



AGRIDEX

NCDEX AGRIDEX is India's first tradable agricultural Futures Index which tracks the performance of the ten most liquid commodities traded on NCDEX platform.

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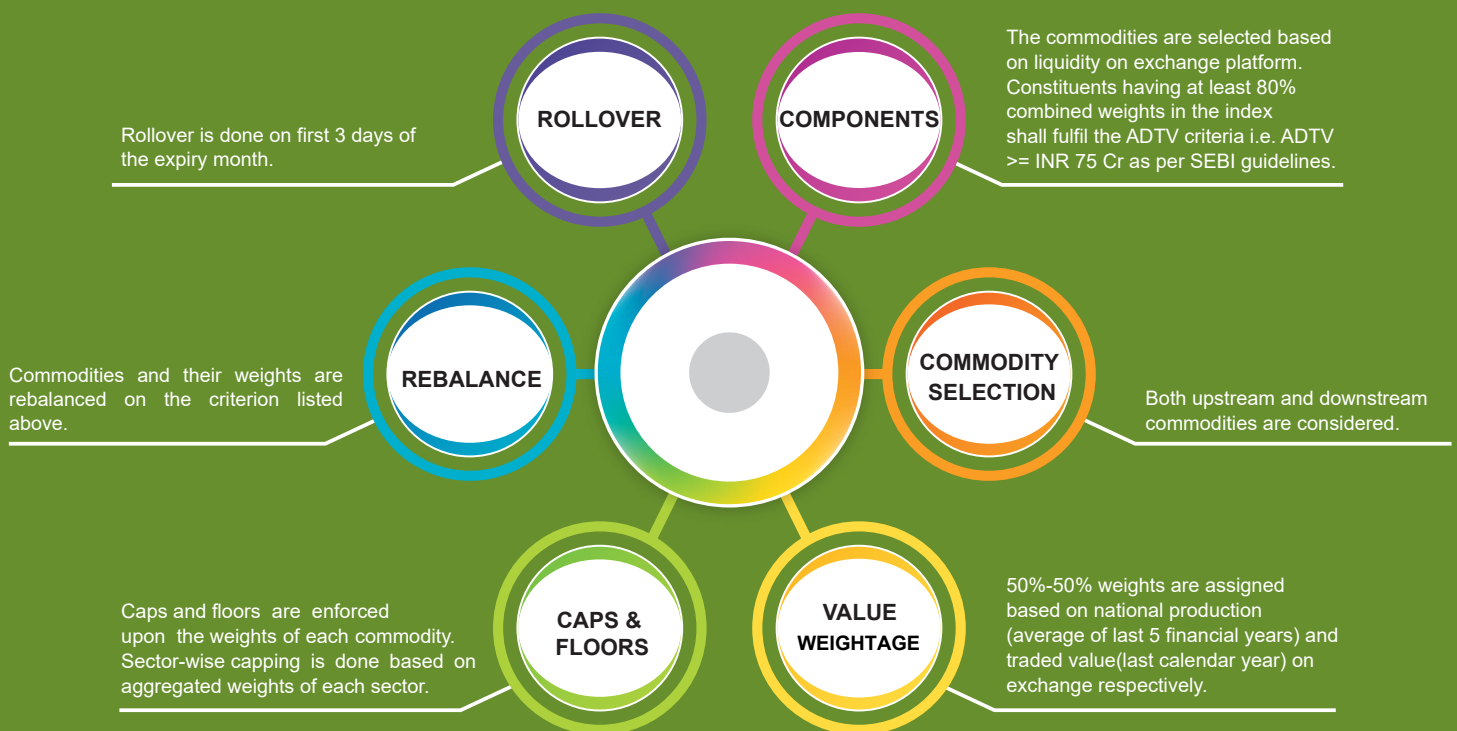


