Index Methodology Factsheet

GX0011888: BLUE HYDROGEN FRANCE

INDEX DESCRIPTION

This index is a notional price reference for blue hydrogen in France, calculated utilising exchange-based natural gas and electricity prices, as well as cost assumptions for other inputs into the hydrogen production process.

INDEX DETAILS

Start date	2024-01-08
Commodity	Hydrogen
Frequency	Daily
CCY / UOM	USD / KG
Increment	0.01
Periods	12,Month
Data types	Index
Pricing basis	Flat
Delivery basis	Ex Works
Trading hub	NWE
Timezone	Europe/London
Holiday calendar	Holidays_GX_Europe

INDEX QUALITY SPECIFICATION

This index reflects the production cost of blue hydrogen, based on Steam Methane Reforming (SMR) production and methyl diethanolamine (MDEA) carbon capture technology.

CRITERIA FOR INCLUSION

Index calculation inputs comprise:
- French natural gas pricing
- French base electricity pricing
- FX rate (EUR/USD)

The following are all quarterly updated variables:
- Costs and volume assumptions for nitrogen, ammonia, process water and demineralised water
- Conversion energy, compression power and plant power cost assumptions
- CO2 capture electrical energy and CO2 capture thermal energy assumptions
- Capital recovery, fixed costs, and operating and maintenance cost assumptions

Forward curve inputs: forward power and gas prices

ASSESSMENT TIMES

TIME	DETAILS
1700	London Close

CALCULATION APPROACH

TRADE DATA APPROACH	Y/N
Priority to reported and concluded transactions	N
Sole-sourced data from trading principals accepted	N
Inter-affiliate data accepted as valid	N

See flowchart on next page.

ALIAS DEFINITION

ALIAS	TIME	PERIOD TYPE	PERIOD
BH2FR	1700	Month	12

LOCATION

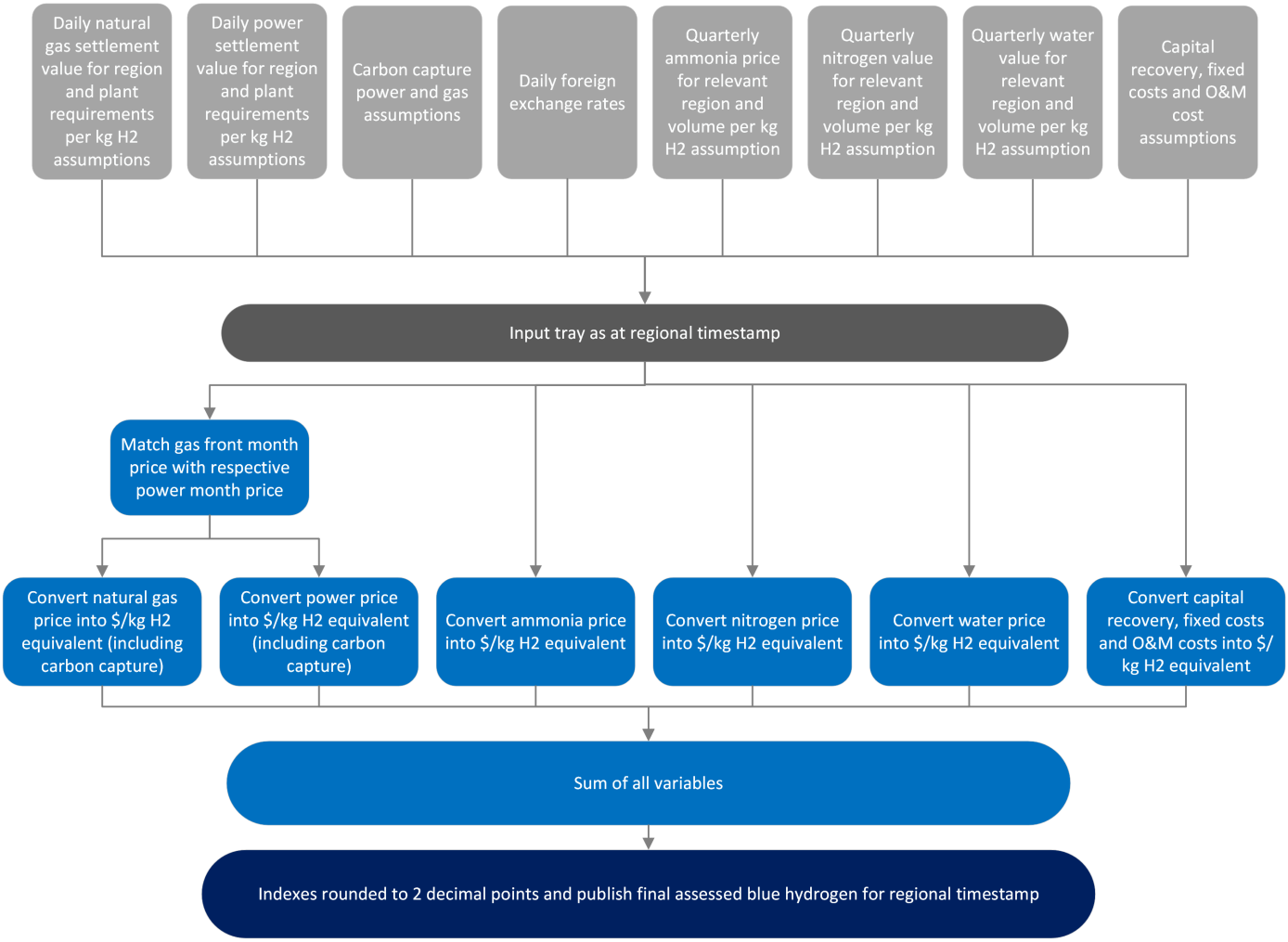


FACTSHEET INFORMATION

Factsheet version	1.0
Factsheet valid from	2024-01-08
Factsheet valid to	(ongoing)

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