

Specification

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CURRENEX

Currenex Defined Tenors and Supported ESP Currency and Precious Metal Pairs

Please contact Currenex sales representatives and help desk personnel for more information on this documentation.

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1 INTRODUCTION

1.1 Purpose

Presented in this document are the defined tenors supported by the Currenex Request for Stream (RFS) service and the currency pairs supported by Currenex Executable Streaming Price (ESP) service.

The products and services outlined herein are only offered to professional clients or eligible counterparties through State Street Bank and Trust Company (a wholly-owned subsidiary of State Street Corporation), or, within certain jurisdictions throughout Europe, through State Street Global Exchange Trading and Clearing International Limited which is authorized and regulated by the Financial Services Authority. Please note, certain foreign exchange business (spot and certain forward transactions) are not regulated by the Financial Services Authority. Clients should be aware of the risks of participating in trading foreign exchange, equities, fixed income or derivative instruments or in investments in non-liquid or emerging markets. Clients should be aware that products and services outlined herein may put their capital at risk. This communication is not intended for retail clients, nor for distribution to, and may not be relied upon by, any person or entity in any jurisdiction or country where such distribution or use would be contrary to applicable law or regulation. This publication or any portion hereof may not be reprinted, sold or redistributed without the prior written consent of State Street Global Exchange Trading and Clearing. This communication is being distributed in Australia by State Street Bank and Trust Company ABN 70 062 819 630, AFSL 239679 and is intended only for wholesale clients, as defined in the Corporations Act 2001.

2 REQUEST for STREAM (RFS) DEFINED TENORS

2.1 Defined Tenors

The defined Currenex Request for Stream (RFS)¹ service tenors are listed in the below table.

<u>Tenor Code</u>	<u>Description</u>	<u>Time Unit</u>	<u>Time</u>
SD or TOD	"Same Day" or Today	Day	0
ON, TOM, TN, or ND	"Over Night," Tomorrow or "Next Day"	Day	1
SP	Spot	Day	2
SN or T3	"Spot Next" / Trade + 3	Day	3
1W	1 Week	Week	1
2W	2 Weeks	Week	2
3W	3 Weeks	Week	3
1M	1 Month	Month	1
2M	2 Month	Month	2
3M	3 Month	Month	3
4M	4 Month	Month	4
5M	5 Month	Month	5
6M	6 Month	Month	6
7M	7 Month	Month	7
8M	8 Month	Month	8
9M	9 Month	Month	9
10M	10 Month	Month	10
11M	11 Month	Month	11
12M	12 Month	Month	12

¹ The terms "Request for Stream (RFS)" and "Request for Quote (RFQ)" are used interchangeably, though strictly applied the latter refers to a request for a single quote while the former refers to a request for a stream of quotes over a fixed period of time.

<u>Tenor Code</u>	<u>Description</u>	<u>Time Unit</u>	<u>Time</u>
1Y	1 Year	Year	1
2Y	2 Years	Year	2
3Y	3 Years	Year	3
4Y	4 Years	Year	4
5Y	5 Years	Year	5
6Y	6 Years	Year	6
7Y	7 Years	Year	7
CD	Custom Date	Customer Defined	Customer Defined

2.2 Defined Tenors for CME FX Futures Delivery Dates

Currenex uses the following RFS defined tenors to match CME foreign exchange currency futures contract delivery dates.² The most commonly used codes are IMMH, IMMM, IMMU and IMMZ. IMM tenor codes refer not to a length of time but a specific date, always the third Wednesday of the month, closest to the value date. E.g., IMMM refers to the third Wednesday in March that is closest to the value date, such that a quote request for IMMM made on 29 Jun 2012 would return the third Wednesday in March 2013; i.e., 20 March 2013.

<u>Tenor Code</u>	<u>Description</u>	<u>Time Unit</u>	<u>Time</u>
IMMF	January	Monthly	Month 1
IMMG	February	Monthly	Month 2
IMMH	March	Monthly and Quarterly	Month 3
IMMJ	April	Monthly	Month 4
IMMK	May	Monthly	Month 5
IMMM	June	Monthly and Quarterly	Month 6
IMMN	July	Monthly	Month 7
IMMQ	August	Monthly	Month 8

² An exception will be returned for tenor codes entered with a currency pair not supported by CME delivery dates.

