
Launch of MCX iCOMDEX™ Indices

In terms of the provision of the Rules, Bye-Laws and Business Rules of the Exchange, the Members of the Exchange are notified as under:

MCX has designed new indices under the name MCX India Commodity Indices, or MCX iCOMDEX™ indices. MCX iCOMDEX™ are excess return indices which consist of a composite index, sectoral indices and single commodity indices. These indices are based on futures contracts traded on MCX.

MCX iCOMDEX™ indices shall be disseminated by the Exchange from 20 December 2019. Data dissemination through Tick by Tick Trading Market Data (MarketXstream) shall commence from 30 December 2019.

The indices include the following (codes are indicated in parentheses):

1. MCX iCOMDEX COMPOSITE INDEX (MCXCOMPDEX)
2. MCX iCOMDEX BULLION INDEX (MCXBULLDEX)
3. MCX iCOMDEX BASE METAL INDEX (MCXMETLDEX)
4. MCX iCOMDEX GOLD INDEX (MCXGOLDEX)
5. MCX iCOMDEX SILVER INDEX (MCXSILVDEX)
6. MCX iCOMDEX COPPER INDEX (MCXCOPRDEX)
7. MCX iCOMDEX CRUDE OIL INDEX (MCXCRUDEX)

Details of the MCX iCOMDEX™ indices, including the computation methodology and governance framework, is provided in the Index Methodology Document available on the MCX website.

Members are requested to take note of the same.

Dr. V. Shunmugam
Head, Research and Index Administration

Kindly contact Customer Support on 022-6649 4040 on 022-6649 4000 or send an email at indices@mcxindia.com or customersupport@mcxindia.com for further clarification.

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