



Derivatives Service Bureau

# Equity Index

Enumeration Definition

Version 4

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Date	Status	Version	Revision Details
07 Sept 2022	Initial	1	Initial Version
08 Feb 2023	Change	2	Update Underlier ID Source
14 Jul 2023	Change	3	Update codeset name
19 Oct 2023	Change	4	Add OTC ISIN details

## 1 INTRODUCTION

This document provides the user with the details of an enumeration set used within the OTC ISIN and UPI Services.

### 1.1 Input Data Source

This section provides the exact reference or source of the underlier input values for the OTC ISIN and UPI Services.

Data Source	OTC ISIN		UPI		Source	Version
	Underlying Instrument	Underlier Type	Underlier ID Source			
Equity Index	Underlying Instrument Index	Equity Index	EQIDX		<a href="#">ESMA TTC</a>	Latest version

### 1.2 JSON Codesets

This section provides the JSON codeset name of the underlier input values for the OTC ISIN and UPI Services.

Codeset Name	OTC ISIN		UPI		Last Modified Date
	Underlying Instrument	Underlier Type			
EquityIndex.json	Underlying Instrument Index	Equity Index			2022-04-27

### 1.3 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	OTC ISIN	UPI		Allowed Input
			Underlying Instrument	Underlier Type	Underlier ID Source	
Equity	Swap	Price_Return_Basic_Performance_Single_Index	Underlying Instrument 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
Equity	Forward	Price_Return_Basic_Performance_Basket		Not applicable	-	Basket
Equity	Forward	Non_Standard		Equity Index	EQIDX	Single/Basket

Asset Class	Instrument Type	Product	OTC ISIN	UPI		Allowed Input
			Underlying Instrument	Underlier Type	Underlier ID Source	
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 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 record in place of the Index Name.
- If the Index Name has no associated Index ISIN, the Index Name entered by the user will be returned in the record.

Underlying Instrument Index	ISO Underlying Instrument Index (Alphanumeric 25 characters)	ISIN
35X3I	35X3I	
35X5I	35X5I	
AEX INDEX	AEX INDEX	NL0000000107
ATX AUSTRIAN TRADED EUR	ATX AUSTRIAN TRADED	
ATX FIVE EUR	ATX FIVE	
B3L	B3L	
B3S	B3S	
B5L	B5L	
B5S	B5S	
BEL 20	BEL 20	
BIST 30 INDEX	BIST 30 INDEX	
CAC 40	CAC 40	FR0003500008
CECE COMPOSITE EUR	CECE COMPOSITE	AT0000999693
DAXL5	DAXL5	
DAXS5	DAXS5	
DEUTSCHE BORSE DAX INDEX	DEUTSCHE BORSE DAX INDEX	DE0008469008
DIVDAX PR	DIVDAX PR	
DJIA	DJIA	US2605661048
DXL10	DXL10	
DXS10	DXS10	
ESTX 50 PR INDEX	ESTX 50 PR INDEX	EU0009658145
ESTX AUTOM.+PARTS PR.EUR	ESTX AUTOM PARTS PR	EU0009658301
ESTX BANKS PR.EUR	ESTX BANKS PR	EU0009658426
ESTX BASIC RESOURC.PR.EUR	ESTX BASIC RESOURC PR	EU0009658244
ESTX CHEMICAL PR.EUR	ESTX CHEMICAL PR	EU0009658228
ESTX CONSTR.+MATER.PR.EUR	ESTX CONSTR MATER PR	EU0009658509
ESTX EX FIN 50 PR EUR	ESTX EX FIN 50 PR	
ESTX FIN.SERVICES PR.EUR	ESTX FIN SERVICES PR	EU0009658467
ESTX FOOD+BEVERAGE PR.EUR	ESTX FOOD BEVERAGE PR	EU0009658368
ESTX HEALTH CARE PR.EUR	ESTX HEALTH CARE PR	EU0009658343
ESTX IND.GOODS+SER.PR.EUR	ESTX IND GOODS SER PR	EU0009658525
ESTX INSURANCE PR.EUR	ESTX INSURANCE PR	EU0009658442
ESTX LARGE PR.EUR	ESTX LARGE PR	

