

Currenex Defined Tenors and Supported ESP Currency and Precious Metals Pairs

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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.

2 Request for Stream (RFS)

2.1 Decimal Place Precision

RFS Currencies can be quoted up to eight (8) decimal places.

2.2 Defined Tenor Codes

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
TOM1M	“Tomorrow One Month” – the One (1) Month Tenor for tomorrow’s trade date	Month and Day	1M + 1D
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
1Y	1 Year	Year	1
2Y	2 Years	Year	2

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>
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

2.3 Defined Tenor Codes for Non-Deliverable Forwards (NDF)

The following tenor codes are defined for non-deliverable forward (NDF) trading.

<u>Tenor Code</u>	<u>Description</u>
TOM1M	'Tomorrow One (1) Month' sets the value date equal to the One (1) Month Tenor for tomorrow's trade date.
JAN, FEB MAR, APR, MAY, JUN, JUL, AUG, SEP, OCT, NOV, DEC	The first spot value date after the last business day of the chosen month.
EOMF, EOMG, EOMH, EOMJ, EOMK, EOMM, EOMN, EOMQ, EOMU, EOMV, EOMX, EOMZ	'End of Month' with each month distinguished by the CME month code suffix. Sets the value date as the last business day of the associated month relative to the start of the next calendar year. The fixing date is set to be the standard offset based on the value date

2.4 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 IMM H, IMM M, IMM U and IMM Z. 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., IMM M refers to the third Wednesday in March that is closest to the value date, such that a quote request for IMM M made on 29 Jun 2017 would return the third Wednesday in March 2017; i.e., 15 March 2017.

<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
IMMU	September	Monthly and Quarterly	Month 9
IMMV	October	Monthly	Month 10
IMMX	November	Monthly	Month 11
IMMZ	December	Monthly and Quarterly	Month 12

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

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 definitions per currency pair for a point, pip and tick quote movement are listed in the below table.

A pip is one tenth of a point. Quoting to one tenth (1/10th) of a pip is known as fractional pip quoting. A tick represents the smallest supported price movement in decimal places for the currency pair on Currenex.

<u>Row</u>	<u>Currency Pair</u>	<u>Currency Pair Code</u>	<u>Big Figure</u>	<u>One (1) Pip Equals</u>	<u>Tick (Decimal Places)</u>
1.	Australian Dollar/ Canadian Dollar	AUD/CAD	0.01	0.0001	5
2.	Australian Dollar/ Swiss Franc	AUD/CHF	0.01	0.0001	5
3.	Australian Dollar/ Danish Krone	AUD/DKK	0.01	0.0001	5
4.	Australian Dollar/ Hong Kong Dollar	AUD/HKD	0.01	0.0001	5
5.	Australian Dollar/ Hungarian Forint	AUD/HUF	0	0.01	3
6.	Australian Dollar/ Israeli Shekel	AUD/ILS	0.01	0.0001	5
7.	Australian Dollar/ Japanese Yen	AUD/JPY	0	0.01	3
8.	Australian Dollar/ Norwegian Krone	AUD/NOK	0.01	0.0001	5
9.	Australian Dollar/ New Zealand Dollar	AUD/NZD	0.01	0.0001	5
10.	Australian Dollar/ Polish Zloty	AUD/PLN	0.01	0.0001	5
11.	Australian Dollar/ Swedish Krona	AUD/SEK	0.01	0.0001	5
12.	Australian Dollar/ Singapore Dollar	AUD/SGD	0.01	0.0001	5
13.	Australian Dollar/ United States Dollar	AUD/USD	0.01	0.0001	5
14.	Canadian Dollar/ Swiss Franc	CAD/CHF	0.01	0.0001	5

