



## Circular

20 January 2017

Circular No. DC/CCM - 1 of 2017

### Updated Foreign Exchange Rates for Exposure Monitoring

Further to our Circular no. CCM – 2 of 1997 on Position Limits, attached is the updated calendar year-end FX rate (obtained from Bloomberg) 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 three working days before the limits are required.

Please contact Mr Jerry Zhou (Tel: 6236 8161) or Ms Teo Yi Li (Tel: 6236 8049) from Risk Management if you require further clarification.

Lee Chih Wei  
Vice President  
Risk Management

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

FX Rates as at 30 Dec 2016 (obtained from Bloomberg)

Currency	Rate
Australian Dollar *	0.7197
British Pound	1.2357
Canadian Dollar	1.3442
China Renminbi	6.9502
Danish Krone	7.0662
Euro *	1.0520
Hong Kong Dollar	7.7557
Indian Rupee	67.9660
Indonesian Rupiah	13492
Japanese Yen	117
Malaysian Ringgit	4.4870
New Zealand Dollar *	0.6925
Singapore Dollar	1.4461
South African Rand	13.7224
South Korean Won	1207.42
Swedish Krona	9.1104
Swiss Franc	1.0200
Taiwan Dollar	32.380
Thai Baht	24.7721

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