



Docs Abbreviation and Acronym Guide

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Docs Product Abbreviation and Acronym Guide

The purpose of this document is to provide information regarding Docs product terminology, including abbreviations, acronyms, and the underlying structure of the product groups.

Exchange Abbreviations

Exchange Code	Exchange Name	Region
ADEX	ATHENS DERIVATIVES EXCHANGE	EMEA
AFET	AGRICULTURAL FUTURES EXCHANGE OF THAILAND	Asia
AMEX	American Stock Exchange	North America
ARCA	NYSE ARCA OPTIONS	North America
ASX	AUSTRALIAN SECURITIES EXCHANGE - DERIVATIVES	Asia
BATS	BATS Z-EXCHANGE	North America
BM&F	BOLSA DE MERCADORIAS & FUTUROS	South America
BOX	BOSTON OPTIONS EXCHANGE	North America
BSE	BUDAPEST STOCK EXCHANGE	EMEA
BSE-LTD	BSE LTD	Asia
BVC	BOLSA DE VALORES DE COLOMBIA	Asia
Blanket	Blanket	Blanket Rate
C2	C2 OPTIONS EXCHANGE INC.	North America
CBOE	CHICAGO BOARD OPTIONS EXCHANGE	North America
CBOT	CHICAGO BOARD OF TRADE	North America
CFE	CBOE FUTURES EXCHANGE (CFE)	North America
CFEEX	CHINA FINANCIAL FUTURES EXCHANGE	Asia
CME	CHICAGO MERCANTILE EXCHANGE	North America
CMED	CHICAGO MERCANTILE EXCHANGE EUROPE	EMEA
COMEX	COMEX	North America
CurveGlobal	CurveGlobal	EMEA
DCE	DALIAN COMMODITY EXCHANGE	Asia
DGCX	DUBAI GOLD & COMMODITIES EXCHANGE	EMEA
DME	DUBAI MERCANTILE EXCHANGE	EMEA
EDX	EDX LONDON EXCHANGE	EMEA
EEX	EUROPEAN ENERGY EXCHANGE	EMEA
ELX	ELX	North America
ENDEX	ICE Endex	EMEA
ERIS	ERIS	North America
EUREX	EUREX	EMEA
EUREX-OTC	EUREX - OTC	EMEA
EURO BRUSSELS	EURONEXT BRUSSELS	EMEA
EURO LISBON	EURONEXT LISBON	EMEA
EURO NL	EURONEXT AMSTERDAM DERIVATIVES MARKETS N.V.	EMEA
EURO PARIS	EURONEXT PARIS SA	EMEA

GEM	ISE GEMINI EXCHANGE	North America
HKEX	HONG KONG EXCHANGES AND CLEARING LIMITED	Asia
ICDX	INDONESIA COMMODITY AND DERIVATIVES EXCHANGE	Asia
ICE OTC	INTERCONTINENTAL EXCHANGE	North America
ICE-FUTURES CA	INTERCONTINENTAL EXCHANGE - FUTURES CA	North America
ICE-FUTURES EU	INTERCONTINENTAL EXCHANGE - FUTURES EUROPE	EMEA
ICE-FUTURES US	INTERCONTINENTAL EXCHANGE - FUTURES U.S.	North America
IDEM	BORSA ITALIANA (ITALIAN DERIVATIVES MARKET)	EMEA
IFED	ICE-FUTURES US-ENERGY DIVISION	North America
IFLL	ICE Futures Europe Financial Products	EMEA
IFLO	ICE Futures Europe Equity Products	EMEA
IFLX	ICE Futures Europe Agricultural Products	EMEA
IFSG	ICE FUTURES SINGAPORE	Asia
ISE	International Securities Exchange	North America
JPX	JAPAN EXCHANGE GROUP	Asia
KANEX	Kansai Commodity Exchange	Asia
KRX	KOREA EXCHANGE	Asia
LCH OTC	LCH.CLEARNET - OTC FREIGHT AGREEMENTS	EMEA
LME	LONDON METAL EXCHANGE LIMITED	EMEA
M-X	BOURSE DE MONTREAL (MONTREAL EXCHANGE)	North America
MATBA	BUENOS AIRES FUTURES MARKET - MATBA	South America
MCRY	ISE MERCURY, LLC	North America
MCX	MUTLI COMMODITY EXCHANGE OF INDIA LTD.	Asia
MDEX	BURSA MALAYSIA DERIVATIVES BERHAD (MDEX)	Asia
MEFF	MEFF	EMEA
MEXDER	MERCADO MEXICANO DE DERIVADOS	North America
MGE	MINNEAPOLIS GRAIN EXCHANGE	North America
MIAX	MIAMI INTERNATIONAL SECURITIES EXCHANGE	North America
MSEI	MCX STOCK EXCHANGE LTD	Asia
NCDEX	NATIONAL COMMODITY & DERIVATIVES EXCHANG LTD	Asia
NFX	PHILADELPHIA BOARD OF TRADE	North America
NMCE	NATIONAL MULTI-COMMODITY EXCHANGE OF INDIA LTD.	Asia
NOBO	NASDAQ OMX BX OPTIONS	North America
NODAL	NODAL EXCHANGE	North America
NSDQ	NASDAQ OPTIONS MARKET	North America
NSE	NATIONAL STOCK EXCHANGE OF INDIA LIMITED	Asia
NYMEX	NEW YORK MERCANTILE EXCHANGE, INC.	North America
NZX	New Zealand Exchange	Asia
OM	OMX NORDIC EXCHANGE	EMEA
ONECHI	ONECHICAGO	North America