NCDEX

Pragati ka Solid Exchange

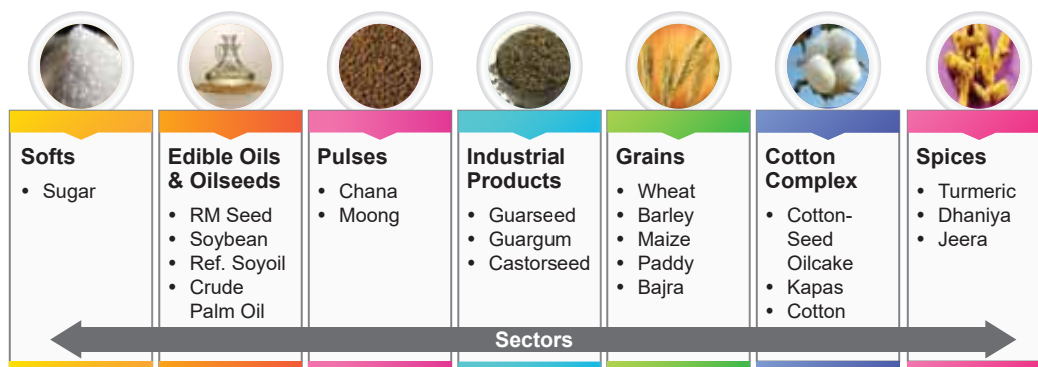
NCDEX AGRIDEX

NCDEX AGRIDEX is India's first return based agricultural Futures Index which tracks the performance of the ten most liquid commodities traded on NCDEX platform. The index represents the basket of ten commodities which are selected based on their liquidity on the Exchange platform. The NCDEX AGRIDEX serves as a benchmark of the broader commodity market and one can replicate the performance of the underlying commodities by taking a position in this product. The individual contracts for these underlying commodities contracts are mostly deliverable, settled on spot prices, have circuits governing daily price limits and also restrict size of participation using position limits at client and member level. Strong surveillance exists both at the Exchange and the regulator levels to prevent any abnormal trading behavior in these commodities. The index therefore is a robust indicator of the broader market. Some highlights of the Index are:



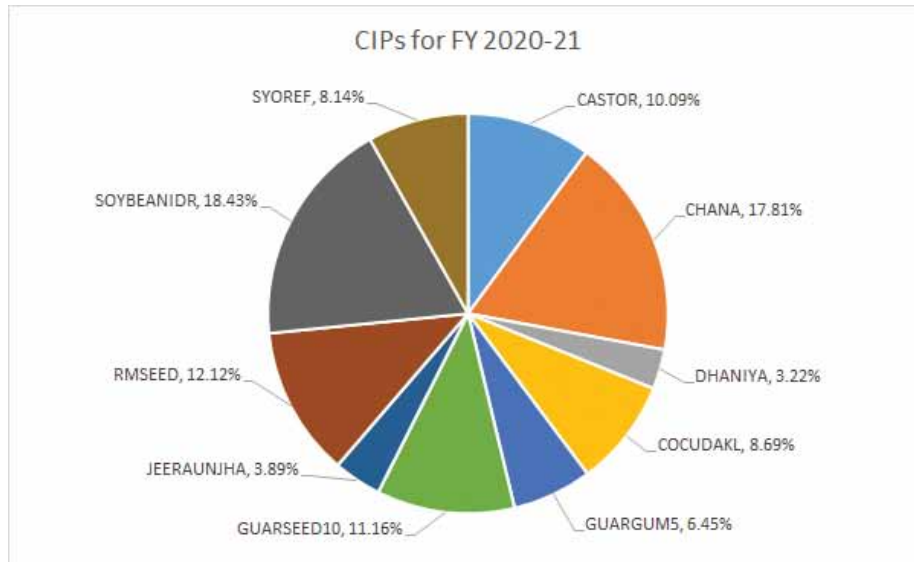
Diversity

To ensure diversification, no related group of commodities (sectors) may constitute more than 40% of the weights in the index. Categories for various commodities are as following.



