Index Methodology Factsheet

GX0013561: CO2 EMISSIONS BEZERO BB RATED VOLUNTARY CARBON PROJECTS VS B RATED PROJECTS

INDEX DESCRIPTION

Daily assessment reflecting the spread between the market value of a voluntary carbon credit issued for a project whose quality is rated as BB by BeZero and the market value of a voluntary carbon credit issued for a project whose quality is rated as B by BeZero

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 BB and B by BeZero.

CRITERIA FOR INCLUSION

Tradable product inputs comprise:

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

Index Calculation inputs comprise:
CO2 Emissions BeZero BB Rated Voluntary Carbon Projects (GX0013077)
CO2 Emissions BeZero B Rated Voluntary Carbon Projects (GX0013078)

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 GX0013077 and GX0013078.

FACTSHEET INFORMATION

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

RELATED INDEXES

PARENT INDEXES:

GX0013078	CO2 Emissions BeZero B Rated Voluntary Carbon Projects
GX0013077	CO2 Emissions BeZero BB Rated Voluntary Carbon Projects

CHILD INDEXES:

GX0013811	CO2 Emissions BeZero BB Rated Voluntary Carbon Projects vs B Rated Projects 28d Rolling Average (RAVG)

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