

# THOMSON REUTERS - MCX iCOMDEX GOLD, COPPER AND CRUDE OIL INDEX

THOMSON REUTERS INDICES

APRIL 2018

## DESCRIPTION

The Thomson Reuters – MCX India iCOMDEX has three single commodity indices (Gold, Copper and Crude Oil), based on commodity futures listed on Multi Commodity Exchange of India (MCX). Single commodity indices are available in excess return form. 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.

The single commodity indices provide a sophisticated tool to investors who are looking to manage their commodity investments as they develop specialized views on a specific commodity. These single indices offer investors a benchmark for those markets, and provide a measure to adjust their exposure to certain commodities on a more calculated basis. Further, single commodity indices include roll-returns, making it easier to track the financial returns from investment in commodity futures. Single commodity indices can be used to take long or short views on specific commodities, and to add or subtract specific exposure in combination with other TR-MCX iCOMDEX indices and customize overall positions in a highly flexible manner.

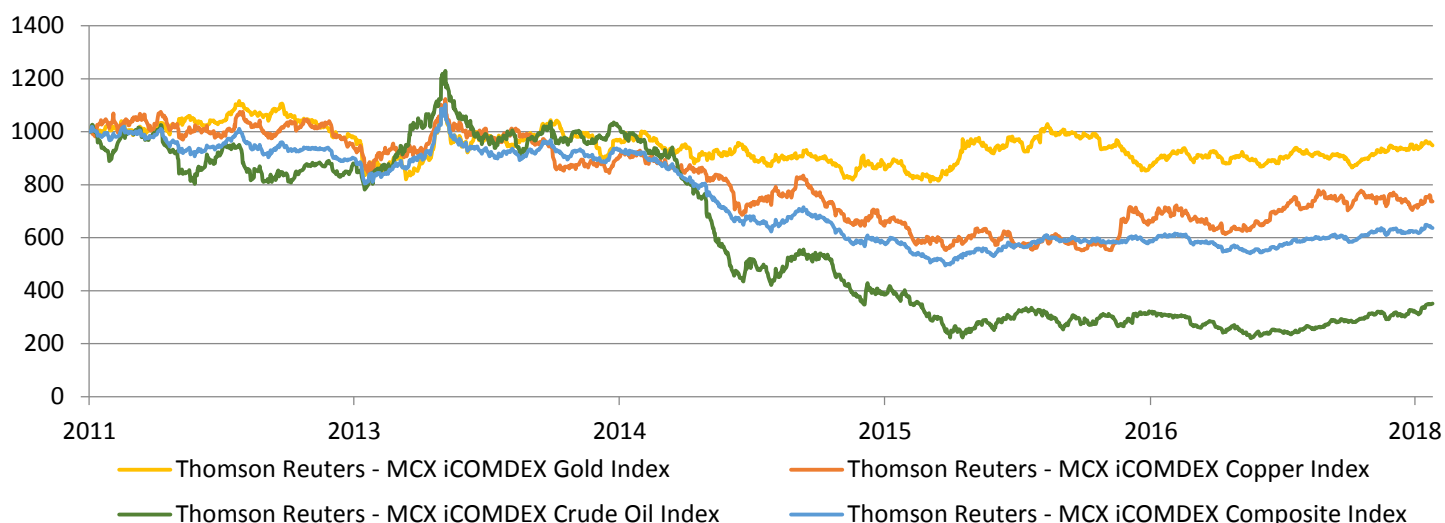
## AVAILABLE INDICES

INDEX	RIC
Thomson Reuters - MCX iCOMDEX Gold Index	.TRMCXGOLD
Thomson Reuters - MCX iCOMDEX Copper Index	.TRMCXCOPP
Thomson Reuters - MCX iCOMDEX Crude Oil Index	.TRMCXCROL

## THOMSON REUTERS - MCX iCOMDEX BULLION INDEX: FACTS

Weighing 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

## HISTORICAL PERFORMANCE



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## CALENDAR YEAR PERFORMANCE

	Index Returns – By Year				
	2013	2014	2015	2016	2017
THOMSON REUTERS - MCX iCOMDEX GOLD INDEX	-9.23	-3.81	-10.52	6.47	3.28
THOMSON REUTERS - MCX iCOMDEX COPPER INDEX	-1.92	-19.21	-26.74	10.72	16.93
THOMSON REUTERS - MCX iCOMDEX CRUDE OIL INDEX	15.03	-45.13	-44.51	6.07	-6.95

## ANNUALIZED PERFORMANCE

	Total Returns - Annualized				
	3M	6M	1Y	3Y	5Y
THOMSON REUTERS - MCX iCOMDEX GOLD INDEX	11.73	9.38	4.46	1.71	1.60
THOMSON REUTERS - MCX iCOMDEX COPPER INDEX	-5.61	-3.50	14.80	-3.20	-2.97
THOMSON REUTERS - MCX iCOMDEX CRUDE OIL INDEX	56.28	66.67	34.90	-13.28	-15.70

## RISK MEASURES

	Annualized Standard Deviation				
	3M	6M	1Y	3Y	5Y
THOMSON REUTERS - MCX iCOMDEX GOLD INDEX	9.94	9.05	8.93	12.09	14.39
THOMSON REUTERS - MCX iCOMDEX COPPER INDEX	17.08	17.03	16.83	18.92	18.77
THOMSON REUTERS - MCX iCOMDEX CRUDE OIL INDEX	23.19	20.48	23.06	32.54	30.17

	Annualized Sharpe Ratio				
	3M	6M	1Y	3Y	5Y
THOMSON REUTERS - MCX iCOMDEX GOLD INDEX	1.18	1.04	0.50	0.14	0.11
THOMSON REUTERS - MCX iCOMDEX COPPER INDEX	-0.33	-0.21	0.88	-0.17	-0.16
THOMSON REUTERS - MCX iCOMDEX CRUDE OIL INDEX	2.43	3.26	1.51	-0.41	-0.52

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

Thomson Reuters has over 30 years' expertise in the Indices business and has calculated many of the most widely-held indices in the world. Our pure beta indices and smart indices address many investor objectives across asset classes, themes, regions and sectors. We offer comprehensive institutional-quality solutions and a full-service indexing partnership to help you get your ideas to market efficiently. This is backed by our industry leading platform of financial intelligence and trust principles which guarantee integrity.

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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