Index Methodology Factsheet

# GX0014193: CO2 EMISSIONS BLUE VOLUNTARY CARBON PROJECTS 2021 VINTAGE

## INDEX DESCRIPTION

Daily assessment reflecting the market value of a blue carbon voluntary carbon credit.

## INDEX DETAILS

| | |
|---|---|
| Start date | 2024-09-27 |
| Commodity | Emissions |
| Frequency | Daily |
| CCY / UOM | USD / MT |
| Increment | 0.01 |
| Periods | 1,Year |
| Data types | Index |
| Pricing basis | Flat |
| Delivery basis | Null |
| Trading hub | Global |
| Timezone | Europe/London |
| Holiday calendar | Holidays_GX_Europe |

## INDEX QUALITY SPECIFICATION

Blue carbon voluntary carbon credits.

## CRITERIA FOR INCLUSION

Tradable product inputs comprise:

Quality Any
Location Any
Vintage 2021
Registries VCR, GS, ACR, CAR

## 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 |

Daily assessments are computed from trade data received before the 16:30 close.

The value of each project is assessed using a trade data hierarchy, whereby trades take priority in producing the assessment, with the average of trades being used if more than one deal were reported. Otherwise, bids and offers prevailing at 16:30 London time are considered. A $0.10 /mtCO2e bid/ask spread is applied to the assessment. The projects are then placed into their respective baskets, before the median value of those projects is used to assess the final index value.

In the absence of trade data, the price is held steady day-on-day. Projects with high co-benefits may be normalised before inclusion in the final assessment.

## FACTSHEET INFORMATION

| | |
|---|---|
| Factsheet version | 2.0 |
| Factsheet valid from | 2025-06-09 |
| Factsheet valid to | (ongoing) |

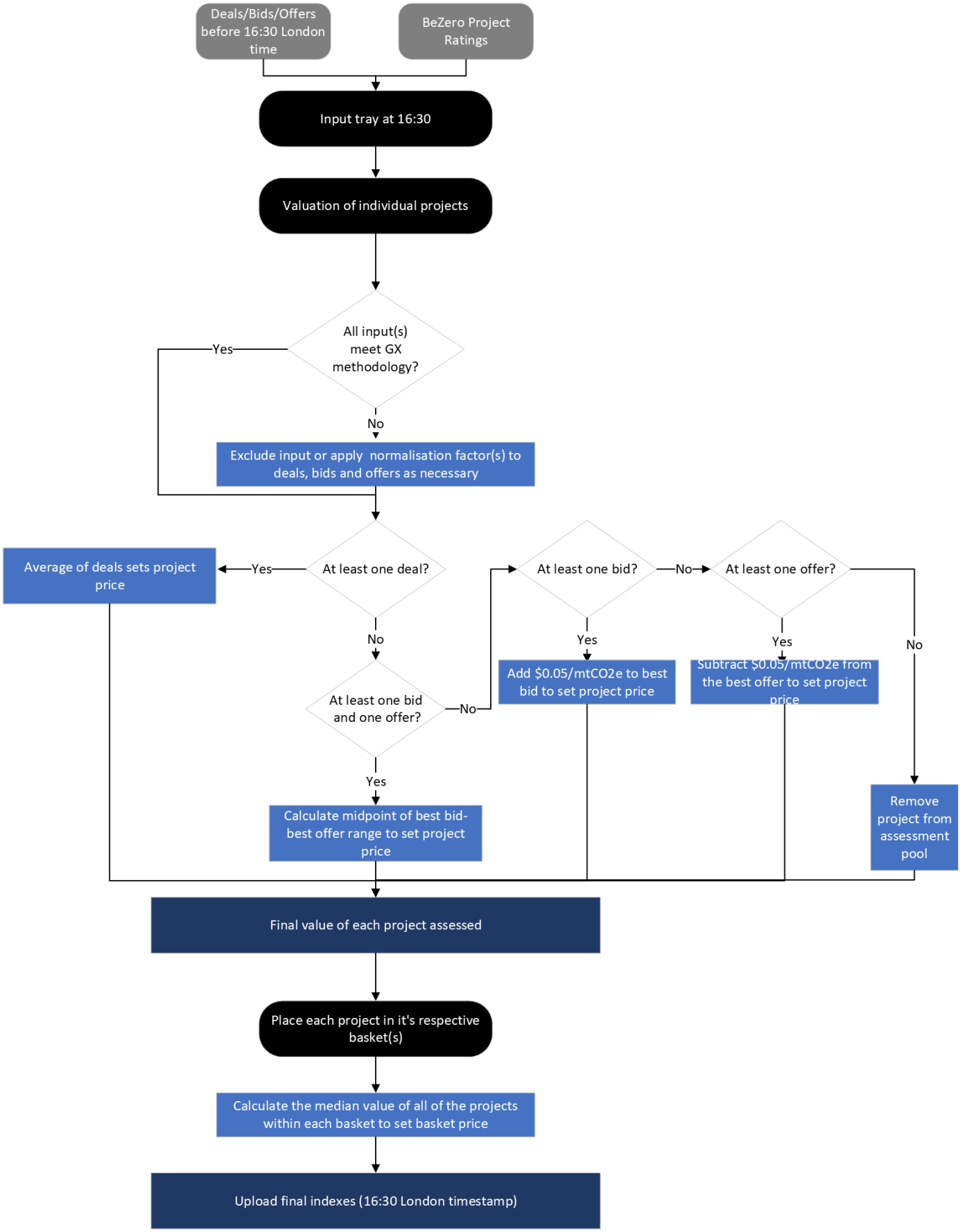
## RELATED INDEXES

**CHILD INDEXES:**

| | |
|---|---|
| GX0014219 | CO2 Emissions Blue Voluntary Carbon Projects 2021 Vintage 28d Rolling Average (RAVG) |
| GX0014242 | CO2 Emissions Blue Voluntary Carbon Projects 2021 Vintage vs 2020 Vintage |
| GX0019238 | CO2 Emissions Blue Voluntary Carbon Projects 2022 Vintage vs 2021 Vintage |
| GX0014241 | CO2 Emissions Blue Voluntary Carbon Projects Current Vintages vs 2021 Vintage |

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