

Parameta Solutions Indices

EUR Swap Rate Indices

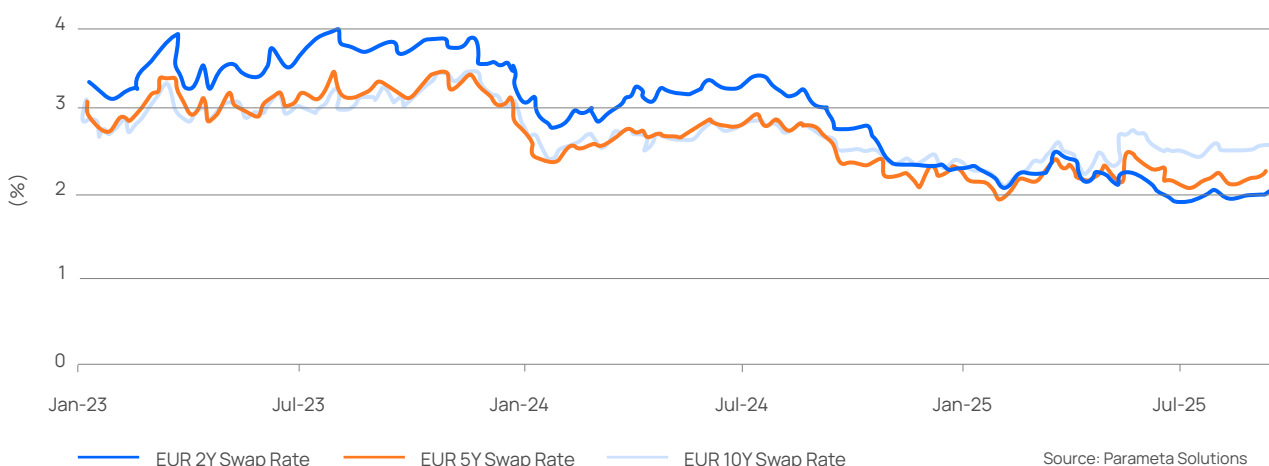
Index Description

The Parameta Solutions EUR Swap Rate indices provide market participants with 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.

Index Objective and Key Features

- The objective of the indices is to provide a transparent daily measure representing the mid-market rate calculated at 11:00 AM CET for standard swap tenors.
- Parameta's Swap Rate indices may be used for valuation, settlement of derivative contracts, benchmark construction, and risk management.
- An additional Monthly Average Swap Rate Index is also available for each of the Parameta Solutions Swap Rate Index, calculated as a simple average of the respective prevailing day, trailing 5, 10, 15 and 20 business day index values.

Recent History of selected tenors of the EUR Swap Rate Indices



Indices Available

Indices are available for the following tenors directly from Parameta Solutions. Indices are also available on Bloomberg using the tickers below or from page PMET <GO>.

Tenor	Index	Ticker
1Y	PS EUR 01Y SR	PSFSE01R
2Y	PS EUR 02Y SR	PSFSE02R
5Y	PS EUR 05Y SR	PSFSE05R
10Y	PS EUR 10Y SR	PSFSE10R
20Y	PS EUR 20Y SR	PSFSE20R
30Y	PS EUR 30Y SR	PSFSE30R

Additional Indices: Monthly Average Indices.

Tenor	Index	Ticker
1Y	PS EUR 01Y MASR	PSFSE01M
2Y	PS EUR 02Y MASR	PSFSE02M
5Y	PS EUR 05Y MASR	PSFSE05M
10Y	PS EUR 10Y MASR	PSFSE10M
20Y	PS EUR 20Y MASR	PSFSE20M
30Y	PS EUR 30Y MASR	PSFSE30M

Additional Information

- The price source for the EUR Swap Rate Indices is the ICAP EUR Interest Rate Swaps Desk.
- A business day for EUR Swap Rate Indices means a day on which banks are open in the EU and the ICAP EUR Interest Rate Swaps Desk publishes prices; the Indices are published at or around 11.15AM Madrid time.
- EUR Swap Rate Indices inception date is 01/07/2015.

Get in touch

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