Index Methodology Factsheet

GX0014175: CO2 EMISSIONS BEZERO A RATED NATURE BASED AVOIDANCE PROJECTS VS BBB RATED PROJECTS

INDEX DESCRIPTION

Daily assessment reflecting the spread between the market value of a A rated nature based avoidance voluntary carbon credit and the market value of a BBB rated nature based avoidance voluntary carbon credit.

INDEX DETAILS

Start date	2024-09-30
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

Nature based avoidance voluntary carbon credits rated A and BBB by BeZero.

CRITERIA FOR INCLUSION

Tradable product inputs comprise:

Quality A and BBB
Location Any
Technology Nature Avoidance
Vintage Any
Registries VCR, GS, ACR, CAR

CO2 Emissions BeZero A Rated Nature Based Avoidance Projects (GX0014138)
CO2 Emissions BeZero BBB Rated Nature Based Avoidance Projects (GX0014139)

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 GX0014138 and GX0014139.

FACTSHEET INFORMATION

Factsheet version	1.0
Factsheet valid from	2024-09-30
Factsheet valid to	(ongoing)

RELATED INDEXES

PARENT INDEXES:

GX0014157	CO2 Emissions BeZero A Rated Nature Based Avoidance Projects 28d Rolling Average (RAVG)
GX0014158	CO2 Emissions BeZero BBB Rated Nature Based Avoidance Projects 28d Rolling Average (RAVG)

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