
Launch of New Indices under MCX iCOMDEX™ Series

In terms of the provision of the Rules, Bye-Laws and Business Rules of the Exchange and further to the Exchange Circular No: MCX/ Indices/ 718 /2019 dated December 19, 2019 and Exchange Circular No: MCX/ Indices/ 663 /2020 dated September 11, 2020, Members of the Exchange are notified as under:

MCX has decided to launch the following sectoral and single commodity indices (codes are indicated in parentheses) under the MCX iCOMDEX™ series, with effect from 29 October 2020.

1. MCX iCOMDEX ENERGY INDEX (MCXENRGDEX)
2. MCX iCOMDEX NATURAL GAS INDEX (MCXNGASDEX)

The salient features of these indices are as follows:

- a. MCX iCOMDEX Energy Index has Crude Oil and Natural Gas as commodity constituents.
- b. The MCX iCOMDEX Crude Oil Index and MCX iCOMDEX Natural Gas Index represent the crude oil and natural gas constituents respectively of the MCX iCOMDEX Energy Index.
- c. Weights of MCX iCOMDEX Energy Index have been determined based on MCX iCOMDEX methodology. Weights for the year 2020 and year 2021 are provided in the table below:

Commodity Constituent	Weights (Year 2020)	New Weights (Effective from January 15, 2021)	
		Weights (Year 2021)	Rebalancing Date
Crude Oil	75.00%	75.00%	January 15, 2021
Natural Gas	25.00%	25.00%	

- d. The back calculation of indices are based on the existing MCX iCOMDEX methodology. The indices have a base value of 10,000 as on 31 December 2015.
- e. Rollover logic:
 - a. MCX iCOMDEX Energy Index: The roll from the front expiry month to the immediate next expiry month of the relevant futures contract of the underlying constituents takes place over a period of two business days just prior to the expiry of the Crude Oil futures contract.

- b. MCX iCOMDEX Natural Gas Index: It has same rollover logic as the constituents of MCX iCOMDEX Energy Index.
- f. All other aspects of MCX iCOMDEX methodology are applicable to these new indices.
- g. The historical Close values shall be available from 31 December 2015 to 19 December 2019. The Open, High, Low and Close values shall be available from December 20, 2019 onwards on the website.

The Notification to this effect is also available on the MCX website.

Members are requested to take note of the same

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

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