Federated States of
Moldova, Republic of
Monaco
Mongolia
Montenegro
Montserrat
Morocco
Mozambique
Myanmar
Namibia
Nauru
Nepal
Netherlands
New Caledonia
New Zealand
Nicaragua
Niger
Nigeria
Niue
Norfolk Island
Northern Mariana Islands
Norway
Oman
Pakistan
Palau
Palestine, State of
Panama
Papua New Guinea
Paraguay
Peru
Philippines

Country Name
Pitcairn
Poland
Portugal
Puerto Rico
Qatar
Reunion
Romania
Russian Federation
Rwanda
Saint Barthelemy
Saint Helena, Ascension and Tristan da Cunha
Saint Kitts and Nevis
Saint Lucia
Saint Martin (French part)
Saint Pierre and Miquelon
Saint Vincent and the Grenadines
Samoa
San Marino
Sao Tome and Principe
Saudi Arabia
Senegal
Serbia
Seychelles
Sierra Leone
Singapore
Sint Maarten (Dutch part)
Slovakia
Slovenia
Solomon Islands
Somalia
South Africa
South Georgia and the South Sandwich Islands
South Sudan
Spain
Sri Lanka
Sudan

Country Name
Suriname
Svalbard and Jan Mayen
Swaziland
Sweden
Switzerland
Syrian Arab Republic
Taiwan, Province of China
Tajikistan
Tanzania, United Republic of
Thailand
Timor-Leste
Togo
Tokelau
Tonga
Trinidad and Tobago
Tunisia
Turkey
Turkmenistan
Turks and Caicos Islands
Tuvalu
Uganda
Ukraine
United Arab Emirates
United Kingdom
United States Minor Outlying Islands
United States
Uruguay
Uzbekistan
Vanuatu
Venezuela, Bolivarian Republic of
Viet Nam
Virgin Islands, British
Virgin Islands, U.S.
Wallis and Futuna
Western Sahara
Yemen

Country Name
Zambia
Zimbabwe

3 SUPPLEMENTARY INFORMATION

3.1 Best Practice Guidelines

No Best Practice Guideline is provided for this document.

3.2 Additional Comments

No additional comments are provided for this document.