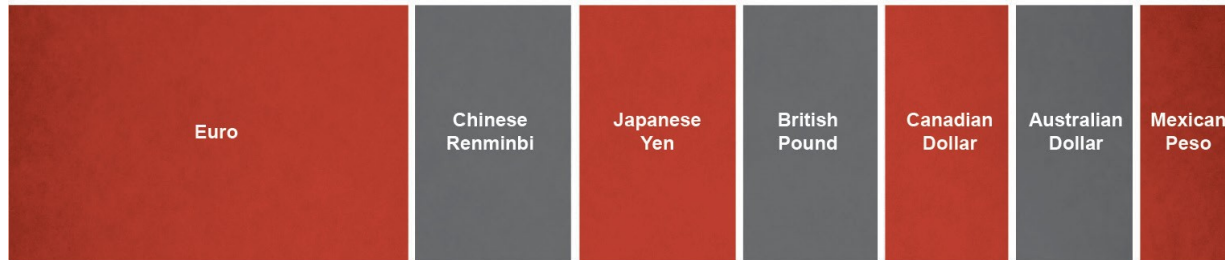


## Components and Weights

# Dollar Index

The Small Dollar Index is comprised of a volume and GDP-weighted combination of 7 major currencies: Euro, Chinese Renminbi, Japanese Yen, British Pound, Canadian Dollar, Australian Dollar, and Mexican Peso.

Percentage weights of the currencies remain constant until the next yearly rebalance period.



## Components

The Small Dollar Index is comprised of seven major currencies. The June 1, 2020 to May 31, 2021 percentage weights are:

- 33.9 % Euro (**EUR**)
- 21.3 % Chinese Renminbi (**CNH**)
- 16.2 % Japanese Yen (**JPY**)
- 11.9 % British Pound (**GBP**)
- 7.5 % Canadian Dollar (**CAD**)
- 5.4 % Australian Dollar (**AUD**)
- 3.8 % Mexican Peso (**MXN**)

These values are derived using the methodology calculation and are kept constant until the next annual rebalance period. Past and present formulas to calculate the Small Dollar Index are as follow:

Dates	Past/Present Formulas to Calculate the Small Dollar Index
May 1, 2020 to May 31, 2021	$= 43.623327 \times \text{EUR}^{-0.339} \times \text{CNH}^{-0.213} \times \text{JPY}^{-0.162} \times \text{GBP}^{-0.119} \times \text{CAD}^{-0.075} \times \text{AUD}^{-0.054} \times \text{MXN}^{-0.038}$
June 1, 2019 to April 30, 2020	$= 39.600270 \times \text{EUR}^{-0.343} \times \text{CNH}^{-0.207} \times \text{JPY}^{-0.182} \times \text{GBP}^{-0.097} \times \text{CAD}^{-0.072} \times \text{AUD}^{-0.058} \times \text{MXN}^{-0.041}$
June 1, 2018 to May 31, 2019	$= 39.612848 \times \text{EUR}^{-0.343} \times \text{CNH}^{-0.205} \times \text{JPY}^{-0.182} \times \text{GBP}^{-0.101} \times \text{CAD}^{-0.072} \times \text{AUD}^{-0.054} \times \text{MXN}^{-0.043}$
June 1, 2017 to May 31, 2018	$= 39.574871 \times \text{EUR}^{-0.337} \times \text{CNH}^{-0.197} \times \text{JPY}^{-0.187} \times \text{GBP}^{-0.111} \times \text{CAD}^{-0.073} \times \text{AUD}^{-0.054} \times \text{MXN}^{-0.041}$
June 1, 2016 to May 31, 2017	$= 43.659199 \times \text{EUR}^{-0.367} \times \text{CNH}^{-0.198} \times \text{JPY}^{-0.167} \times \text{GBP}^{-0.100} \times \text{CAD}^{-0.074} \times \text{AUD}^{-0.055} \times \text{MXN}^{-0.039}$

## Economic Data

Below are the fractional GDP and volume metrics used to calculate the yearly rebalance weights. See the methodology documentation for a complete description:

- **Gross Domestic Production (GDP)** data is obtained through the World Bank.
- **Volume** numbers are obtained from the New York Fed's Foreign Exchange Committee.

	Euro	Chinese Renminbi	Japanese Yen	British Pound	Canadian Dollar	Australian Dollar	Mexican Peso	Sum of Weights
<b>May 1, 2020 to May 31, 2021</b>								
Fractional GDP (2019 Report)	34.6%	34.5%	12.6%	7.2%	4.3%	3.6%	3.1%	100%
Fractional Volume (2019 Report)	32.8%	1.6%	21.7%	18.8%	12.2%	7.9%	4.9%	100%
Calculated Weights	<b>33.9%</b>	<b>21.3%</b>	<b>16.2%</b>	<b>11.9%</b>	<b>7.5%</b>	<b>5.4%</b>	<b>3.8%</b>	<b>100%</b>
<b>June 1, 2019 to April 30, 2020</b>								
Fractional GDP (2018 Report)	34.6%	33.5%	13.4%	7.2%	4.5%	3.6%	3.2%	100%
Fractional Volume (2018 Report)	33.7%	1.4%	25.6%	13.4%	11.3%	9.0%	5.5%	100%
Calculated Weights	<b>34.3%</b>	<b>20.7%</b>	<b>18.2%</b>	<b>9.7%</b>	<b>7.2%</b>	<b>5.8%</b>	<b>4.1%</b>	<b>100%</b>
<b>June 1, 2018 to May 31, 2019</b>								
Fractional GDP (2017 Report)	34.5%	33.6%	13.4%	7.2%	4.5%	3.6%	3.2%	100%
Fractional Volume (2017 Report)	33.9%	1.0%	25.4%	14.4%	11.1%	8.1%	6.1%	100%
Calculated Weights	<b>34.3%</b>	<b>20.5%</b>	<b>18.2%</b>	<b>10.1%</b>	<b>7.2%</b>	<b>5.4%</b>	<b>4.3%</b>	<b>100%</b>
<b>June 1, 2017 to May 31, 2018</b>								
Fractional GDP (2016 Report)	34.5%	32.4%	14.3%	7.7%	4.4%	3.5%	3.1%	100%
Fractional Volume (2016 Report)	32.4%	0.8%	25.3%	16.2%	11.7%	8.3%	5.4%	100%
Calculated Weights	<b>33.7%</b>	<b>19.7%</b>	<b>18.7%</b>	<b>11.1%</b>	<b>7.3%</b>	<b>5.4%</b>	<b>4.1%</b>	<b>100%</b>
<b>June 1, 2016 to May 31, 2017</b>								
Fractional GDP (2015 Report)	34.2%	32.5%	12.9%	8.5%	4.6%	4.0%	3.4%	100%
Fractional Volume (2015 Report)	40.4%	0.8%	22.4%	12.3%	11.6%	7.9%	4.7%	100%
Calculated Weights	<b>36.7%</b>	<b>19.8%</b>	<b>16.7%</b>	<b>10.0%</b>	<b>7.4%</b>	<b>5.5%</b>	<b>3.9%</b>	<b>100%</b>