<u>Row</u>	<u>Currency Pair</u>	<u>Currency Pair Code</u>	<u>Big Figure</u>	<u>One (1) Pip Equals</u>	<u>Tick (Decimal Places)</u>
15.	Canadian Dollar/ Danish Krone	CAD/DKK	0.01	0.0001	5
16.	Canadian Dollar/ Hong Kong Dollar	CAD/HKD	0.01	0.0001	5
17.	Canadian Dollar/ Israeli Shekel	CAD/ILS	0.01	0.0001	5
18.	Canadian Dollar/ Japanese Yen	CAD/JPY	0	0.01	3
19.	Canadian Dollar/ Mexican Peso	CAD/MXN	0.01	0.0001	5
20.	Canadian Dollar/ Norwegian Krone	CAD/NOK	0.01	0.0001	5
21.	Canadian Dollar/ Polish Zloty	CAD/PLN	0.01	0.0001	5
22.	Canadian Dollar/ Swedish Krona	CAD/SEK	0.01	0.0001	5
23.	Canadian Dollar/ Singapore Dollar	CAD/SGD	0.01	0.0001	5
24.	Canadian Dollar/ Turkish Lira	CAD/TRY	0.01	0.0001	5
25.	Canadian Dollar/ South African Rand	CAD/ZAR	0.01	0.0001	5
26.	Swiss Franc/ Danish Krone	CHF/DKK	0.01	0.0001	5
27.	Swiss Franc/ Hong Kong Dollar	CHF/HKD	0.01	0.0001	5
28.	Swiss Franc/ Israeli Shekel	CHF/ILS	0.01	0.0001	5
29.	Swiss Franc/ Japanese Yen	CHF/JPY	0	0.01	3
30.	Swiss Franc/ Norwegian Krone	CHF/NOK	0.01	0.0001	5
31.	Swiss Franc/ Polish Zloty	CHF/PLN	0.01	0.0001	5
32.	Swiss Franc/ Swedish Krona	CHF/SEK	0.01	0.0001	5

<u>Row</u>	<u>Currency Pair</u>	<u>Currency Pair Code</u>	<u>Big Figure</u>	<u>One (1) Pip Equals</u>	<u>Tick (Decimal Places)</u>
33.	Swiss Franc/ Singapore Dollar	CHF/SGD	0.01	0.0001	5
34.	Chinese Yuan Renminbi/ Hong Kong Dollar	CNH/HKD	0.01	0.0001	5
35.	Chinese Yuan Renminbi/ Japanese Yen	CNH/JPY	0.01	0.0001	5
36.	Czech Koruna/ Hungarian Forint	CZK/HUF	0.01	0.0001	5
37.	Czech Koruna/ Japanese Yen	CZK/JPY	0.01	0.0001	5
38.	Danish Krone/ Israeli Shekel	DKK/ILS	0.01	0.0001	5
39.	Danish Krone/ Japanese Yen	DKK/JPY	0.01	0.0001	5
40.	Danish Krone/ Norwegian Krone	DKK/NOK	0.01	0.0001	5
41.	Danish Krone/ Swedish Krona	DKK/SEK	0.01	0.0001	5
42.	Euro/ United Arab Emirates Dirham	EUR/AED	0.01	0.0001	5
43.	Euro/ Australian Dollar	EUR/AUD	0.01	0.0001	5
44.	Euro/Bulgarian New Lev	EUR/BGN	0.01	0.0001	5
45.	Euro/ Bahraini Dinar	EUR/BHD	0.01	0.0001	5
46.	Euro/ Canadian Dollar	EUR/CAD	0.01	0.0001	5
47.	Euro/ Swiss Franc	EUR/CHF	0.01	0.0001	5
48.	Euro/ Chinese Yuan Renminbi	EUR/CNH	0.01	0.0001	5
49.	Euro/ Czech Koruna	EUR/CZK	0.1	0.001	4
50.	Euro/ Danish Krone	EUR/DKK	0.01	0.0001	5
51.	Euro/ British Pound	EUR/GBP	0.01	0.0001	5
52.	Euro/ Hong Kong Dollar	EUR/HKD	0.01	0.0001	5
53.	Euro/Croatian Kuna	EUR/HRK	0.01	0.0001	5
54.	Euro/ Hungarian Forint	EUR/HUF	0	0.01	3
55.	Euro/ Israeli Shekel	EUR/ILS	0.01	0.0001	5