<u>Tenor Code</u>	<u>Description</u>	<u>Time Unit</u>	<u>Time</u>
IMMU	September	Monthly and Quarterly	Month 9
IMMV	October	Monthly	Month 10
IMMX	November	Monthly	Month 11
IMMZ	December	Monthly and Quarterly	Month 12

3 EXECUTABLE STREAMING PRICE (ESP) SERVICE

The Currenex Executable Streaming Prices (ESP) service supports over 100 currency pairs and six precious metals.

3.1 Currency Pairs and Decimal Place Precision

The Currenex ESP service supports the streaming of prices in the currency pairs and to the precision listed in the below table.

<u>Row</u>	<u>Currency Pair</u>	<u>Currency Pair Code</u>	<u>Decimal Places</u>
1.	Australian Dollar/ Canadian Dollar	AUD/CAD	5
2.	Australian Dollar/ Swiss Franc	AUD/CHF	5
3.	Australian Dollar/ Danish Krone	AUD/DKK	5
4.	Australian Dollar/ Japanese Yen	AUD/JPY	3
5.	Australian Dollar/ Norwegian Krone	AUD/NOK	5
6.	Australian Dollar/ New Zealand Dollar	AUD/NZD	5
7.	Australian Dollar/ Polish Zloty	AUD/PLN	5
8.	Australian Dollar/ Swedish Krona	AUD/SEK	5
9.	Australian Dollar/ Singapore Dollar	AUD/SGD	5
10.	Australian Dollar/ United States Dollar	AUD/USD	5
11.	Canadian Dollar/ Swiss Franc	CAD/CHF	5
12.	Canadian Dollar/ Danish Krone	CAD/DKK	5
13.	Canadian Dollar/ Hong Kong Dollar	CAD/HKD	5

<u>Row</u>	<u>Currency Pair</u>	<u>Currency Pair Code</u>	<u>Decimal Places</u>
14.	Canadian Dollar/ Japanese Yen	CAD/JPY	3
15.	Canadian Dollar/ Norwegian Krone	CAD/NOK	5
16.	Canadian Dollar/ Polish Zloty	CAD/PLN	5
17.	Canadian Dollar/ Swedish Krona	CAD/SEK	5
18.	Canadian Dollar/ Singapore Dollar	CAD/SGD	5
19.	Canadian Dollar/ South African Rand	CAD/ZAR	5
20.	Swiss Franc/ Danish Krone	CHF/DKK	5
21.	Swiss Franc/ Japanese Yen	CHF/JPY	3
22.	Swiss Franc/ Norwegian Krone	CHF/NOK	5
23.	Swiss Franc/ Polish Zloty	CHF/PLN	5
24.	Swiss Franc/ Swedish Krona	CHF/SEK	5
25.	Swiss Franc/ Singapore Dollar	CHF/SGD	5
26.	Chinese Yuan Renminbi/ Japanese Yen	CNH/JPY	3
27.	Czech Koruna/ Japanese Yen	CZK/JPY	3
28.	Danish Krone/ Japanese Yen	DKK/JPY	3
29.	Danish Krone/ Norwegian Krone	DKK/NOK	5
30.	Danish Krone/	DKK/SEK	5

