

The SGX logo consists of the letters "SGX" in a bold, dark blue sans-serif font, followed by a stylized graphic of three horizontal bars in blue, yellow, and blue.

Circular

2 January 2018

Circular No. DC/CCM - 1 of 2018

Updated Foreign Exchange Rates for Exposure Monitoring

Further to our Circular no. CCM – 2 of 1997 on Position Limits, please be informed of the updated calendar year-end FX rates (as attached in Appendix A) which is to be used for computing the shareholders' funds of the ultimate parent corporation or holding company of the single customer, in US Dollar equivalent, for the purpose of monitoring exposure threshold.

Members are reminded to submit the prescribed letter of awareness to SGX Risk Management, whenever the relevant thresholds are breached. Members are also reminded to submit all applications for higher position limit at least one working day before the limits are required.

Please contact Mr Jerry Zhou (Tel: 6236 8161) or Ms Candice Tia (Tel: 6236 8883) from Risk Management if you require further clarification.

Lee Chih Wei
Senior Vice President
Risk Management

Appendix A

Exchange Rates for Conversion of Shareholders' Funds of Customers into Us Dollar Equivalent For The Purpose of Monitoring Exposure Threshold

FX Rates as at 29 Dec 2017 (obtained from Bloomberg)

Currency	Rate
Australian Dollar *	0.7809
British Pound	1.3521
Canadian Dollar	1.2573
China Renminbi	6.5067
Danish Krone	6.2050
Euro *	1.2005
Hong Kong Dollar	7.8140
Indian Rupee	63.8405
Indonesian Rupiah	13588
Japanese Yen	112.69
Malaysian Ringgit	4.0614
New Zealand Dollar *	0.7093
Singapore Dollar	1.3373
South African Rand	12.3775
South Korean Won	1067.16
Swedish Krona	8.1755
Swiss Franc	0.9742
Taiwan Dollar	29.667
Thai Baht	32.560

Units of Currency per US \$ (* - except where indicated)