Index Methodology Factsheet

GX0017305: CO2 EMISSIONS REGIONAL GREENHOUSE GAS INITIATIVE

INDEX DESCRIPTION

The index reflects the market value of RGGI allowances - the right to emit one short ton of CO2, established by auction against a state-mandated regional emissions cap.

INDEX DETAILS

Start date	2023-08-18
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
1630	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

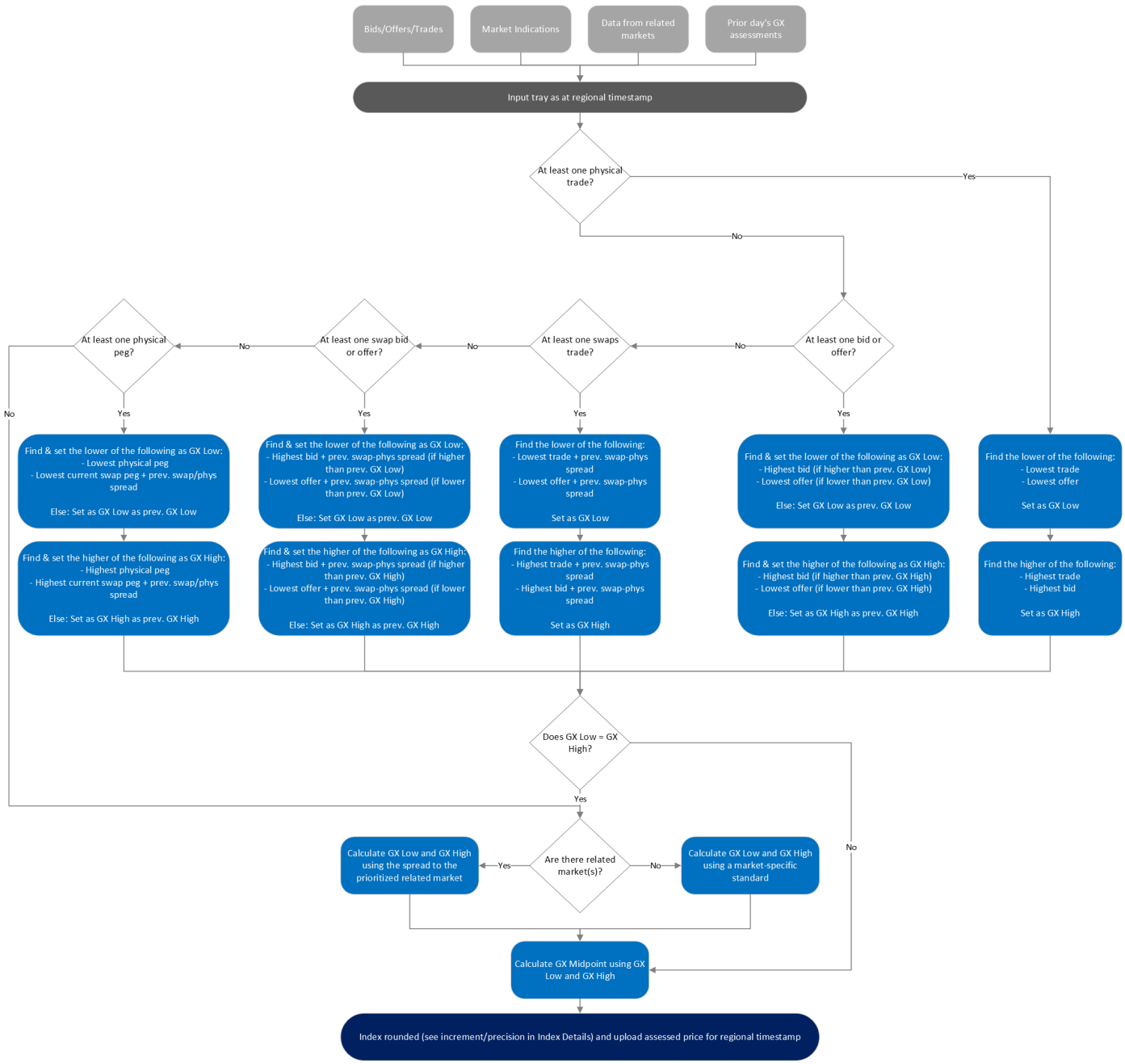
Average of trades/marks received from multiple authorized data sources.

FACTSHEET INFORMATION

Factsheet version	1.0
Factsheet valid from	2023-08-18
Factsheet valid to	(ongoing)

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