Underlying Instrument Index	ISO Underlying Instrument Index (Alphanumeric 25 characters)	ISIN
ESTX MEDIA PR.EUR	ESTX MEDIA PR	EU0009658269
ESTX MID PR.EUR	ESTX MID PR	
ESTX OIL + GAS PR.EUR	ESTX OIL GAS PR	EU0009658400
ESTX P.H.GD. PR.EUR	ESTX P H GD PR	CH0019112892
ESTX PR.EUR	ESTX PR	
ESTX REAL EST.PR.EUR	ESTX REAL EST PR	CH0043274445
ESTX RETAIL PR.EUR	ESTX RETAIL PR	CH0019113023
ESTX SEL.DIV.30 PR.EUR	ESTX SEL DIV 30 PR	CH0020751589
ESTX SMALL PR.EUR	ESTX SMALL PR	
ESTX TECHNOLOGY PR.EUR	ESTX TECHNOLOGY PR	EU0009658541
ESTX TELECOMMUNICA.PR.EUR	ESTX TELECOMMUNICA PR	EU0009658566
ESTX TR. + LS PR.EUR	ESTX TR LS PR	CH0019113122
ESTX UTILITY PR.EUR	ESTX UTILITY PR	EU0009658582
FTSE 100 Declared Dividend Index	FTSE 100 Declared Dividen	
FTSE 100 Dividend Index - RDSA Withholding	FTSE 100 Dividend Index	
FTSE 100 Equally Weighted Total Return Index (GBP)	FTSE 100 Equally Weighted	
FTSE 100 INDEX	FTSE 100 INDEX	GB0001383545
FTSE 250 Index	FTSE 250 Index	
FTSE EPRA/NAREIT D	FTSE EPRA NAREIT D	
FTSE EPRA/NAREIT E	FTSE EPRA NAREIT E	NL0000249753
FTSE MIB IDX	FTSE MIB IDX	IT0003465736
FTSE RUSSIA IOB INDEX	FTSE RUSSIA IOB INDEX	
FTSE UK LARGE CAP SUPER LIQUID INDEX	FTSE UK LARGE CAP SUPER L	
FTSE UK Mid Cap Tradable Plus Total Return Index (GBP)	FTSE UK Mid Cap Tradable	
FTSE/ATHEX LARGE CAP	FTSE ATHEX LARGE CAP	GRI99201A006
I35X3	I35X3	
I35X5	I35X5	
I3L	I3L	
I3S	I3S	
I5L	I5L	
I5S	I5S	
IBEX 35	IBEX 35	ES0S10000005
IBEX 35 BANCOS	IBEX 35 BANCOS	
IBEX 35 ENERGIA	IBEX 35 ENERGIA	
IBXGX	IBXGX	
IBXUX	IBXUX	
KOSPI 200	KOSPI 200	KRD020020016
MDAX PERFORMANCE-INDEX	MDAX PERFORMANCE INDEX	DE0008467416
MSCI AC Asia ex Japan Net Total Return Index (USD)	MSCI AC Asia ex Japan Net	
MSCI AC Asia Pacific ex Japan Net Total Return Index (USD)	MSCI AC Asia Pacific ex J	
MSCI AC Far East ex Japan Net Total Return Index (USD)	MSCI AC Far East ex Japan	

