

Proposed Rule Amendments to SGX-DC Clearing Rules

Note: Changes are made in blue.

Appendix 1 – Final Settlement Price

LNG Swap Contracts

Product	Singapore Sling	North Asia Sling	DKI Sling
Contract	<u>SGX Singapore Sling LNG Swap</u>	<u>SGX North Asia Sling LNG Swap</u>	<u>SGX-DKI Sling LNG Swap</u>
Final Settlement Price	<u>Cash settlement using the arithmetic average of all the Singapore Sling Index spot assessments for the expiring contract month, rounded to three decimal places.</u>	<u>Cash settlement using the arithmetic average of all the North Asia Sling Index spot assessments for the expiring contract month, rounded to three decimal places.</u>	<u>Cash settlement using the arithmetic average of all the DKI Sling Index spot assessments for the expiring contract month, rounded to three decimal places.</u>

Product	Petrochemical Swaps			
Contract	SGX ICIS LLDPE CFR China Swap	<u>SGX ICIS LLDPE CFR S.E.Asia Swap</u>	SGX ICIS PP Flat Yarn (Raffia) CFR China Index Swap	<u>SGX ICIS PP Flat Yarn (Raffia) CFR S.E.Asia Swap</u>
Final Settlement Price	Cash settlement using the arithmetic average of all ICIS spot price assessments in the contract month for the relevant underlying product, rounded to 2 decimal places.			