

Parameta Solutions Indices

Develop new instruments, better track performance, and gain exposure to often inaccessible asset classes with our indices solutions – built on rich data from the TP ICAP ecosystem.

Key Benefits

- **Enhance Decision Making:** Turn insight into action by leveraging our indices for risk premia investing, asset liability management, or robust OTC derivatives market benchmarking.
- **Forecast for Market Uncertainty:** Make more accurate predictions of future market behaviour with our model-free spot and forward implied volatility indices across multiple markets and asset classes.
- **Capitalize on Opaque Markets:** Unlock opportunity in traditionally opaque and illiquid markets with the clarity and transparency provided by indices. Create derivative building blocks based on independent and observable pricing.

Delivery

Direct Delivery – via API, streaming or FTP channels

Cloud Delivery – multiple solutions including AWS and Snowflake

Channel Partners – Bloomberg

Available Indices

- **Swap Rate Index Family:** A family of indices providing daily measures representing the mid-rate of interest rate swaps across multiple tenors, calculated at a specific daily fixing time using tick-level indicative data sourced from ICAP.
- **Breakeven Inflation Swap Index Family:** A family of indices tracking the performance of a monthly rolling strategy investing in inflation swaps of different tenors.
- **Interest Rate Swap Volatility Indices:** A forward-looking implied volatility measure for the EUR interest rate swap markets.
- **Global LNG Basis Indices:** A powerful suite of indices to track price differentials between the three major markets, developed in partnership with General Index.

Coverage

	Index Family	Currency	Tenors/Periods	Historic Data
Swap Rate Index Family	EUR Swap Rate Indices	EUR	1Y, 2Y, 5Y, 10Y, 20Y, 30Y	01/07/2015
	USD Swap Rate Indices	USD	1Y, 2Y, 5Y, 10Y, 20Y, 30Y	01/07/2015
Breakeven Inflation Swap Index Family	French CPI ex-tobacco Breakeven Inflation Swap Indices	EUR	1-10Y, 12Y, 15Y, 20Y, 25Y, 30Y	31/12/2014
	EMU HICP ex-tobacco Breakeven Inflation Swap Indices	EUR	1-10Y, 12Y, 15Y, 20Y, 25Y, 30Y, 40Y, 50Y	31/12/2014
	UK RPI Breakeven Inflation Swap Indices	GBP	1-10Y, 12Y, 15Y, 20Y, 25Y, 30Y, 40Y, 50Y, 60Y	31/12/2014
Interest Rate Swap Volatility Indices	AUD Interest Rate Swap Volatility Indices	AUD	Swap Tenors : 01Y, 02Y, 05Y, 10Y, 20Y, 30Y Option Expiry : 1M, 3M, 6M, 1Y, 2Y, 5Y, 10Y	01/04/2012
	EUR Interest Rate Swap Volatility Indices	EUR	Swap Tenors : 01Y, 02Y, 05Y, 10Y, 20Y, 30Y Option Expiry : 1M, 3M, 6M, 1Y, 2Y, 3Y, 5Y, 10Y	02/01/2014
	GBP Interest Rate Swap Volatility Indices	GBP	Swap Tenors : 01Y, 02Y, 05Y, 10Y, 20Y, 30Y Option Expiry : 1M, 3M, 6M, 1Y, 2Y, 3Y, 5Y, 10Y	02/01/2014
	JPY Interest Rate Swap Volatility Indices	JPY	Option Expiry/Swap Tenor combinations: 03M02Y, 03M10Y, 01Y01Y, 01Y05Y, 01Y10Y, 02Y02Y,	01/05/2012
	USD Interest Rate Swap Volatility Indices	USD	Swap Tenors : 01Y, 02Y, 05Y, 10Y, 20Y, 30Y Option Expiry : 1M, 3M, 6M, 1Y, 2Y, 3Y, 5Y, 10Y	11/12/2022

	Index Family	Currency	Tenors/Periods	Historic Data
Global LNG Basis Indices	East/West Indices JKM/TTF	USD	Month 2-4, Quarter 1-4, Season 1-2, Year 1	14/09/2021
	Cross Pacific Indices JKM/HH	USD	Month 2-4, Quarter 1-4, Season 1-2, Year 2	14/09/2021
	Transatlantic Indices TTF/HH	USD	Month 2-4, Quarter 1-4, Season 1-2, Year 3	14/09/2021
	TTF Gas Index	USD	Month 2-4, Quarter 1-4, Season 1-2, Year 4	14/09/2021
	JKM Gas Index	USD	Month 2-4, Quarter 1-4, Season 1-2, Year 5	14/09/2021
	Henry Hub Gas Index	USD	Month 2-4, Quarter 1-4, Season 1-2, Year 6	14/09/2021

HH - Henry Hub JKM - Japan/Korea Marker TTF - Title Transfer Facility

Get in touch

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