



IHS Markit Global Carbon Index

The IHS Markit Global Carbon Index is designed to reflect the performance of the most liquid segment of the global carbon-credit market.

The index offers broad coverage of cap-and-trade carbon allowances by tracking the most traded carbon credit futures contracts. The index ensures diversification by capping exposure by region, program and contract. The IHS Markit Global Carbon Index introduces a new measure for hedging risk and going long the price of carbon while supporting responsible investing.

Currently the index covers the major European and North American cap-and-trade programs: European Union Allowances (EUA), California Carbon Allowances (CCA) and the Regional Greenhouse Gas Initiative (RGGI), with pricing data from IHS Markit OPIS Pricing (North American Pricing) and ICE Futures Pricing (European Pricing).

Transparency

Access to public index methodologies, daily index levels, including total returns and the global price per ton of carbon, and index composition information such as constituents and weights.

Relevance

Capture the continuously growing universe of global carbon registries.

Data Integrity

Rely on data that has undergone rigorous and comprehensive quality controls.

Flexible Access

In addition, we also distribute data through our FTP service and via many data vendors.

Responsible Investing

Hedge against climate change while investing in programs meant to reduce carbon emissions.

INDEX IDENTIFIERS

Index Name	Bloomberg Ticker	RIC
IHS Markit Global Carbon Index	GLCARB	.GLCARB

INDEX STRUCTURE

Region

Americas

California Carbon Allowances
Regional Greenhouse Gas Initiatives

EMEA

European Union Allowances

APAC

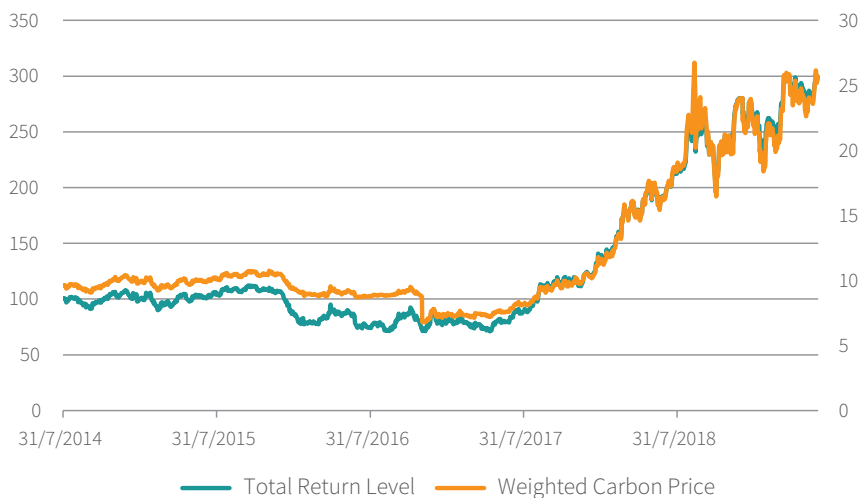
INDEX ELIGIBILITY CRITERIA

Program types	Emissions trading systems
Security types	Futures contracts
Vintages	Current and Next Year contracts
Tenors	December expiry contracts
Minimum Contract Liquidity	\$10 million average monthly trade volume over prior 6 months
Regional cap	Maximum weight of 65%
Program cap	Minimum weight of 10% Weight of 5% for Next Year vintage contract for any given program where rebalancing weight is 20% or greater

Index Details

Pricing sources	IHS Markit OPIS Pricing (North American Pricing) and ICE Futures Pricing (European Pricing)
Calculation frequency	Daily
Rebalancing frequency	Annual
History start date	31 July, 2014
Weighting	Trading volume

Index Level Data



More information on IHS Markit products and services

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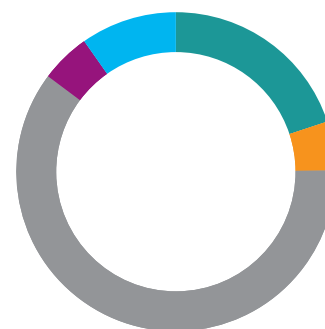
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Contract Breakdown

Contract Weights as of 30 November 2018



■ CCA Current Year ■ CCA Next Year
■ EUA Current Year ■ EUA Next Year
■ RGGI Current Year

Region Breakdown

Regional Weightings as of 30 November 2018



■ Americas ■ EMEA

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