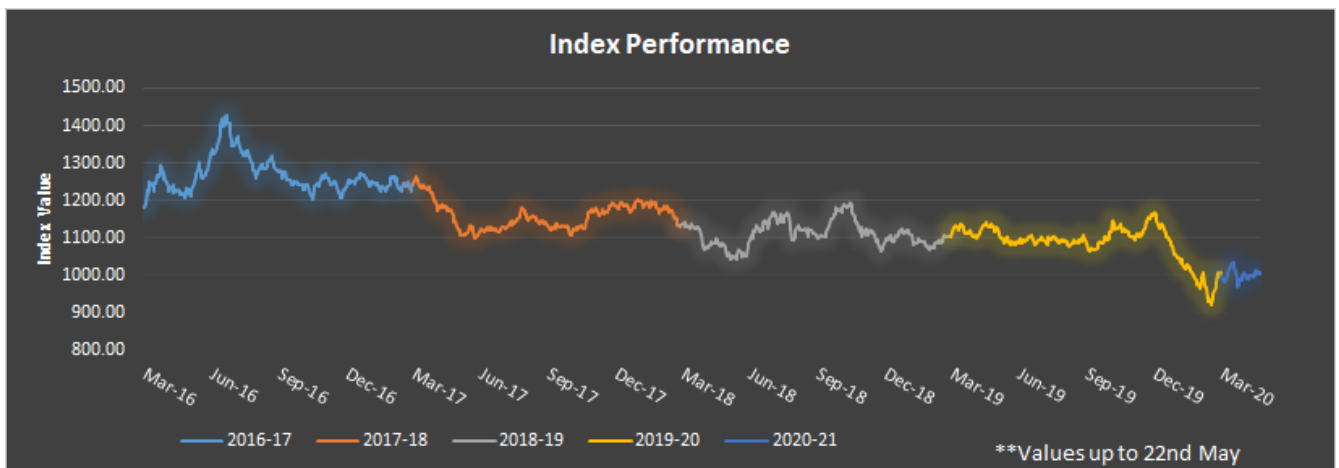
Index Components for FY 2020-21

A cap of 20% and floor of 3% are enforced on to the individual Commodity Index Percentage. The cap ensures that no single Commodity dominates the index performance. The floor ensures that each commodity, however small, has a meaningful contribution to the Index



For display purpose the commodities weights have been rounded off to 2 decimals.

Index Performance over last 4 years

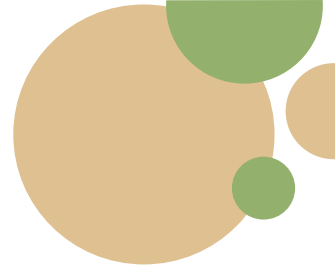


Monthly returns

	JAN	FEB	MAR	APR	MAY	JUN	JUL	AUG	SEP	OCT	NOV	DEC
2016				6.19%	-2.67%	9.63%	0.59%	-5.55%	0.53%	-3.02%	1.89%	-2.19%
2017	0.35%	1.92%	-1.44%	-3.39%	-7.00%	0.48%	0.37%	2.10%	-1.86%	-2.20%	6.37%	0.51%
2018	1.15%	-1.79%	-3.69%	-5.48%	-1.94%	4.37%	6.59%	-4.22%	-0.87%	5.70%	-5.21%	-1.41%
2019	2.16%	-4.50%	3.15%	0.16%	1.83%	-3.49%	1.76%	-0.66%	-1.01%	2.70%	-1.22%	5.25%
2020	-9.74%	-6.75%	2.60%	0.48%	-0.46%**							

**Values upto 22nd May 2020

Benefits of NCDEX AGRIDEX



For more information please visit: <https://www.ncdex.com/Indices/AGRIDEXIntro.aspx>

For any queries, please contact:

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