Index Methodology Factsheet

GX0014177: CO2 EMISSIONS BEZERO BB RATED NATURE BASED AVOIDANCE PROJECTS VS B RATED PROJECTS

INDEX DESCRIPTION

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

CRITERIA FOR INCLUSION

Tradable product inputs comprise:

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

CO2 Emissions BeZero BB Rated Nature Based Avoidance Projects (GX0014140)
CO2 Emissions BeZero B Rated Nature Based Avoidance Projects (GX0014141)

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 GX0014140 and GX0014141.

FACTSHEET INFORMATION

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

RELATED INDEXES

PARENT INDEXES:

GX0014160	CO2 Emissions BeZero B Rated Nature Based Avoidance Projects 28d Rolling Average (RAVG)
GX0014159	CO2 Emissions BeZero BB Rated Nature Based Avoidance Projects 28d Rolling Average (RAVG)

All indexes © General Index and subject to terms and conditions.