

MCX Circular No. MCX/MCXCCL/018/2022 MCXCCL Circular No. MCXCCL/RISK/006/2022 January 10, 2022

## Revision in Index Composition of Index units and its constituents units for cross margin benefit

In terms of provisions of the Rules, Bye-Laws and Regulations of Multi Commodity Exchange Clearing Corporation Limited ("MCXCCL") and pursuant to the SEBI circular no SEBI/HO/CDMRD/CDMRD\_DRM/P/CIR/2021/586 dated June 29, 2021 and in modification of MCXCCL\RISK\186\2021 dated July 24, 2021, Clearing Members of the MCXCCL are notified as under:

In view of change in weights of constituents of MCX iCOMDEX Bullion Index, MCX iCOMDEX Metal Index with effect from January 27, 2022 and January 20, 2022 respectively, it is required to align the Index composition of Index Units and its constituents units to provide the cross margin benefit against the respective index future positions.

Accordingly, revised details of Index Composition of Index units and its constituents units for cross margin benefit is in **Annexure 1**.

Members are requested to take note of the same.

Sandeep Kadam Risk Management Department

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

----- Corporate office -----

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## Annexure 1

## A. Index Composition of MCXBULLDEX

Symbol	Instrument Type	Qty required (in Units)	Applicable from Beginning of Day
MCXBULLDEX	FUTIDX	50	
GOLD/ GOLDM	FUTCOM	10	January 27, 2022
SILVER/ SILVERM	FUTCOM	3	

## **B.** Index Composition of MCXMETLDEX

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Symbol	Instrument Type	Qty required (in Units)	Applicable from Beginning of Day
MCXMETLDEX	FUTIDX	50	January 20, 2022
ALUMINIUM	FUTCOM	476	
COPPER	FUTCOM	413	
LEAD	FUTCOM	134	
NICKEL	FUTCOM	151	
ZINC	FUTCOM	651	