OSLO	OSLO STOCK EXCHANGE	EMEA
PHLX	PHILADELPHIA STOCK EXCHANGE	North America
ROFEX	ROSARIO FUTURES EXCHANGE (ROFEX)	South America
RTS	RTS STOCK EXCHANGE (FORTS DIVISION)	Asia
SAFEX	SOUTH AFRICAN FUTURES EXCHANGE (SAFEX)	EMEA
SGX	Singapore Exchange	Asia
SHFE	SHANGHAI FUTURES EXCHANGE	Asia
TAIFEX	TAIWAN FUTURES EXCHANGE	Asia
TASE	TEL-AVIV STOCK EXCHANGE, LTD	EMEA
TFEX	Thailand Futures Exchange	Asia
TFX	TOKYO FINANCIAL EXCHANGE	Asia
TOCOM	TOKYO COMMODITY EXCHANGE	Asia
TURKDEX	TURKISH DERIVATIVES EXCHANGE	EMEA
WSE	WARSAW STOCK EXCHANGE - DERIVATIVES	EMEA
XNFX	Nasdaq Futures, Inc.	North America
XNLX	NASDAQ OMX NLX	EMEA
ZCE	ZHENGZHOU COMMODITY EXCHANGE	Asia

Docs Product Group Structure (Non-CME Group Exchanges)

This section describes the structure of non-CME product groups within Docs. Product groups typically are composed of three parts which are outlined in the examples below. If a product group is mini, it will use the suffix "Min."

Example	Product Group Structure			
	Commodity Group	Trading Currency	Equity Index (If Applicable)	Min (If Mini)
Ag-USD	Ag	USD		
EqIdxNB-EUR-DJ	EqIdxNB	EUR	DJ	
EqIdx-TWD-TaieMin	EqIdx	TWD	Taie	Min

Commodity Group Abbreviations

Abbreviation	Commodity Group Name
Ag	All Agricultural
Coal	Coal
Crude	Crude
Cur	Currencies, Individual Currency
EnAg	Energy, Agricultural-Based Products
En	Energy
EnBelg	Energy, Belgian
EnCoal	Energy, Coal

EnCrude	Energy, Crude
EnCzech	Energy, Czech
EnDutch	Energy, Dutch
EnElec	Energy, Electricity
EnElecBs	Energy, Electricity, Base load
EnElecPk	Energy, Electricity, Peak load
EnEmi	Energy, Emissions
EnEnv	Energy, Environmental
EnFertil	Energy, Fertilizer
EnFreight	Energy, Freight
EnFrench	Energy, French
EnGas	Energy, Gas
EnGerm	Energy, German
EnGreek	Energy, Greek
EnHung	Energy, Hungarian
EnItal	Energy, Italian
EnNordic	Energy, Nordic
EnPetrochem	Energy, Petrochemicals
EnPetro	Energy, Petroleum & Products
EnPhelix	Energy, Phelix
EnPolish	Energy, Polish
EnRoman	Energy, Romanian
EnSlovak	Energy, Slovakian
EnSpanish	Energy, Spanish
EnSwiss	Energy, Swiss
EnUK	Energy, UK
EqETFF	Equity, ETF Futures
EqETFO	Equity, ETF Options
EqIdx	Equity, All Equity Indexes (except on Eurex)
EqIdxBB	Equity, Equity Indices, Broad-Based (for Eurex Broad-Based contracts only)
EqIdxNB	Equity, Equity Indices, Narrow-Based (for Eurex Narrow-Based contracts only)
EqSSO	Equity, Individual Securities, Options (single line entry for each currency per exchange)
EqSSF	Equity, Individual Securities, Futures (single line entry for each currency per exchange)
IR	All Interest Rates
Met	All Metals
Oth	All Other Commodities/Assets
Other	Other
OthIdx	Other, Index

