



Circular no.: MCX/Indices/209/2021

April 1, 2021

Revision in Rollover Methodology of MCX iCOMDEX™ Indices with Constituents from Energy Segment

In terms of the provision of the Rules, Bye-Laws and Business Rules of the Exchange and further to the Exchange Circulars No: MCX/Indices/718/2019 dated December 19, 2019, MCX/Indices/805/2020 dated 28 October 2020, MCX/MCXCCCL/111/2021 dated February 24, 2021 and MCX/MCXCCCL/178/2021 dated March 23, 2021, Members of the Exchange are notified as under:

The Rollover Methodology of MCX iCOMDEX indices with Crude Oil and Natural Gas futures as constituents shall be revised from the month of April 2021, such that the rollover takes place over two business days prior to the start of the respective month's Pre-Expiry margin period of Crude Oil futures contract.

Accordingly, the change in rollover days will be effected as follows:

- **MCX iCOMDEX Composite Index (MCX COMPDEX™)** - The roll from the front expiry month to the immediate next expiry month of the relevant futures contract of the underlying constituents, if applicable, shall take place over a period of two business days just prior to the Pre-Expiry Margin period of respective month's Crude Oil futures contract.
- **MCX iCOMDEX Energy Index (MCX ENRGDEX™) and its constituent Single Commodity Indices, i.e. MCX iCOMDEX Crude Oil Index (MCX CRUDEX™) and MCX iCOMDEX Natural Gas Index (MCX NGASDEX™)** - The roll from the front expiry month to the immediate next expiry month of the relevant futures contract of the underlying constituents, shall take place over a period of two business days just prior to the Pre-Expiry Margin period of respective month's Crude Oil futures contract.

A Notification with regard to the above is also available in the MCX iCOMDEX page of MCX website (www.mcxindia.com).

Members are requested to take note of the same.

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AVP – 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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