

# THOMSON REUTERS - MCX INDIA COMMODITY INDICES (iCOMDEX)

THOMSON REUTERS INDICES

JANUARY 2018

## DESCRIPTION

The Thomson Reuters – MCX India Commodity Indices (iCOMDEX) are based on commodity futures listed on Multi Commodity Exchange of India (MCX). iCOMDEX comprises of a composite, sector based and single commodity indices available in excess returns forms. The indices are developed by MCX and validated and governed by Thomson Reuters. For its calculation and methodology, the indices follow the recommendations of the International Organisation of Securities Commissions (IOSCO) guidelines for benchmarks. The indices are designed to provide a transparent and objective view of the Indian commodity markets and can be used as benchmarks for tracking commodity price movements and an indicator of the overall commodity market trend.

Market participants including corporates, individual traders and financial institutions such as hedge funds, exchange traded funds and mutual funds can use iCOMDEX indices either as a reference benchmark for performance of Indian commodity markets or as the basis of investment products to provide direct exposure to Indian commodities.

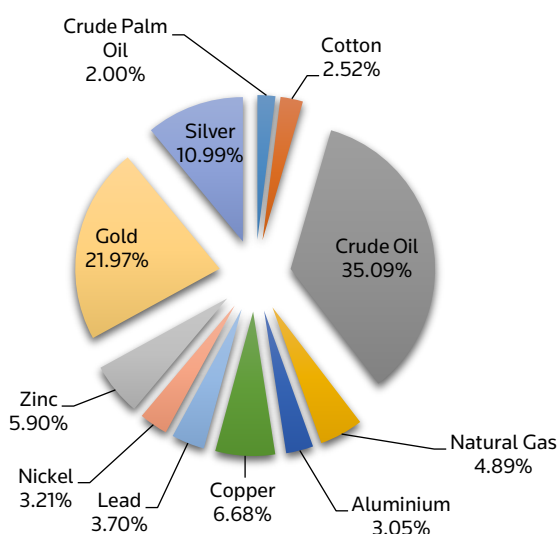
## AVAILABLE INDICES

INDEX	RIC
Thomson Reuters - MCX iCOMDEX Composite Index	.TRMCXCMP
Thomson Reuters - MCX iCOMDEX Base Metals Index	.TRMCXBSM
Thomson Reuters - MCX iCOMDEX Bullion Index	.TRMCXPRM
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 COMPOSITE INDEX

The iCOMDEX Composite index is made up of 11 commodities for 2018: Crude Oil, Natural Gas, Aluminium, Copper, Lead, Nickel, Zinc, Gold, Silver, Crude Palm Oil and Cotton. Each commodity is selected primarily based on its liquidity and physical market size in India. Additionally, the commodity selection process is also subject to further constraints and needs to meet the threshold set forth in the methodology.

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

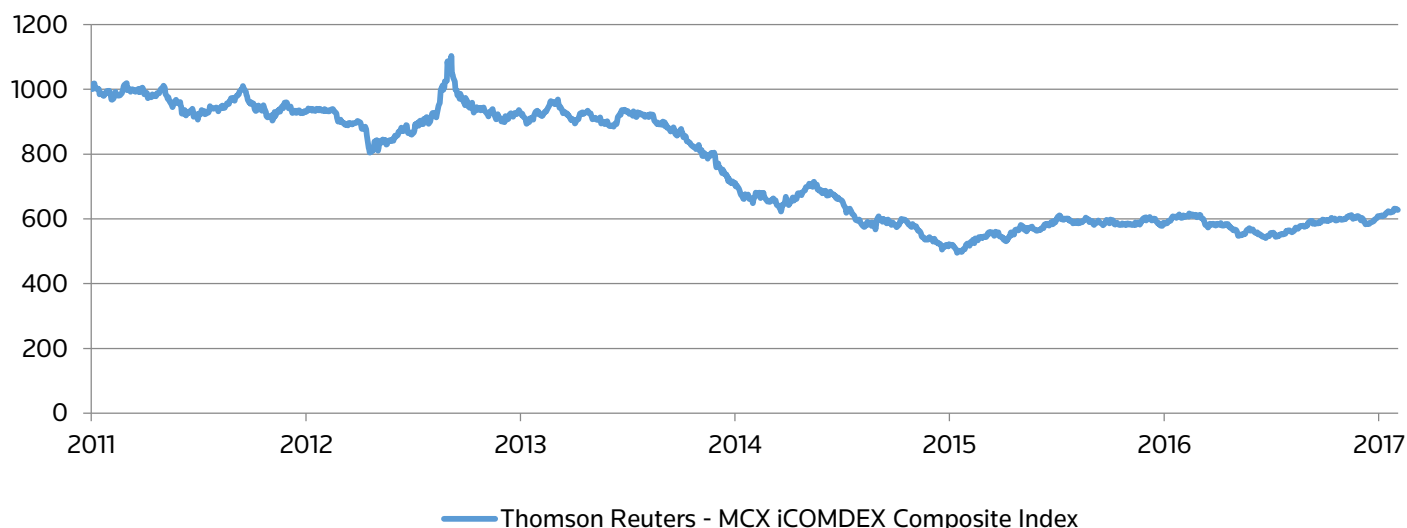


## THOMSON REUTERS - MCX iCOMDEX COMPOSITE INDEX FACTS:

<b>Weighing method</b>	Indian physical market size and liquidity based
<b>Rebalancing frequency</b>	Annually before the start of January roll period
<b>Roll frequency</b>	Monthly on the five trading days prior to the last two trading days of each month
<b>Inception Date</b>	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 COMPOSITE INDEX	-1.19	-24.06	-25.79	12.59	4.25

## ANNUALIZED PERFORMANCE

	Total Returns - Annualized				
	3M	6M	1Y	3Y	5Y
THOMSON REUTERS - MCX iCOMDEX COMPOSITE INDEX	20.90	23.24	2.76	-1.71	-7.63

## RISK MEASURES

	Annualized Standard Deviation				
	3M	6M	1Y	3Y	5Y
THOMSON REUTERS - MCX iCOMDEX COMPOSITE INDEX	8.40	8.37	8.87	12.02	13.02

	Annualized Sharpe Ratio				
	3M	6M	1Y	3Y	5Y
THOMSON REUTERS - MCX iCOMDEX COMPOSITE INDEX	2.49	2.78	0.31	-0.14	-0.59

\*Default for risk free rate is 0 for Sharpe Ratio Calculation. Data as of 31<sup>st</sup> Jan 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 that 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 675 registered members and over 51,000 Authorised Persons with its presence in more than 1200 cities and towns across India