Index Methodology Factsheet

GX0014176: CO2 EMISSIONS BEZERO BBB RATED NATURE BASED AVOIDANCE PROJECTS VS BB RATED PROJECTS

INDEX DESCRIPTION

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

CRITERIA FOR INCLUSION

Tradable product inputs comprise:

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

CO2 Emissions BeZero BBB Rated Nature Based Avoidance Projects (GX0014139)
CO2 Emissions BeZero BB Rated Nature Based Avoidance Projects (GX0014140)

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 GX0014139 and GX0014140.

FACTSHEET INFORMATION

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

RELATED INDEXES

PARENT INDEXES:

GX0014159	CO2 Emissions BeZero BB 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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