

June 24, 2022

VIA ELECTRONIC PORTAL

Mr. Christopher J. Kirkpatrick
Office of the Secretariat
Commodity Futures Trading Commission
3 Lafayette Center
1155 21st Street NW
Washington, DC 20581

Re: SMFE 2022-014 - CFTC Regulation 40.6(d) Weekly Notification of Rule Amendments for the week of June 20, 2022

Dear Mr. Kirkpatrick:

Pursuant to Commodity Futures Trading Commissions (“CFTC” or “Commission”) Regulation 40.6(d), the Small Exchange, Inc. (“Small Exchange”) submits this weekly notification of the following rule amendments effective during the week of June 20, 2022:

1. Rebalance of the Small Cannabis Equity Index; and
2. Rebalance of the Small Cryptocurrency Equity Index

These changes are attached to this filing as Exhibit A and this filing is also available at www.smallexchange.com.

Regards,

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

Enclosed: Exhibit A

Exhibit A

The Small Cannabis Equity Index and Small Cryptocurrency Equity Index were rebalanced by their Index Calculation Agent using the values from the close on Friday, June 17, 2022. This is to reduce the weight of certain components and to evenly distribute the cash component of the Small Cryptocurrency Equity Index. Both indices were rebalanced per their respective methodologies found [here](#) for the Small Cannabis Equity Index and [here](#) for the Small Cryptocurrency Equity Index.

New shares and weights are listed below:

Small Cannabis Equity Index

Symbol	Old Shares	Old Weight	New Shares	New Weight	Share Difference
ACB	0.060035	1.408%	0.096345	2.259%	0.036310
CARA	0.031032	4.535%	0.036858	5.386%	0.005826
CGC	0.019535	1.197%	0.033434	2.048%	0.013899
CRBP	0.293205	1.600%	0.449233	2.451%	0.156028
CRON	0.061464	3.083%	0.078435	3.935%	0.016971
GRWG	0.013224	0.909%	0.025615	1.760%	0.012391
HEXO	0.100034	0.372%	0.328855	1.224%	0.228821
MO	0.011788	9.713%	0.012821	10.564%	0.001033
OGI	0.200055	3.422%	0.249821	4.274%	0.049766
PM	0.006474	11.526%	0.005617	10.000%	-0.000857
SMG	0.002718	3.789%	0.003329	4.640%	0.000611
SNDL	0.462864	2.636%	0.612368	3.487%	0.149504

SWM	0.011806	5.193%	0.013742	6.044%	0.001936
TLRY	0.025499	1.483%	0.040136	2.335%	0.014637
TPB	0.011379	5.773%	0.013057	6.624%	0.001678
UVV	0.010186	10.603%	0.009606	10.000%	-0.000580
VFF	0.040654	2.025%	0.057749	2.876%	0.017095
VGR	0.038547	7.329%	0.043025	8.180%	0.004478
XXII	0.250430	7.465%	0.278991	8.317%	0.028561
ZYNE	0.131293	2.744%	0.172023	3.596%	0.040730
Cash	0.725956	13.195%	0.000000	0.000%	-0.725956

Small Cryptocurrency Equity Index

Symbol	Old Shares	Old Weight	New Shares	New Weight	Share Difference
AMD	0.018787	14.755%	0.012733	10.000%	-0.006054
CAN	0.216528	6.588%	0.240620	7.321%	0.024092
CLSK	0.106052	4.748%	0.122424	5.481%	0.016372
COIN	0.006967	3.436%	0.008453	4.169%	0.001486
EBON	0.572956	2.495%	0.741312	3.228%	0.168356
ETHE	0.078887	5.377%	0.089640	6.110%	0.010753
GBTC	0.059198	7.107%	0.065303	7.840%	0.006105
MARA	0.056255	3.580%	0.067772	4.313%	0.011517
MSTR	0.002656	4.286%	0.003110	5.019%	0.000454
NCTY	0.123752	1.442%	0.186670	2.175%	0.062918
NVDA	0.008822	13.488%	0.006540	10.000%	-0.002282
PYPL	0.006054	4.249%	0.007098	4.982%	0.001044
RIOT	0.046846	2.097%	0.063218	2.830%	0.016372
SI	0.015573	8.714%	0.016883	9.447%	0.001310
SOS	0.533144	1.540%	0.786912	2.273%	0.253768
SQ	0.007238	4.078%	0.008539	4.811%	0.001301

TSM	0.014686	12.019%	0.012219	10.000%	-0.002467
Cash	0	0%	0	0%	0