<u>Row</u>	<u>Currency Pair</u>	<u>Currency Pair Code</u>	<u>Big Figure</u>	<u>One (1) Pip Equals</u>	<u>Tick (Decimal Places)</u>
56.	Euro/ Japanese Yen	EUR/JPY	0	0.01	3
57.	Euro/ Kuwaiti Dinar	EUR/KWD	0.01	0.0001	5
58.	Euro/ Mexican Peso	EUR/MXN	0.01	0.0001	5
59.	Euro/ Norwegian Krone	EUR/NOK	0.01	0.0001	5
60.	Euro/ New Zealand Dollar	EUR/NZD	0.01	0.0001	5
61.	Euro/ Omani Rial	EUR/OMR	0.01	0.0001	5
62.	Euro/ Polish Zloty	EUR/PLN	0.01	0.0001	5
63.	Euro/ Romanian New Leu	EUR/RON	0.01	0.0001	5
64.	Euro/ Russian Ruble	EUR/RUB	0.01	0.0001	5
65.	Euro/ Saudi Riyal	EUR/SAR	0.01	0.0001	5
66.	Euro/ Swedish Krona	EUR/SEK	0.01	0.0001	5
67.	Euro/ Singapore Dollar	EUR/SGD	0.01	0.0001	5
68.	Euro/ Thai Baht	EUR/THB	0	0.01	3
69.	Euro/ Turkish Lira	EUR/TRY	0.01	0.0001	5
70.	Euro/ United States Dollar	EUR/USD	0.01	0.0001	5
71.	Euro/ South African Rand	EUR/ZAR	0.01	0.0001	5
72.	British Pound/ Australian Dollar	GBP/AUD	0.01	0.0001	5
73.	British Pound/ Canadian Dollar	GBP/CAD	0.01	0.0001	5
74.	British Pound/ Swiss Franc	GBP/CHF	0.01	0.0001	5
75.	British Pound/Chinese Yuan Renminbi	GBP/CNH	0.01	0.0001	5
76.	British Pound/ Danish Krone	GBP/DKK	0.01	0.0001	5
77.	British Pound/ Hong Kong Dollar	GBP/HKD	0.01	0.0001	5
78.	British Pound/ Hungarian Forint	GBP/HUF	0	0.01	3

<u>Row</u>	<u>Currency Pair</u>	<u>Currency Pair Code</u>	<u>Big Figure</u>	<u>One (1) Pip Equals</u>	<u>Tick (Decimal Places)</u>
79.	British Pound/ Israeli Shekel	GBP/ILS	0.01	0.0001	5
80.	British Pound/ Japanese Yen	GBP/JPY	0	0.01	3
81.	British Pound/ Mexican Peso	GBP/MXN	0.01	0.0001	5
82.	British Pound/ Norwegian Krone	GBP/NOK	0.01	0.0001	5
83.	British Pound/ New Zealand Dollar	GBP/NZD	0.01	0.0001	5
84.	British Pound/ Polish Zloty	GBP/PLN	0.01	0.0001	5
85.	British Pound/ Swedish Krona	GBP/SEK	0.01	0.0001	5
86.	British Pound/ Singapore Dollar	GBP/SGD	0.01	0.0001	5
87.	British Pound/ Turkish Lira	GBP/TRY	0.01	0.0001	5
88.	British Pound/ United States Dollar	GBP/USD	0.01	0.0001	5
89.	British Pound/ South African Rand	GBP/ZAR	0.01	0.0001	5
90.	Hong Kong Dollar/ Japanese Yen	HKD/JPY	0.01	0.0001	5
91.	Israeli Shekel/ Japanese Yen	ILS/JPY	0	0.01	3
92.	Japanese Yen/ Hungarian Forint	JPY/HUF	0.01	0.0001	5
93.	Mexican Peso/ Japanese Yen	MXN/JPY	0.01	0.0001	5
94.	Norwegian Krone/ Israeli Shekel	NOK/ILS	0.01	0.0001	5
95.	Norwegian Krone/ Japanese Yen	NOK/JPY	0.01	0.0001	5

