Parameta Solutions Indices

PS US CPI Inflation Swap Rate Indices

Index Description

The Parameta Solutions US CPI 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 16:00 ET 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 US CPI 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	16:00
1Y	PSFZU01R	PSHZU01R
2Y	PSFZU02R	PSHZU02R
5Y	PSFZU05R	PSHZU05R
7Y	PSFZU07R	PSHZU07R
10Y	PSFZU10R	PSHZU10R
12Y	PSFZU12R	PSHZU12R
15Y	PSFZU15R	PSHZU15R
20Y	PSFZU20R	PSHZU20R
25Y	PSFZU25R	PSHZU25R
30Y	PSFZU30R	PSHZU30R

Additional Information

- The price source for the US CPI Inflation Swap Rate Indices is the ICAP Inflation Desk.
- A business day for US CPI Inflation Swap Rate Indices means a day on which banks are open in US and the ICAP Inflation Desk publishes prices; the Indices are published at or around 15 minutes past the relevant fixing time.
- US CPI 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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