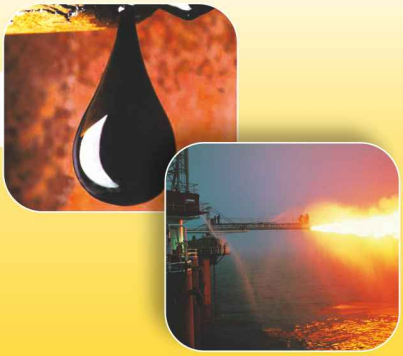
DID YOU KNOW?

ENERGY INDEX (ENRGDEX®)



MCX iCOMDEX Energy Index (ENRGDEX) is one of the sectoral indices in the MCX iCOMDEX family, which is based on the liquid **Crude Oil** and **Natural Gas** futures contracts traded on MCX.

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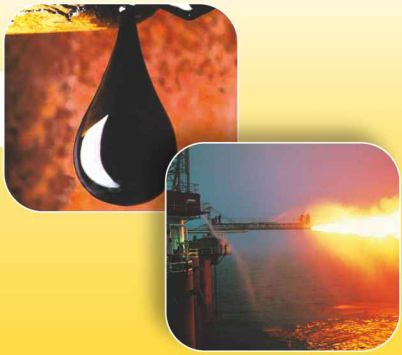

MCX iCOMDEX Energy Index (ENRGDEX) is constituted of **MCX Crude Oil (75%*)** and **MCX Natural Gas (25%*)** Futures contracts.

*(Weights are for 2021)

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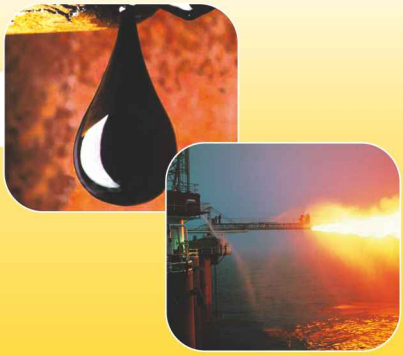

MCX iCOMDEX Energy Index (ENRGDEX) Futures gives exposure to **Crude Oil** and **Natural Gas** in a **single product.**

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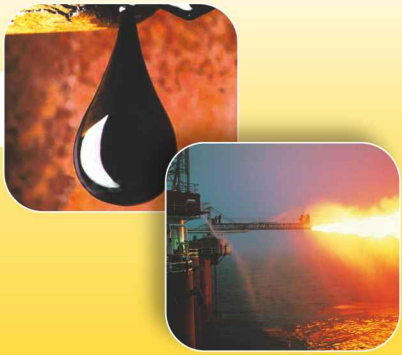

The weights of MCX iCOMDEX Energy Index (ENRGDEX) constituents are determined based on:

- **Economic significance** to India, denoted by the deliverable supply of the commodity.
- The **liquidity of the futures contracts** listed on MCX

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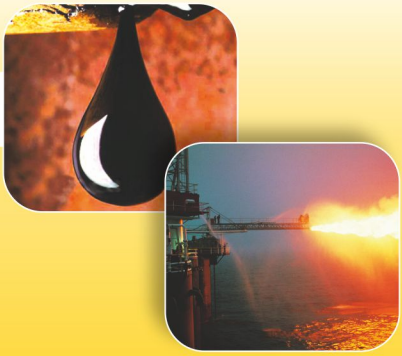

The MCX iCOMDEX Energy Index (ENRGDEX) conforms to the benchmarks set by the International Organization of Securities Commissions (IOSCO), as certified by an independent external assurance firm.

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The MCX iCOMDEX Energy Index (ENRGDEX) is rebalanced annually, every January, based on new weights. The new weights are announced in October, i.e. 3 months in advance.

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The Final Settlement Price of ENRGDEX Futures shall be the Index value arrived at based on Volume Weighted Average Prices of the Index constituents between 4:00 p.m. and 5:00 p.m. on the expiry day of the Index futures contract.

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MCX iCOMDEX Energy Index (ENRGDEX) is an 'excess return' index, as the return comes from not only the changes in the commodity prices ('price return'), but also the profits /losses realised by rolling the contract ('roll return') of constituents from near to subsequent months.

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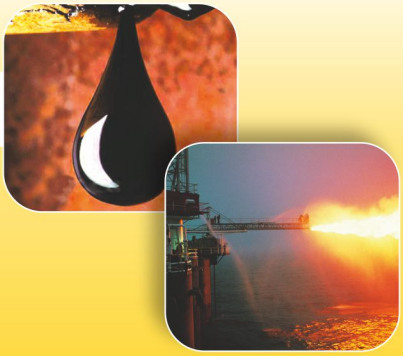

The inception date of ENRGDEX is **31 December 2015,** with an inception value of **10,000**.

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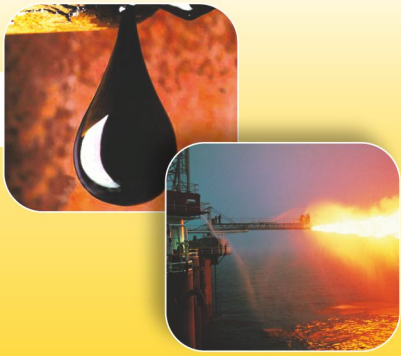

Like the index constituents, ENRGDEX futures will be **quoted in rupees,** absorbing currency volatility in energy price movements, while being driven by international and domestic factors.

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ENRGDEX tracks the most widely used energy commodities, hence it is **an effective barometer** of the state of energy markets.

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ENRGDEX tracks both energy commodities, hence, ENRGDEX futures enables an investor to take advantage of a general movement of the energy market, rather than that of any specific commodity.

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ENRGDEX futures is an additional instrument for manufacturing companies to manage energy price risks in their operations.

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ENRGDEX has low correlation with other asset classes.

CORRELATION OF RETURNS: 1 JAN'16 – 03 SEP'21

MCX ENERGDEX with

S&P 500	NIFTY	US Dollar Index Futures
13.27%	16.58%	(-)16.35%

Hence, ENRGDEX futures is an excellent choice for portfolio diversification.

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ENRGDEX futures provides investors the benefits of portfolio diversification and inflation hedging

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Institutional participants can use ENRGDEX to track and benchmark their sectoral investments in energy commodities

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ENRGDEX futures can be used to create a variety of trading and **arbitrage strategies,** using constituent commodity contracts and the index futures product.

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An indicative movement of ENRGDEX on movement of its constituents is:

Price change in Underlying		Change in MCX ENRGDEX
Crude Oil	Natural Gas	
Rs.10	-	8.41 Points
-	Rs.10	30.55 Points
Rs. 10	Rs. 10	38.96 Points

**Indicative*

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