<u>Row</u>	<u>Currency Pair</u>	<u>Currency Pair Code</u>	<u>Decimal Places</u>
	Swedish Krona		
31.	Euro/ United Arab Emirates Dirham	EUR/AED	5
32.	Euro/ Australian Dollar	EUR/AUD	5
33.	Euro/ Bahraini Dinar	EUR/BHD	5
34.	Euro/ Brazilian Real	EUR/BRL	5
35.	Euro/ Canadian Dollar	EUR/CAD	5
36.	Euro/ Swiss Franc	EUR/CHF	5
37.	Euro/ Czech Koruna	EUR/CZK	4
38.	Euro/ Danish Krone	EUR/DKK	5
39.	Euro/ British Pound	EUR/GBP	5
40.	Euro/ Hong Kong Dollar	EUR/HKD	5
41.	Euro/ Hungarian Forint	EUR/HUF	3
42.	Euro/ Israeli Shekel	EUR/ILS	5
43.	Euro/ Indian Rupee	EUR/INR	3
44.	Euro/ Japanese Yen	EUR/JPY	3
45.	Euro/ Kuwaiti Dinar	EUR/KWD	4
46.	Euro/ Mexican Peso	EUR/MXN	5
47.	Euro/ Norwegian Krone	EUR/NOK	5
48.	Euro/ New Zealand Dollar	EUR/NZD	5
49.	Euro/ Omani Rial	EUR/OMR	5
50.	Euro/ Polish Zloty	EUR/PLN	5
51.	Euro/ Romanian New Leu	EUR/RON	5
52.	Euro/ Russian Ruble	EUR/RUB	5

<u>Row</u>	<u>Currency Pair</u>	<u>Currency Pair Code</u>	<u>Decimal Places</u>
53.	Euro/ Saudi Riyal	EUR/SAR	5
54.	Euro/ Swedish Krona	EUR/SEK	5
55.	Euro/ Singapore Dollar	EUR/SGD	5
56.	Euro/ Thai Baht	EUR/THB	5
57.	Euro/ Turkish Lira	EUR/TRY	5
58.	Euro/ United States Dollar	EUR/USD	5
59.	Euro/ South African Rand	EUR/ZAR	5
60.	British Pound/ Australian Dollar	GBP/AUD	5
61.	British Pound/ Canadian Dollar	GBP/CAD	5
62.	British Pound/ Swiss Franc	GBP/CHF	5
63.	British Pound/ Danish Krone	GBP/DKK	5
64.	British Pound/ Hong Kong Dollar	GBP/HKD	5
65.	British Pound/ Hungarian Forint	GBP/HUF	3
66.	British Pound/ Israeli Shekel	GBP/ILS	5
67.	British Pound/ Japanese Yen	GBP/JPY	3
68.	British Pound/ Mexican Peso	GBP/MXN	5
69.	British Pound/ Norwegian Krone	GBP/NOK	5
70.	British Pound/ New Zealand Dollar	GBP/NZD	5
71.	British Pound/ Polish	GBP/PLN	5

<u>Row</u>	<u>Currency Pair</u>	<u>Currency Pair Code</u>	<u>Decimal Places</u>
	Zloty		
72.	British Pound/ Swedish Krona	GBP/SEK	5
73.	British Pound/ Singapore Dollar	GBP/SGD	5
74.	British Pound/ Turkish Lira	GBP/TRY	5
75.	British Pound/ United States Dollar	GBP/USD	5
76.	British Pound/ South African Rand	GBP/ZAR	5
77.	Hong Kong Dollar/ Japanese Yen	HKD/JPY	5
78.	Hungarian Forint/ Japanese Yen	HUF/JPY	5
79.	Israeli Shekel/ Japanese Yen	ILS/JPY	3
80.	Mexican Peso/ Japanese Yen	MXN/JPY	5
81.	Norwegian Krone/ Japanese Yen	NOK/JPY	3
82.	Norwegian Krone/ Swedish Krona	NOK/SEK	5
83.	New Zealand Dollar/ Canadian Dollar	NZD/CAD	5
84.	New Zealand Dollar/ Swiss Franc	NZD/CHF	5
85.	New Zealand Dollar/ Danish Krone	NZD/DKK	5
86.	New Zealand Dollar/ Japanese Yen	NZD/JPY	3
87.	New Zealand Dollar/ Norwegian Krone	NZD/NOK	5
88.	New Zealand Dollar/	NZD/SEK	5

