



### VIA CFTC PORTAL

June 3, 2022

Christopher J. Kirkpatrick  
Secretary of the Commission  
Commodity Futures Trading Commission  
Three Lafayette Centre  
1155 21<sup>st</sup> Street, NW  
Washington, DC 20581

**Re: SMFE 2022-010 - Self-Certification Pursuant to CFTC Regulation 40.6 – Amendments to the Methodology for the Small Exchange US Dollar Index**

Dear Mr. Kirkpatrick:

Pursuant to Section 5c(c) of the Commodity Exchange Act, as amended (“Act”), and Section 40.6 of the Commission’s regulations thereunder, Small Exchange, Inc. (“SMFE” or the “Exchange”) submits this self-certification as written notice that the Exchange is amending the methodology for the Small US Dollar Index (“Index”), on which the Small US Dollar Index Futures Contract is based, as set forth on the attached Exhibit A, which is attached hereto. This amendment is effective at the close on June 17, 2022.

The purpose of this amendment is to make the Index more representative of the more heavily traded constituents within the Index by further categorizing them as “Developed Foreign Economies” or “Emerging Market Economies”, as set forth on Exhibit A.

The Exchange reviewed the designated contract market core principles (“Core Principles”), as set forth in the Act, and confirms that the Core Principles identified and discussed in SMFE 2020-005 Small Dollar Index Futures Contracts, SMFE 2020 (May 8, 2020),<sup>1</sup> as they pertain to the Exchange’s administration and operation of the Index, as modified herein, apply equally with respect to this matter.

---

<sup>1</sup> [SMFE 2020-005](#).

Pursuant to Section 5c(c) of the Act and CFTC Regulation 40.6(a), the Exchange certifies that the amendments comply with the Act, including regulations under the Act. The Exchange is not aware of any opposing views. The Exchange also certifies that this submission has been posted on the Exchange's website at [www.thesmallexchange.com](http://www.thesmallexchange.com).

If you require any additional information regarding this submission, please contact the undersigned at (312) 761-1660.

Regards,

/s/ Peter D. Santori  
Chief Regulatory Officer and  
Head of Legal

Enclosed: Exhibit A

**Exhibit A**

**Redacted**