APPENDIX E

Proposed Rule Amendments to SGX-DC Clearing Rules

Appendix 1 – Final Settlement Price

Oil Swap Contracts

Product	Petrochemical Swaps	
Contract	SGX ICIS MEG CFR China Swap	SGX ICIS SM CFR China Swap
Final Settlement Price	Cash settlement using the arithmetic average of all ICIS MEG CFR China Main Ports index assessments in the expiring contract month, rounded to 3 decimal places	Cash settlement using the arithmetic average of all ICIS SM CFR China (Price Range for the Week) index assessments in the expiring contract month, rounded to 3 decimal places