<u>Row</u>	<u>Currency Pair</u>	<u>Currency Pair Code</u>	<u>Decimal Places</u>
	Swedish Krona		
89.	New Zealand Dollar/ Singapore Dollar	NZD/SGD	5
90.	New Zealand Dollar/ United States Dollar	NZD/USD	5
91.	Polish Zloty/ Japanese Yen	PLN/JPY	5
92.	Swedish Krona/ Japanese Yen	SEK/JPY	3
93.	Singapore Dollar/ Hong Kong Dollar	SGD/HKD	5
94.	Singapore Dollar/ Japanese Yen	SGD/JPY	3
95.	Turkish Lira/ Japanese Yen	TRY/JPY	3
96.	United States Dollar/ United Arab Emirates Dirham	USD/AED	5
97.	United States Dollar/ Bahraini Dollar	USD/BHD	5
98.	United States Dollar/ Brazilian Real	USD/BRL	5
99.	United States Dollar/ Canadian Dollar	USD/CAD	5
100.	United States Dollar/ Swiss Franc	USD/CHF	5
101.	United States Dollar/ Chilean Peso	USD/CLP	5
102.	United States Dollar/ Chinese Yuan Renminbi	USD/CNH	5
103.	United States Dollar/ Chinese Yuan	USD/CNY	5

<u>Row</u>	<u>Currency Pair</u>	<u>Currency Pair Code</u>	<u>Decimal Places</u>
	Renminbi		
104.	United States Dollar/ Czech Koruna	USD/CZK	4
105.	United States Dollar/ Danish Krone	USD/DKK	5
106.	United States Dollar/ Hong Kong Dollar	USD/HKD	5
107.	United States Dollar/ Hungarian Forint	USD/HUF	3
108.	United States Dollar/ Indonesian Rupiah	USD/IDR	3
109.	United States Dollar/ Israeli Shekel	USD/ILS	5
110.	United States Dollar/ Indian Rupee	USD/INR	3
111.	United States Dollar/ Jordan Dinar	USD/JOD	5
112.	United States Dollar/ Japanese Yen	USD/JPY	3
113.	United States Dollar/ Kuwaiti Dollar	USD/KWD	5
114.	United States Dollar/ Moroccan Dirham	USD/MAD	4
115.	United States Dollar/ Mexican Peso	USD/MXN	5
116.	United States Dollar/ Norwegian Krone	USD/NOK	5
117.	United States Dollar/ Nepalese Rupee	USD/NPR	5
118.	United States Dollar/ Omani Rial	USD/OMR	5
119.	United States Dollar/ Polish Zloty	USD/PLN	5

<u>Row</u>	<u>Currency Pair</u>	<u>Currency Pair Code</u>	<u>Decimal Places</u>
120.	United States Dollar/ Qatari Riyal	USD/QAR	5
121.	United States Dollar/ Romanian New Leu	USD/RON	5
122.	United States Dollar/ Russian Ruble	USD/RUB	5
123.	United States Dollar/ Saudi Riyal	USD/SAR	5
124.	United States Dollar/ Swedish Krona	USD/SEK	5
125.	United States Dollar/ Singapore Dollar	USD/SGD	5
126.	United States Dollar/ Thai Baht	USD/THB	3
127.	United States Dollar/ Tunisian Dinar	USD/TND	5
128.	United States Dollar/ Turkish Lira	USD/TRY	5
129.	United States Dollar/ South African Rand	USD/ZAR	5
130.	South African Rand/ Japanese Yen	ZAR/JPY	3

3.2 Precious Metals and Decimal Place Precision

The Currenex ESP service supports the streaming of prices in the precious metals and to the precision listed in the below table. Metals are traded in whole increment ounce amounts, usually, 5,000 ounces for silver (XAG) and 100 ounces for gold (XAU). This can vary among different liquidity providers. Confirm the exact value with your Currenex account representative.

