

NOTICE

March 18, 2010

Summary of content

Change to USDX
Futures Settlement
Price Increment.

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Change to Daily Settlement Price Increment For USDX[®] Futures Contracts

Effective with the start of trading on Monday, March 22, 2010 the Exchange is implementing amendments to Rules 4.28 and 15.04 to provide that the Daily Settlement Price for USDX futures contracts be calculated to the nearest .001 of an USDX point. Prior to the change these prices were normally calculated to the nearest .005 of an index point.

The principal impact of this change will be upon the clearing price of Trade At Settlement ("TAS") trades in USDX futures contracts. TAS trades may occur at prices that are equal to the Daily Settlement Price of the respective futures contract, or at prices that are up to two minimum price fluctuations above or below the Daily Settlement Price. With this change to the smaller increment for Daily Settlement Prices, the clearing price for TAS will also be calculated to the smaller increment; for example, a TAS trade price of +0.005 index points and a Daily Settlement Price of 80.251 would generate a clearing price for the trade of 80.256.

Additional information on TAS trades can be found on the web at:
https://www.theice.com/publicdocs/futures_us/TAS_FAQ.pdf