Parameta Solutions Indices

EU HICP ex-tobacco Inflation Swap Rate Indices

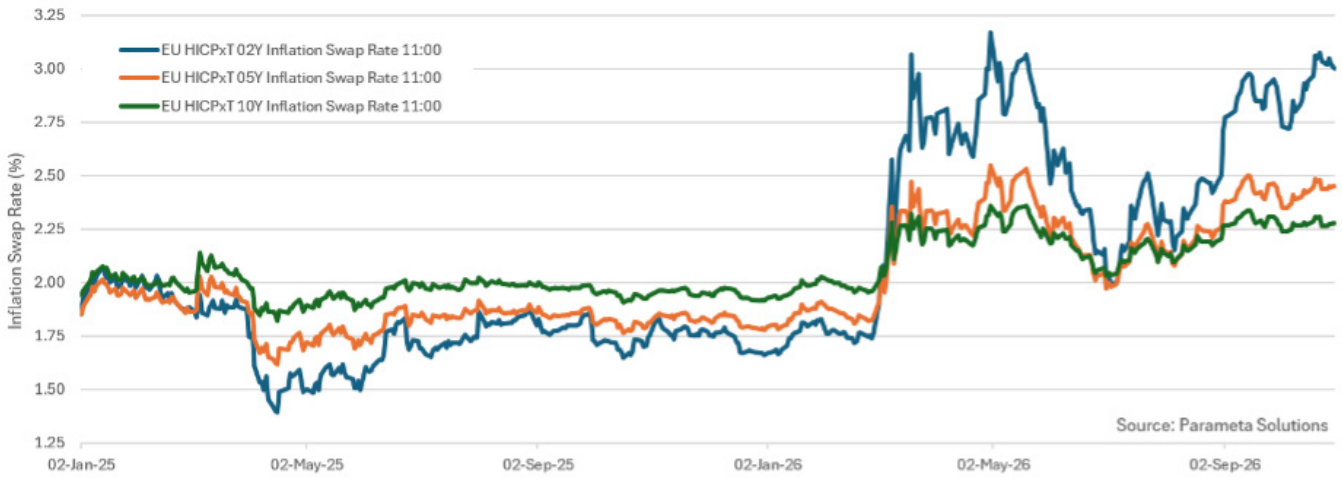
Index Description

The Parameta Solutions EU HICP ex-tobacco Inflation Swap Rate indices provide market participants with daily measures representing the mid-rate of zero-coupon breakeven inflation swaps across multiple tenors, calculated at a specific daily fixing time using tick-level indicative data sourced from TP ICAP group.

Index Objective and Key Features

- The objective of the indices is to provide transparent daily measures representing the mid-market rates calculated at 11:00 and 16:15 CET for standard inflation-swap swap tenors.
- Parameta's Inflation Swap Rate Indices may be used for valuation, settlement of derivative contracts, benchmark construction, risk management and as reference or underlying rates for the issuance of financial instruments (structured products, certificates, bonds, ETFs, funds).

History of Selected Tenors of the EU HICP ex-tobacco Inflation 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	11:00	16:15
1Y	PSFZE01R	PSJZE01R
2Y	PSFZE02R	PSJZE02R
5Y	PSFZE05R	PSJZE05R
7Y	PSFZE07R	PSJZE07R
10Y	PSFZE10R	PSJZE10R
12Y	PSFZE12R	PSJZE12R
15Y	PSFZE15R	PSJZE15R
20Y	PSFZE20R	PSJZE20R
25Y	PSFZE25R	PSJZE25R
30Y	PSFZE30R	PSJZE30R

Additional Information

- The price sources for the EU HICP ex-tobacco Inflation Swap Rate Indices are the ICAP and TP Euro Inflation Desks.
- A business day for EU HICP ex-tobacco Inflation Swap Rate Indices means a day on which banks are open in Paris and the ICAP and/or TP Inflation Desk publishes prices; the Indices are published at or around 15 minutes past the relevant fixing time.
- EU HICP ex-tobacco Inflation Swap Rate Indices have an inception date of November 2026. Backtested index levels are available from 02 January 2025.

Get in touch

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