Underlying Instrument Index	ISO Underlying Instrument Index (Alphanumeric 25 characters)	ISIN
MSCI ACWI NR.USD	MSCI ACWI NR	
MSCI AUSTRALIA IND.NR.USD	MSCI AUSTRALIA NR	
MSCI Brazil Net Total Return Index (USD)	MSCI Brazil Net Total Ret	
MSCI CANADA GR USD	MSCI CANADA GR	
MSCI CHILE NR USD	MSCI CHILE NR	
MSCI CHINA FREE NR USD	MSCI CHINA FREE NR	
MSCI COLOMBIA NR USD	MSCI COLOMBIA NR	
MSCI DAILY WORLD NR EUR	MSCI DAILY WORLD NR	
MSCI EAFE Net Total Return Index (USD)	MSCI EAFE Net Total Retur	
MSCI EGYPT NR USD	MSCI EGYPT NR	
MSCI EM ASIA NR USD	MSCI EM ASIA NR	
MSCI EM USD	MSCI EM	
MSCI Emerging Markets (EM) Latin America Net Total Return Index (USD)	MSCI Emerging Markets EM	
MSCI Emerging Markets EMEA Net Total Return Index (USD)	MSCI Emerging Markets EME	
MSCI Emerging Markets Net Total Return Index (EUR)	MSCI Emerging Markets Net	
MSCI Emerging Markets Net Total Return Index (USD)	MSCI Emerging Markets Net	
MSCI EMU Net Total Return Index (EUR)	MSCI EMU Net Total Return	
MSCI Europe Consumer Discretionary Net Total Return Index (EUR)	MSCI Europe Consumer Disc	
MSCI Europe Consumer Staples Net Total Return Index (EUR)	MSCI Europe Consumer Stap	
MSCI EUROPE EUR	MSCI Europe	
MSCI Europe Ex UK Net Total Return Index (USD)	MSCI Europe Ex UK Net Tot	
MSCI Europe Financials Net Total Return Index (EUR)	MSCI Europe Financials Ne	
MSCI EUROPE GROWTH NR EUR	MSCI Europe GROWTH NR	
MSCI Europe Materials Net Total Return Index (EUR)	MSCI Europe Materials Net	
MSCI Europe Net Total Return Index (EUR)	MSCI Europe Net Total Ret	
MSCI Europe Net Total Return Index (USD)	MSCI Europe Net Total Ret	
MSCI EUROPE VALUE NR EUR	MSCI Europe VALUE NR	
MSCI HONG KONG IND.NR.USD	MSCI HONG KONG NR	
MSCI India Net Total Return Index (USD)	MSCI India Net Total Retu	
MSCI INDONESIA IND.NR.USD	MSCI INDONESIA NR	
MSCI INTERNATIONAL EM NET INDEX USD	MSCI INTERNATIONAL EM NET	
MSCI Japan Net Total Return Index (USD)	MSCI Japan Net Total Retu	
MSCI KOKUSAI Net Total Return Index (JPY)	MSCI KOKUSAI Net Total Re	
MSCI MALAYSIA NET USD	MSCI MALAYSIA NET	
MSCI Mexico Net Total Return Index (USD)	MSCI Mexico Net Total Ret	
MSCI N.AMERIC. NET USD	MSCI N AMERIC NET	
MSCI NEW ZEALAND NR.USD	MSCI NEW ZEALAND NR	
MSCI Pacific ex Japan Net Total Return Index (USD)	MSCI Pacific ex Japan Net	
MSCI PACIFIC NET USD	MSCI PACIFIC NET	
MSCI PHILIPPINES NR USD	MSCI PHILIPPINES NR	
MSCI POLAND NR USD	MSCI POLAND NR	

Underlying Instrument Index	ISO Underlying Instrument Index (Alphanumeric 25 characters)	ISIN
MSCI QATAR NR.USD	MSCI QATAR NR	
MSCI RUSSIA	MSCI RUSSIA	
MSCI RUSSIA NR USD	MSCI RUSSIA NR	
MSCI SOUTH AFRICA NR USD	MSCI SOUTH AFRICA NR	
MSCI Switzerland Net Total Return Index (CHF)	MSCI Switzerland Net Tota	
MSCI THAILAND NR USD	MSCI THAILAND NR	
MSCI UAE IND.NR.USD	MSCI UAE IND NR	
MSCI UK IND.NR.GBP	MSCI UK IND NR	
MSCI UK NR USD	MSCI UK NR	
MSCI USA Equal Weighted Net Total Return Index (USD)	MSCI USA Equal Weighted N	
MSCI USA MOM.HI.EXP.NR DL	MSCI USA MOM HI EXP NR	
MSCI USA Net Total Return Index (USD)	MSCI USA Net Total Return	
MSCI USA QUA.HI.EX NR DL	MSCI USA QUA HI EX NR	
MSCI USA VAL.WEI.CA.EX.NR	MSCI USA VAL WEI CA EX NR	
MSCI World Consumer Discretionary Net Total Return Index (USD)	MSCI World Consumer Discr	
MSCI World Consumer Staples Net Total Return Index (USD)	MSCI World Consumer Stapl	
MSCI World Energy Net Total Return Index (USD)	MSCI World Energy Net Tot	
MSCI World Financials Net Total Return Index (USD)	MSCI World Financials Net	
MSCI World Health Care Net Total Return Index (USD)	MSCI World Health Care Ne	
MSCI World Industrials Net Total Return Index (USD)	MSCI World Industrials Ne	
MSCI World Information Technology Net Total Return Index (USD)	MSCI World Information Te	
MSCI World Materials Net Total Return Index (USD)	MSCI World Materials Net	
MSCI WORLD MIDCAP NR.USD	MSCI WORLD MIDCAP NR	
MSCI World Minimum Volatility Net Total Return Index (USD)	MSCI World Minimum Volati	
MSCI World Net Total Return Index (EUR)	MSCI World Net Total Retu	
MSCI World Net Total Return Index (USD)	MSCI World Net Total Retu	
MSCI WORLD PR USD	MSCI WORLD PR	
MSCI World Real Estate Net Total Return Index (USD)	MSCI World Real Estate Ne	
MSCI World Telecom Services Net Total Return Index (USD)	MSCI World Telecom Servic	
MSCI World Utilities Net Total Return Index (USD)	MSCI World Utilities Net	
MWIG40	MWIG40	
NDX1	NDX1	US6311011026
NIKKEI 225 INDEX	NIKKEI 225 INDEX	
OBX TOTAL RETURN INDEX	OBX TOTAL RETURN INDEX	
OMX COPENHAGEN 20CAP	OMX C EuropeNHAGEN 20CAP	
OMX OSLO 20	OMX OSLO 20	
OMX STOCKHOLM 30	OMX STOCKHOLM 30	SE0000337842
OMX STOCKHOLM BENCHMARK GI	OMX STOCKHOLM BENCHMARK G	
OMX-HELSINKI 25	OMX HELSINKI 25	
OSLO BORS OBX OIL SERVICE INDEX	OSLO BORS OBX OIL SERVICE	
OTHER	OTHER	