<u>Row</u>	<u>Metal/Currency Pair</u>	<u>Metal/Currency Code</u>	<u>Decimal Places</u>
1.	Silver/ Australian Dollar	XAG/AUD	5

<u>Row</u>	<u>Metal/Currency Pair</u>	<u>Metal/Currency Code</u>	<u>Decimal Places</u>
2.	Silver/ Swiss Franc	XAG/CHF	3
3.	Silver/Euro	XAG/EUR	5
4.	Silver/ Japanese Yen	XAG/JPY	3
5.	Silver/ New Zealand Dollar	XAG/NZD	5
6.	Silver/ New Zealand Dollar	XAG/SGD	3
7.	Silver/ United States Dollar	XAG/USD	5
8.	Gold/ Australian Dollar	XAU/AUD	3
9.	Gold/ Swiss Franc	XAU/CHF	3
10.	Gold/Euro	XAU/EUR	3
11.	Gold/ Japanese Yen	XAU/JPY	3
12.	Gold/ New Zealand Dollar	XAU/NZD	3
13.	Gold/ Singapore Dollar	XAU/SGD	3
14.	Gold/ United States Dollar	XAU/USD	3
15.	Palladium/ United States Dollar	XPD/USD	3
16.	Platinum/ United States Dollar	XPT/USD	3

4 NON-DELIVERABLE FORWARDS (NDF)

The following currencies are treated as non-deliverable forwards by Currenex.

<u>Row</u>	<u>Currency</u>	<u>Currency Code</u>
1.	Argentine Peso	ARS
2.	Brazilian Real	BRL
3.	Chilean Peso	CLP
4.	Chinese Yuan Renminbi	CNY
5.	Colombian Peso	COP
6.	Indonesian Rupiah	IDR
7.	Indian Rupee	INR
8.	South Korean Won	KRW
9.	Malaysian Ringgit	MYR
10.	Peruvian Sol Nuevo	PEN
11.	Philippine Peso	PHP
12.	Pakistan Rupee	PKR
13.	Russian Ruble/Rouble	RUB
14.	Thai Bhat	THB
15.	Taiwan New Dollar	TWD
16.	Vietnamese Dong	VND

5 APPENDICES

5.1 G10 Currencies

The G10 Currencies are listed on the table below.

<u>Row</u>	<u>Currency</u>	<u>Currency Code</u>
17.	Australian Dollar	AUD
18.	British Pound	GBP
19.	Canadian Dollar	CAD
20.	Euro	EUR
21.	Japanese Yen	JPY
22.	New Zealand Dollar	NZD
23.	Norwegian Krone	NOK
24.	Swedish Krona	SEK
25.	Swiss Franc	CHF
26.	United States Dollar	USD

5.2 Continuous Linked Settlement (CLS) Currencies

Continuous Linked Settlement Currencies are listed on the table below. CLS is a system that enables simultaneous settlement payments on both sides of a foreign exchange transaction.

<u>Row</u>	<u>Currency</u>	<u>Currency Code</u>
1.	Mexican Peso	MXN
2.	Canadian Dollar	CAD
3.	British Pound	GBP
4.	Israeli Shekel	ILS
5.	Japanese Yen	JPY
6.	Korean Won	KRW
7.	Danish Krone	DKK

<u>Row</u>	<u>Currency</u>	<u>Currency Code</u>
8.	Euro	EUR
9.	United States Dollar	USD
10.	Hong Kong Dollar	HKD
11.	Singapore Dollar	SGD
12.	Norwegian Krone	NOK
13.	Australian Dollar	AUD
14.	New Zealand Dollar	NZD
15.	South African Rand	ZAR
16.	Swedish Krona	SEK
17.	Swiss Franc	CHF

5.3 Revision History

Revision Number	Revision Date	Page Number	Update
1	14 January 2013	14	Section 4: List of NDF (non-deliverable forward) currencies added.
2	3 October 2013		Section 3.1: Added AUD/PLN, CAD/PLN, CAD/ZAR, CNH/JPY, DKK/NOK, GBP/MXN, GBP/ZAR, ILS/JPY, NZD/NOK, SGD/HKD USD/CNH, USD/NPR Section 3.2: Added XAG/AUD, XAG/CHF, XAG/NZD, XAG/SGD, XAU/AUD, XAU/CHF, XAU/NZD, XAU/SGD, XPD/USD, XPT/USD