INDEX RULES & METHODOLOGY | March 11, 2021

METHODOLOGY UPDATES TO THE ICE U.S. DOLLAR INDEX & ICE FX INDICES

Phil Galdi, Head of Indices
ICE Data Services | ICE Data Indices

Dwijen A. Gandhi, Senior Director
ICE Data Services | ICE Data Indices

ICE Index Hotline:
New York: +1 770 999 4501
Email: *ICENYSEIndices@ice.com*

Updated index methodology effective April 2, 2021

Following an index consultation, the methodology for the ICE U.S. Dollar Index and ICE FX Indices is being updated effective April 2, 2021 to modify the holiday calendar and calculation and publication hours for the indices.

The updated methodology document can be found on the ICE Index Platform at *indices.theice.com*.

The following indices are covered with the methodology update:

ICE® U.S. Dollar Index® (DXY / NYICDX)
ICE® Euro FX Index (ICEEX)
ICE® Yen FX Index (ICEJX)
ICE® Dollar LatAm FX Index (ICELX)

The methodology changes to be effective are as follows:

1. The ICE® U.S. Dollar Index® (DXY) is currently calculated and published until 7:15 PM ET on weekdays. Effective with this methodology update, the index will stop calculating and publishing at 5 PM ET on the Friday of each week.
2. Currently, the ICE® U.S. Dollar Index® (DXY) is published on all weekdays during the calendar year. Effective with this methodology update, Christmas Day and New Year's Day (or their observed holidays) will be designed as index holidays. The index would not be calculated or published on those days.
3. The ICE® Euro FX Index (ICEEX), ICE® Yen FX Index (ICEJX) and ICE® Dollar LatAm FX Index (ICELX) are currently calculated and published based on a U.S. equity market holiday calendar. Effective with this methodology update, the indices would conform their holiday calendar to that of the DXY Index and will be open on all weekdays except for Christmas Day and New Year's Day (or their observed holidays).

Please reach out to *ICENYSEIndices@ice.com* or call +1 770 999 4501 Option 6, Sub-Option 2 with any questions.

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