

# THOMSON REUTERS - MCX iCOMDEX BULLION INDEX

THOMSON REUTERS INDICES

APRIL 2018

## DESCRIPTION

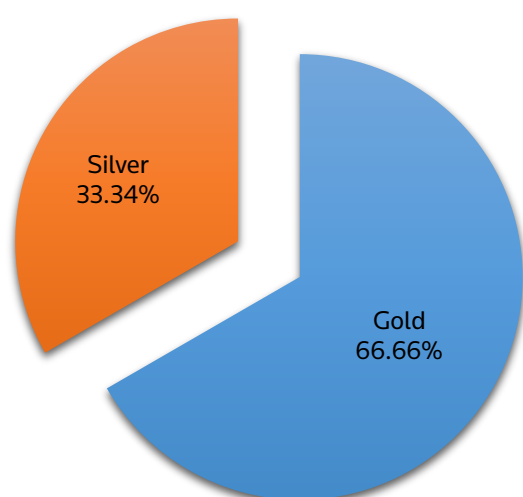
The Thomson Reuters – MCX India iCOMDEX Bullion Index is available in excess return form and includes gold and silver commodities listed on Multi Commodity Exchange of India (MCX). Each precious metal is weighted by two-thirds by its liquidity and one-third by its physical market size in India, determined by local production and imports. Additionally, the commodity selection process is subject to further constraints and needs to meet the threshold set forth in the methodology. The indices are developed by MCX and validated and governed by Thomson Reuters. For its calculation and methodology, the index follows the recommendations of the International Organisation of Securities Commissions (IOSCO) guidelines for benchmarks.

Precious metals, particularly gold have displayed low correlations to equities, and are sought after in times of negative stock market returns and volatility. Long-term investors therefore can use the iCOMDEX bullion index to hedge both known and unknown risks. Market participants including corporates, individual traders and financial institutions such as hedge funds, exchange traded funds and mutual funds, when permitted, can use the iCOMDEX Bullion Index either as a reference benchmark for performance of Indian commodity markets or as the basis of investment products to provide direct exposure to Indian bullion.

## AVAILABLE INDICES

INDEX	RIC
Thomson Reuters - MCX iCOMDEX Bullion Index	.TRMCXPRM

## THOMSON REUTERS - MCX iCOMDEX BULLION INDEX: COMPONENT WEIGHTS (2018)

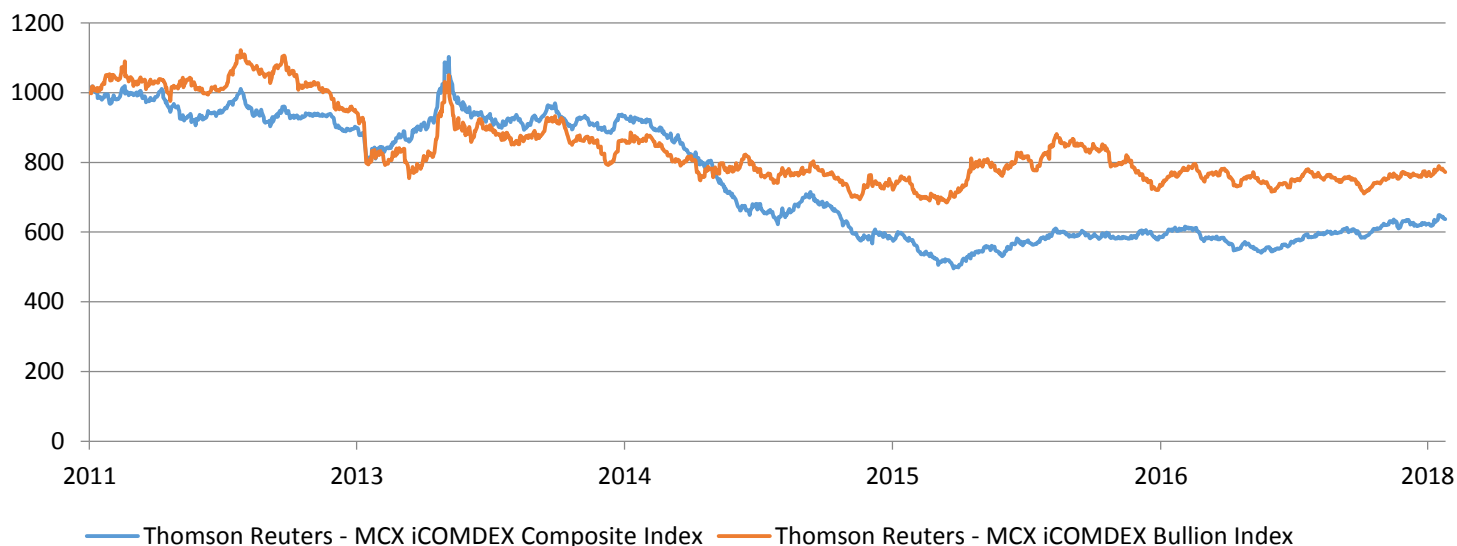


## THOMSON REUTERS - MCX iCOMDEX BULLION INDEX: FACTS

Weighting method	Indian physical market size and liquidity based
Rebalancing frequency	Annually before the start of January roll period
Roll frequency	Monthly on the five trading days prior to the last two trading days of each month
Inception Date	30 <sup>th</sup> December 2011

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## HISTORICAL PERFORMANCE



## CALENDAR YEAR PERFORMANCE

	Index Returns – By Year				
	2013	2014	2015	2016	2017
THOMSON REUTERS - MCX iCOMDEX BULLION INDEX	-16.45	-9.31	-11.36	6.82	1.23

## ANNUALIZED PERFORMANCE

	Total Returns - Annualized				
	3M	6M	1Y	3Y	5Y
THOMSON REUTERS - MCX iCOMDEX BULLION INDEX	7.55	5.77	1.76	0.15	-1.37

## RISK MEASURES

	Annualized Standard Deviation				
	3M	6M	1Y	3Y	5Y
THOMSON REUTERS - MCX iCOMDEX BULLION INDEX	10.14	9.52	9.51	12.67	15.42

	Annualized Sharpe Ratio				
	3M	6M	1Y	3Y	5Y
THOMSON REUTERS - MCX iCOMDEX BULLION INDEX	0.74	0.61	0.19	0.01	-0.09

\*Default for risk free rate is 0 for Sharpe Ratio Calculation. Data as of 30<sup>th</sup> Apr 2018

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The Multi Commodity Exchange of India Limited (MCX), India's first listed exchange, is a state-of-the-art, commodity derivatives exchange that facilitates online trading, and clearing and settlement of commodity derivatives transactions, thereby providing a platform for risk management. The Exchange, which started operations in November 2003, operates under the regulatory framework of Securities and Exchange Board of India (SEBI). MCX offers trading in varied commodity derivatives contracts across segments including bullion, industrial metals, energy and agricultural commodities. The Exchange has an extensive national reach, over 668 registered members and over 52,000 Authorised Persons with its presence in nearly 1200 cities and towns across India

For Further Information [financial.tr.com/indices](http://financial.tr.com/indices)

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