<u>Row</u>	<u>Currency Pair</u>	<u>Currency Pair Code</u>	<u>Big Figure</u>	<u>One (1) Pip Equals</u>	<u>Tick (Decimal Places)</u>
96.	Norwegian Krone/ Swedish Krona	NOK/SEK	0.01	0.0001	5
97.	New Zealand Dollar/ Canadian Dollar	NZD/CAD	0.01	0.0001	5
98.	New Zealand Dollar/ Swiss Franc	NZD/CHF	0.01	0.0001	5
99.	New Zealand Dollar/ Danish Krone	NZD/DKK	0.01	0.0001	5
100.	New Zealand Dollar/ Hong Kong Dollar	NZD/HKD	0.01	0.0001	5
101.	New Zealand Dollar/ Hungarian Forint	NZD/HUF	0	0.01	3
102.	New Zealand Dollar/ Japanese Yen	NZD/JPY	0	0.01	3
103.	New Zealand Dollar/ Norwegian Krone	NZD/NOK	0.01	0.0001	5
104.	New Zealand Dollar/ Swedish Krona	NZD/SEK	0.01	0.0001	5
105.	New Zealand Dollar/ Singapore Dollar	NZD/SGD	0.01	0.0001	5
106.	New Zealand Dollar/ United States Dollar	NZD/USD	0.01	0.0001	5
107.	Polish Zloty/ Israeli Shekel	PLN/ILS	0.01	0.0001	5
108.	Polish Zloty/ Japanese Yen	PLN/JPY	0.01	0.0001	5
109.	Russian Ruble/Japanese Yen	RUB/JPY	0.01	0.0001	5
110.	Swedish Krona/ Israeli Shekel	SEK/ILS	0.01	0.0001	5
111.	Swedish Krona/ Japanese Yen	SEK/JPY	0.01	0.0001	5
112.	Singapore Dollar/ Chinese Yuan Renminbi	SGD/CNH	0.01	0.0001	5
113.	Singapore Dollar/ Hong Kong Dollar	SGD/HKD	0.01	0.0001	5

<u>Row</u>	<u>Currency Pair</u>	<u>Currency Pair Code</u>	<u>Big Figure</u>	<u>One (1) Pip Equals</u>	<u>Tick (Decimal Places)</u>
114.	Singapore Dollar/ Japanese Yen	SGD/JPY	0	0.01	3
115.	Singapore Dollar/ Thai Bhat	SGD/THB	0	0.01	3
116.	Singapore Dollar/ South African Rand	SGD/ZAR	0.01	0.0001	5
117.	Thai Bhat/ Japanese Yen	THB/JPY	0.01	0.0001	5
118.	Turkish Lira/ Japanese Yen	TRY/JPY	0.01	0.0001	5
119.	United States Dollar/ United Arab Emirates Dirham	USD/AED	0.01	0.0001	5
120.	United States Dollar/ Bahraini Dollar	USD/BHD	0.01	0.0001	5
121.	United States Dollar/ Canadian Dollar	USD/CAD	0.01	0.0001	5
122.	United States Dollar/ Swiss Franc	USD/CHF	0.01	0.0001	5
123.	United States Dollar/ Chinese Yuan Renminbi	USD/CNH	0.01	0.0001	5
124.	United States Dollar/ Czech Koruna	USD/CZK	0.1	0.001	4
125.	United States Dollar/ Danish Krone	USD/DKK	0.01	0.0001	5
126.	United States Dollar/ Hong Kong Dollar	USD/HKD	0.01	0.0001	5
127.	United States Dollar/ Hungarian Forint	USD/HUF	0	0.01	3
128.	United States Dollar/ Israeli Shekel	USD/ILS	0.01	0.0001	5
129.	United States Dollar/ Jordan Dinar	USD/JOD	0.01	0.0001	5
130.	United States Dollar/ Japanese Yen	USD/JPY	0	0.01	3

