Index Methodology Factsheet

GX0017252: CO2 EMISSIONS CALIFORNIA CARBON ALLOWANCE

INDEX DESCRIPTION

California Carbon Allowances are the compliance units used in the state's Cap-and-Trade Program, covering power plants, refineries, industrial facilities, and fuel distributors. Each allowance equals one metric ton of CO_2-equivalent. Allowances are distributed via auctions and limited free allocation. Covered entities must obtain enough CCAs to match verified emissions annually.

The index reflects pricing for a single CCA across California markets.

INDEX DETAILS

Start date	2022-12-01
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	North America
Timezone	America/Chicago
Holiday calendar	Holidays_GX_NorthAmerica

INDEX QUALITY SPECIFICATION

CRITERIA FOR INCLUSION

ASSESSMENT TIMES

TIME	DETAILS
1600	Houston 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

ALIAS DEFINITION

ALIAS	TIME	PERIOD TYPE	PERIOD
CACCA	1600	Year	1

LOCATION

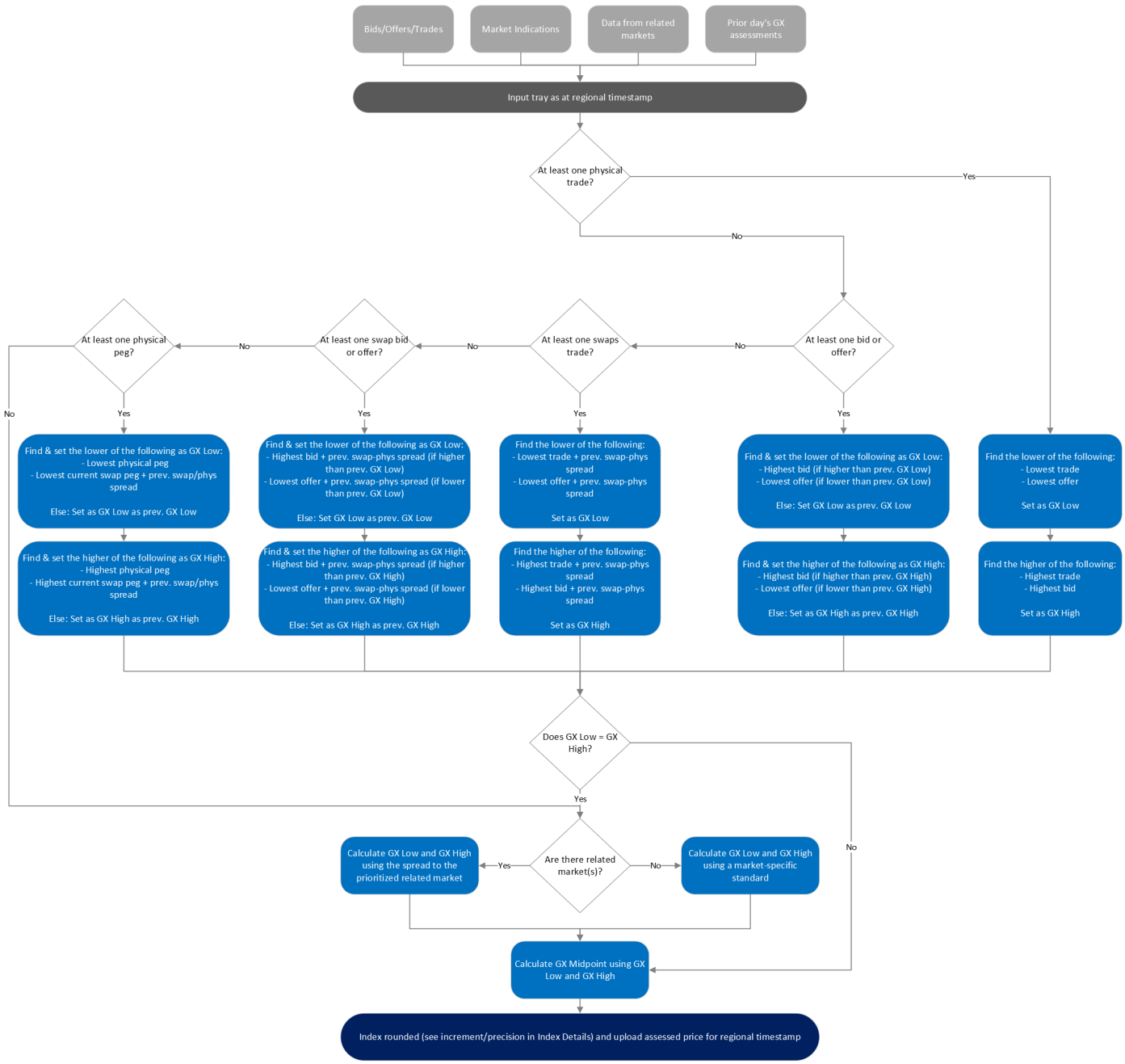


FACTSHEET INFORMATION

Factsheet version	1.0
Factsheet valid from	2022-12-01
Factsheet valid to	(ongoing)

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