Trading Currency Abbreviations

Abbreviation	Trading Currency
ARS	Argentina Peso
AUD	Australian Dollar
BRL	Brazilian Real
CAD	Canadian Dollar
CHF	Swiss Franc
CLP	Chile Peso
CNH	China Offshore Renminbi
CNY	China Yuan Renminbi
COP	Colombia Peso
CZK	Czech Koruna
DKK	Dutch Kroner
EUR	Euro Dollar
FIM	Finnish Markka
GBP	British Pound
HKD	Hong Kong Dollar
HRK	Croatia Kuna
HUF	Hungarian Forint
IDR	Indonesia Rupiah
ILS	Israeli Shekel
INR	Indian Rupee
ISK	Iceland Krona
JPY	Japanese Yen
KRW	Korean Won
MXN	Mexico Peso
MXP	Mexican Peso
MYR	Malaysia Ringgit
NOK	Norwegian Krone
NZD	New Zealand Dollar
PLN	Polish Zloty
RMB	Chinese Yan Renminbi
RON	Romania Leu
RSD	Serbia Dinar
RUB	Russian Ruble
SAR	Saudi Arabia Riyal
SEK	Swedish Krona
SGD	Singapore Dollar
THB	Thai Baht
TRY	Turkish Lira

TWD	Taiwan New Dollar
UAH	Ukraine Hryvnia
USD	US Dollar
ZAR	South Africa Rand

Equity Index Abbreviations

Abbreviation	Equity Index Name
AEX	Amsterdam Exchange Index
ATX	Austrian Traded Index
Bel	Belgium
BIST	Borsa Istanbul
BSE	Budapest Stock Exchange
Bvsp	Bovespa
BUMIX	Budapest Stock Exchange
BUX	Budapest Stock Exchange
CAC	(Cotation Assistée en Continu) is a benchmark French stock market index
CBOE	Chicago Board Options Exchange
CeCe	Composite Eastern European Index
CES	Certified Emissions (ICE-Futures EU)
CNX	CRISIL NSE (National Stock Exchange) Indices (India stock exchange)
COLC	COLCAP
CSI	China Securities Index
dac	Day Ahead Congestion
dae	Day Ahead Congestion & Energy
dap	Day Ahead Power
DAX	German Stock Index
DJ	Dow Jones
FTSE	Financial Times and the London Stock Exchange (UK stock index)
HS	Hang Seng/Hang Seng China Enterprises/ H-Shares
IBEX	Índice Bursátil Español (Spanish Stock Index)
Ibrx	Brazil Index
Idx	Index
IPC	Spanish: Consumer Price Index
KBW	Keefe, Bruyette and Woods
KLSE	KLSE Kuala Lumpur Stock Exchange
KOSP	KOSPI
Merv	MERVAL
MICEX	MICEX
MSCI	Morgan Stanley Capital International Indices

