

US Dollar Index® Futures

Contract Specifications

Description

The ICE U.S. Dollar Index (USDX) futures contract is a leading benchmark for the international value of the US dollar and the world's most widely-recognized traded currency index. In a single transaction the USDX enables market participants to monitor moves in the value of the US dollar relative to a basket of world currencies, as well as hedge their portfolios against the risk of a move in the dollar. US Dollar Index futures are traded for 21 hours a day on the ICE platform.

Trading Hours

Electronic Trading Hours (Sun - Fri) *The trading platform is available 30 minutes before the opening for order entry.

Open on Sunday night is 6:00 PM ET; Pre-Open at 5:30 PM ET

Unit of Trading

One contract = \$1000 X Index value

Contract Symbol

DX

Quotation

US Dollar Index points, calculated to three decimal places .010 = \$10

Tick Size

.005 = \$5

Contract Series

Four months in the March/June/September/December quarterly expiration cycle

Price Limits

The DX contract has no price limits

Daily Settlement

The volume-weighted average of all electronic trades transacted in the closing session (14:59 to 15:00 Eastern time).

Contract Specifications

Last Trading Day	Trading ceases at 10:16 Eastern time two days prior to settlement (see next entry).
Final Settlement	The US Dollar Index is physically settled on the third Wednesday of the expiration month against six component currencies (euro, Japanese yen, British pound, Canadian dollar, Swedish krona and Swiss franc) in their respective percentage weights in the Index. Settlement rates may be quoted to three decimal places.
Position Limit	The DX contract has no position limits.
Markers	<u>TAS</u> (Trade at Settlement)
Additional Information	<p>The U.S. Dollar Index, together with all rights, title and interest in and related to the U.S. Dollar Index, including all content included therein (including, without limitation, its formulation, components, values, weightings and methods of calculation), and all related intellectual property and property rights, is the exclusive property of ICE Data Indices, LLC. The U.S. Dollar Index, its formulation, components, weightings, values and methods of calculation have been selected, coordinated, arranged and maintained by ICE Data Indices, LLC. through the application of methods, know-how, creativity and standards of judgment used and developed through the expenditure of considerable work, time, effort and money, and may be modified by ICE Data Indices, LLC. from time to time based on this same and/or other criteria, and all rights, title and interest therein are proprietary exclusively to and expressly reserved by ICE Data Indices, LLC. The designations "U.S. Dollar Index", "Dollar Index" and "USDX" are trademarks and service marks of ICE Data Indices, LLC., and they are also the subject of various trademark registrations in countries around the world ("ICE Data Indices Trademarks"). Any use whatsoever of the U.S. Dollar Index, its formulation, components, weightings, values and/or methods of calculation, or of the ICE Data Indices Trademarks, whether directly or indirectly, is strictly prohibited without the express written consent of ICE Data Indices, LLC.</p>