Parameta Solutions Indices

France CPI ex-tobacco Inflation Swap Rate Indices

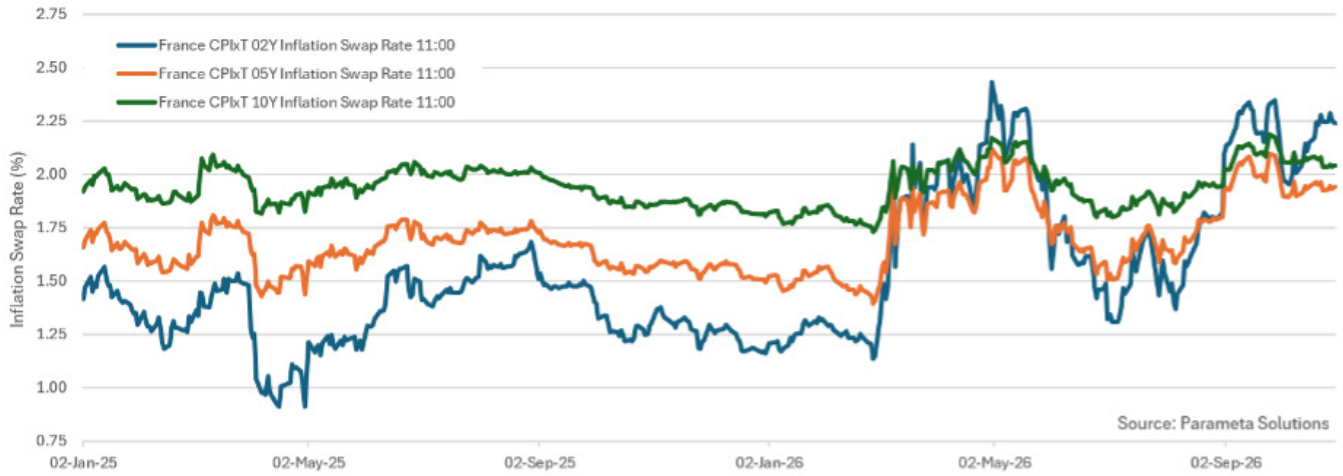
Index Description

The Parameta Solutions France CPI 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 France CPI 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	PSFZF01R	PSJZF01R
2Y	PSFZF02R	PSJZF02R
5Y	PSFZF05R	PSJZF05R
7Y	PSFZF07R	PSJZF07R
10Y	PSFZF10R	PSJZF10R
12Y	PSFZF12R	PSJZF12R
15Y	PSFZF15R	PSJZF15R
20Y	PSFZF20R	PSJZF20R
25Y	PSFZF25R	PSJZF25R
30Y	PSFZF30R	PSJZF30R

Additional Information

- The price sources for the France CPI ex-tobacco Inflation Swap Rate Indices are the ICAP and TP Euro Inflation Desks.
- A business day for France CPI 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.
- French CPI 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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