<u>Row</u>	<u>Currency Pair</u>	<u>Currency Pair Code</u>	<u>Big Figure</u>	<u>One (1) Pip Equals</u>	<u>Tick (Decimal Places)</u>
131.	United States Dollar/ Kuwaiti Dollar	USD/KWD	0.01	0.0001	5
132.	United States Dollar/ Moroccan Dirham	USD/MAD	0.1	0.001	4
133.	United States Dollar/ Mexican Peso	USD/MXN	0.01	0.0001	5
134.	United States Dollar/ Norwegian Krone	USD/NOK	0.01	0.0001	5
135.	United States Dollar/ Nepalese Rupee	USD/NPR	0.01	0.0001	5
136.	United States Dollar/ Omani Rial	USD/OMR	0.01	0.0001	5
137.	United States Dollar/ Pakistani Rupee	USD/PKR	0.01	0.0001	5
138.	United States Dollar/ Polish Zloty	USD/PLN	0.01	0.0001	5
139.	United States Dollar/ Qatari Riyal	USD/QAR	0.01	0.0001	5
140.	United States Dollar/ Romanian New Leu	USD/RON	0.01	0.0001	5
141.	United States Dollar/ Russian Ruble	USD/RUB	0.01	0.0001	5
142.	United States Dollar/ Saudi Riyal	USD/SAR	0.01	0.0001	5
143.	United States Dollar/ Swedish Krona	USD/SEK	0.01	0.0001	5
144.	United States Dollar/ Singapore Dollar	USD/SGD	0.01	0.0001	5
145.	United States Dollar/ Thai Baht	USD/THB	0	0.01	3
146.	United States Dollar/ Tunisian Dinar	USD/TND	0.01	0.0001	5
147.	United States Dollar/ Turkish Lira	USD/TRY	0.01	0.0001	5
148.	United States Dollar/ South African Rand	USD/ZAR	0.01	0.0001	5

<u>Row</u>	<u>Currency Pair</u>	<u>Currency Pair Code</u>	<u>Big Figure</u>	<u>One (1) Pip Equals</u>	<u>Tick (Decimal Places)</u>
149.	South African Rand/ Japanese Yen	ZAR/JPY	0.01	0.0001	5

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
2.	Silver/ Canadian Dollar	XAG/CAD	5
3.	Silver/ Swiss Franc	XAG/CHF	5
4.	Silver/ Euro	XAG/EUR	5
5.	Silver/ British Pound	XAG/GBP	5
6.	Silver/ Japanese Yen	XAG/JPY	3
7.	Silver/ New Zealand Dollar	XAG/NZD	5
8.	Silver/ Singapore Dollar	XAG/SGD	5
9.	Silver/ United States Dollar	XAG/USD	5
10.	Gold/ Australian Dollar	XAU/AUD	3
11.	Gold/ Canadian Dollar	XAU/CAD	3
12.	Gold/ Swiss Franc	XAU/CHF	3
13.	Gold/ Euro	XAU/EUR	3
14.	Gold/ British Pound	XAU/GBP	3
15.	Gold/ Japanese Yen	XAU/JPY	3
16.	Gold/ New Zealand Dollar	XAU/NZD	3
17.	Gold/ Singapore Dollar	XAU/SGD	3
18.	Gold/ Turkish Lira	XAU/TRY	3
19.	Gold/ United States Dollar	XAU/USD	3
20.	Palladium/ United States Dollar	XPD/USD	3
21.	Platinum/ United States Dollar	XPT/USD	3

4 Non-Deliverable Forwards (NDF)

The below list of currency pairs, when traded as non-deliverable forwards (NDFs) or non-deliverable swaps (NDS), are only available on SwapEx. In addition, Single Dealer Platforms (SDP) supports the trading of any currency pairs as NDF.

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

5 Appendix

5.1 G10 Currencies

The G10 Currencies are listed on the table below.

<u>Row</u>	<u>Currency</u>	<u>Currency Code</u>
1.	Australian Dollar	AUD
2.	British Pound	GBP
3.	Canadian Dollar	CAD
4.	Euro	EUR
5.	Japanese Yen	JPY
6.	New Zealand Dollar	NZD
7.	Norwegian Krone	NOK
8.	Swedish Krona	SEK
9.	Swiss Franc	CHF
10.	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
8.	Euro	EUR
9.	United States Dollar	USD

<u>Row</u>	<u>Currency</u>	<u>Currency Code</u>
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