Underlying Instrument Index	ISO Underlying Instrument Index (Alphanumeric 25 characters)	ISIN
PSI 20	PSI 20	
RDX RUSS.DEPOSITARY DL	RDX RUSS DEPOSITARY	AT0000634076
RDX RUSS.DEPOSITARY EUR	RDX RUSS DEPOSITARY	
S&P 500 INDEX	S&P 500 INDEX	US78378X1072
S3L	S3L	
S3S	S3S	
S5L	S5L	
S5S	S5S	
SLA6K	SLA6K	
SLA6L	SLA6L	
SLA6M	SLA6M	
SLA6N	SLA6N	
SMI PR CHF	SMI PR	CH0009980894
ST5L5	ST5L5	
ST5L8	ST5L8	
ST5S5	ST5S5	
ST5S8	ST5S8	
STX GL.SE.DI.100.PR EUR	STX GL SE DI 100 PR	US26063V1180
STXE 50 PR.EUR	STXE 50 PR	EU0009658160
STXE 600 AUT+PRT PR.EUR	STXE 600 AUT PRT PR	EU0009658681
STXE 600 BANKS PR.EUR	STXE 600 BANKS PR	EU0009658806
STXE 600 BASIC RES.PR.EUR	STXE 600 BASIC RES PR	EU0009658624
STXE 600 CHEMICALS PR.EUR	STXE 600 CHEMICALS PR	EU0009658608
STXE 600 CONSTR.+M.PR.EUR	STXE 600 CONSTR M PR	EU0009658889
STXE 600 FIN.SER.PR EUR	STXE 600 FIN SER PR	EU0009658848
STXE 600 FOOD+BEV.PR.EUR	STXE 600 FOOD BEV PR	EU0009658749
STXE 600 HEALTH C.PR.EUR	STXE 600 HEALTH C PR	EU0009658723
STXE 600 IND. G+S PR.EUR	STXE 600 IND G S PR	EU0009658905
STXE 600 INSURANCE PR.EUR	STXE 600 INSURANCE PR	EU0009658822
STXE 600 MEDIA PR.EUR	STXE 600 MEDIA PR	EU0009658640
STXE 600 OIL+GAS PR.EUR	STXE 600 OIL GAS PR	EU0009658780
STXE 600 P.H.GD. PR.EUR	STXE 600 P H GD PR	CH0019112330
STXE 600 PR.EUR	STXE 600 PR	EU0009658202
STXE 600 RETAIL PR.EUR	STXE 600 RETAIL PR	CH0019112553
STXE 600 TECH PR EUR	STXE 600 TECH PR	EU0009658921
STXE 600 TELECOM.PR.EUR	STXE 600 TELECOM PR	EU0009658947
STXE 600 TR.+ LS. PR.EUR	STXE 600 TR LS PR	CH0019112744
STXE 600 UTILITIES PR.EUR	STXE 600 UTILITIES PR	EU0009658962
STXE LARGE 200 PR.EUR	STXE LARGE 200 PR	
STXE MID 200 PR.EUR	STXE MID 200 PR	
STXE SMALL 200 PR.EUR	STXE SMALL 200 PR	

Underlying Instrument Index	ISO Underlying Instrument Index (Alphanumeric 25 characters)	ISIN
STXE600 REAL.EST. PR EUR	STXE600 REAL EST PR	CH0043274395
SWISS LEADER PR CHF	SWISS LEADER PR	
SWISS MARK.MID CAPS PR SF	SWISS MARK MID CAPS PR SF	
T3L	T3L	
T3S	T3S	
T5L	T5L	
T5S	T5S	
TECDAX TR	TECDAX TR	
THE SHARE INDEX OF THE BUDAPEST STOCK EXCHANGE CO. LTD. (BUX)	THE SHARE INDEX OF THE BU	
TSE CAPITAL WEIGHT.ST.	TSE CAPITAL WEIGHT ST	
WIG20	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.