Index Methodology Factsheet

# GX0013560: CO2 EMISSIONS BEZERO BBB RATED VOLUNTARY CARBON PROJECTS VS BB RATED PROJECTS

## INDEX DESCRIPTION

Daily assessment reflecting the spread between the market value of a BBB rated voluntary carbon credit and the market value of a BB rated voluntary carbon credit.

## INDEX DETAILS

| | |
|---|---|
| Start date | 2024-05-01 |
| Commodity | Emissions |
| Frequency | Daily |
| CCY / UOM | USD / MT |
| Increment | 0.01 |
| Periods | 1,Prompt |
| Data types | Index |
| Pricing basis | Diff |
| Delivery basis | Null |
| Trading hub | Global |
| Timezone | Europe/London |
| Holiday calendar | Holidays_GX_Europe |

## INDEX QUALITY SPECIFICATION

Voluntary carbon credits rated BBB and BB by BeZero.

## CRITERIA FOR INCLUSION

Tradable product inputs comprise:

Quality BBB and BB
Location Any
Technology Any
Vintage Any
Registries VCR, GS, ACR, CAR

CO2 Emissions BeZero BBB Rated Voluntary Carbon Projects (GX0013076)
CO2 Emissions BeZero BB Rated Voluntary Carbon Projects (GX0013077)

## ASSESSMENT TIMES

| TIME | DETAILS |
|---|---|
| 1630 | London Close |

## CALCULATION APPROACH

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

The index is the arithmetic difference between GX0013076 and GX0013077.

## FACTSHEET INFORMATION

| | |
|---|---|
| Factsheet version | 1.0 |
| Factsheet valid from | 2024-05-01 |
| Factsheet valid to | (ongoing) |

## RELATED INDEXES

**PARENT INDEXES:**

| | |
|---|---|
| GX0013077 | CO2 Emissions BeZero BB Rated Voluntary Carbon Projects |
| GX0013076 | CO2 Emissions BeZero BBB Rated Voluntary Carbon Projects |

**CHILD INDEXES:**

| | |
|---|---|
| GX0013810 | CO2 Emissions BeZero BBB Rated Voluntary Carbon Projects vs BB Rated Projects 28d Rolling Average (RAVG) |

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