Nasd	NASDAQ (National Association of Securities Dealers Automated Quotation)
Nikk	Nikkei
OBX	Oslo Bors Index (Oslo Stock Exchange)
OMX	OMX
PHLX	Philadelphia Stock Exchange
PSI	Portuguese Stock Index
RDX	Russian DR Index
rte	Real Time Energy
rtp	Real Time Power
RTS	Russian Trading System
Russ	Russell
S&P	S&P
SASX	Sarajevo Stock Exchange
SATR	Satrix
SET	Stock Exchange of Thailand
SIF	Sector Index Futures
SIG	Susquehanna International Group
SLI	Swiss Leader Index
SMI	Swiss Market Index/SMIM
SNSX	SENSEX
SNX	SENSEX
SPI	Share Price Index
STAR	STAR
SSE	Shanghai Stock Exchange
SX	SX
TA25	TA25
TA	Tel Aviv
TAIE	Taiwan Stock Exchange
TAIEX	Taiwan Capitalization Weighted Stock Index
TAIW	Taiwan Stock Exchange
TOPI	Tokyo Stock Price Index
TSE	Tokyo Stock Exchange
TSEC	Taiwan Stock Exchange Corporation
VINX	Nordic Equity Index
WIG	Warsaw Stock Exchange General Index

Product Groups – CME Exchanges (Based on Product Group Name)

This section describes the structure of CME product groups within Docs.

Product Group Name
Ag-Dairy
Ag-Dairy-CP
Ag-DairySpot
Ag-Fertilizer
Ag-Fertilizer-CP
Ag-Grain
Ag-Grain&Oilseed
Ag-Grain&Oilseed-CP
Ag-Grain-CP
Ag-GrainMin
Ag-GrainMin-CP
Ag-Idx
Ag-Idx-CP
Ag-Livestock
Ag-Livestock-CP
Ag-Lumber&Pulp
Ag-Lumber&Pulp-CP
Ag-Softs
Ag-Softs-CP
All
All-CP
ALL-F
ALL-F-CP
ALL-O
ALL-O-CP
EMINI
EMINI-CP
En-Biofuel
En-Biofuel-CP
En-Biofuels
En-Biofuels-CP
En-Coal
En-Coal-CP
En-Crude
En-Crude-CP
En-CrudeMin

En-CrudeMin-CP
En-Electricity
En-Electricity-CP
En-Emissions
En-Emissions-CP
En-Freight
En-Freight-CP
En-NatGas
En-NatGas-CP
En-NatGasMin
En-Petrochem
En-Petrochem-CP
En-PetrochemMin
En-PetrochemMin-CP
En-Refined
En-Refined-CP
En-RefinedMin
En-RefinedMin-CP
EqIdx-Intern
EqIdx-Intern-CP
EqIdx-Sector
EqIdx-Sector-CP
EqIdx-US
EqIdx-US-CP
EqIdx-USMin
EqIdx-USMin-CP
FX-CrossRates
FX-CrossRates-CP
FX-EmergMarket
FX-EmergMarket-CP
FX-Emicro
FX-Emicro-CP
FX-Majors
FX-Majors-CP
FX-MajorsMin
FX-MajorsMin-CP
FX-Volatility
FX-Volatility-CP
INDEX
INDEX-CP
INT-DelivSwap
INT-DelivSwap-CP

INT-FinSwap
INT-FinSwap-CP
INT-STIRS
INT-STIRS-CP
INT-Treasury
INT-Treasury-CP
Met-Base
Met-Base-CP
Met-BaseMin
Met-Ferrous
Met-Ferrous-CP
Met-Other
Met-Other-CP
Met-Precious
Met-Precious-CP
Met-PreciousMin
Met-PreciousMin-CP
Weather-CAT
Weather-CAT-CP
Weather-CDD
Weather-CDD-CP
Weather-HDD
Weather-HDD-CP

Docs Execution Types

This section describes how the execution types appear within Docs.

Code	Description
W	Desk
Y	Electronic (Default)
C	Vendor-provided Platform billed by Executing Broker
G	Sponsored Access via Exchange API or FIX provided by Executing Broker
H	H Premium Algorithmic Trading Provider billed by Executing Broker
D	Other, including Other-provided Screen
X	Desk Pit
Z	Client Pit

This section describes how the legacy codes will appear within historic Docs agreements. Legacy codes will not be supported on newly created or amended schedules, and firms will need to update rate lines to only include the supported list of codes provided above on any rate schedules update or new uploads.

Code (Legacy Code After Sept. 30th)	Legacy Description	New Description
C (LC)	FCM-provided screen	Vendor-provided Platform billed by Executing Broker
G (LG)	FCM API or FIX	Sponsored Access via Exchange API or FIX provided by Executing Broker
H (LH)	Algo Engine	H Premium Algorithmic Trading Provider billed by Executing Broker
D (LD)	Other-provided screen	Other, including Other-provided Screen