

Parameta Solutions Indices

EUR Swap Rate Indices

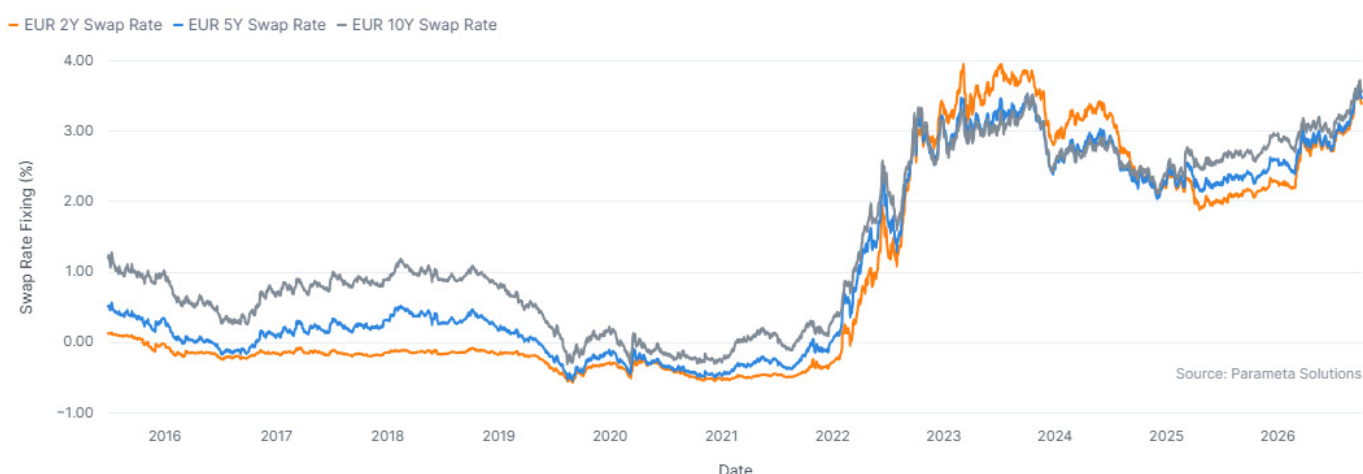
Index Description

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, with TP acting as the designated fallback source.

Index Objective and Key Features

- The objective of the indices is to provide transparent daily measures representing the mid-market rates calculated at 9:00, 11:00, 13:00 and 16:15 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 11:00 fixing Parameta Solutions Swap Rate Indices, calculated as a simple average of the respective prevailing day, trailing 5, 10, 15 and 20 business day index values.

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	PS EUR SR - 09:00	PS EUR SR - 11:00	PS EUR SR - 13:00	PS EUR SR - 16:15
1Y	PSESE01R	PSFSE01R	PSGSE01R	PSJSE01R
2Y	PSESE02R	PSFSE02R	PSGSE02R	PSJSE02R
5Y	PSESE05R	PSFSE05R	PSGSE05R	PSJSE05R
10Y	PSESE10R	PSFSE10R	PSGSE10R	PSJSE10R
20Y	PSESE20R	PSFSE20R	PSGSE20R	PSJSE20R
30Y	PSESE30R	PSFSE30R	PSGSE30R	PSJSE30R

Additional Indices: Monthly Average Indices.

Tenor	PS EUR MASR - 11:00
1Y	PSFSE01M
2Y	PSFSE02M
5Y	PSFSE05M
10Y	PSFSE10M
20Y	PSFSE20M
30Y	PSFSE30M

Additional Information

- The primary price source for the EUR Swap Rate Indices is the ICAP EUR Interest Rate Swaps Desk, with TP EUR Interest Rate Swaps Desk acting as the designated fallback source.
- A business day for EUR Swap Rate Indices means a day on which banks are open in the EU and the ICAP or TP EUR Interest Rate Swaps Desk publishes prices; the Indices are published at or around 15 minutes past the relevant fixing time.
- EUR Swap Rate Indices inception date is 01/07/2015.

Get in touch

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