Parameta Solutions

Indices

Develop new instruments, better track performance, and gain exposure to often inaccessible asset classes with our indices solutions — built on rich data from the TP ICAP ecosystem.

Key Benefits

- **Enhance Decision Making:** Turn insight into action by leveraging our indices for risk premia investing, asset liability management, or robust OTC derivatives market benchmarking.
- **Forecast for Market Uncertainty:** Make more accurate predictions of future market behaviour with our model-free spot and forward implied volatility indices across multiple markets and asset classes.
- **Capitalize on Opaque Markets:** Unlock opportunity in traditionally opaque and illiquid markets with the clarity and transparency provided by indices. Create derivative building blocks based on independent and observable pricing.

Available Indices

- **Breakeven Inflation Swap Index Family:** A family of indices tracking the performance of a monthly rolling strategy investing in inflation swaps of different tenors.
- **Interest Rate Swap Volatility Indices:** A forward-looking implied volatility measure for the major interest rate swap markets.
- **Global LNG Basis Indices:** A powerful suite of indices to track price differentials between the three major markets, developed in partnership with General Index.

Delivery

Direct Delivery – via API, streaming, or FTP channels

Cloud Delivery – multiple solutions including AWS and Snowflake

Channel Partners – Bloomberg

Coverage

	Index Family	Currency	Tenors/Periods	Historic Data
Breakeven Inflation Swap Index Family	French CPI ex-tobacco Breakeven Inflation Swap Indices	EUR	1-10Y, 12Y, 15Y, 20Y, 25Y, 30Y	31/12/2014
	EMU HICP ex-tobacco Breakeven Inflation Swap Indices	EUR	1-10Y, 12Y, 15Y, 20Y, 25Y, 30Y, 40Y, 50Y	31/12/2014
	UK RPI Breakeven Inflation Swap Indices	GBP	1-10Y, 12Y, 15Y, 20Y, 25Y, 30Y, 40Y, 50Y, 60Y	31/12/2014
Interest Rate Swap Volatility Indices	EUR Interest Rate Swap Volatility Indices	EUR	Swap Tenors : 01Y, 02Y, 05Y, 10Y, 20Y, 30Y Option Expiry : 1M, 3M, 6M, 1Y, 2Y, 3Y, 5Y, 10Y	01/03/2011
	GBP Interest Rate Swap Volatility Indices	GBP	Swap Tenors : 01Y, 02Y, 05Y, 10Y, 20Y, 30Y Option Expiry : 1M, 3M, 6M, 1Y, 2Y, 3Y, 5Y, 10Y	01/04/2010
	USD Interest Rate Swap Volatility Indices	USD	Swap Tenors : 01Y, 02Y, 05Y, 10Y, 20Y, 30Y Option Expiry : 1M, 3M, 6M, 1Y, 2Y, 3Y, 5Y, 10Y	01/03/2017
Global LNG Basis Indices	East/West Indices JKM/TTF	USD	Month 2-4, Quarter 1-4, Season 1-2, Year 1	14/09/2021
	Cross Pacific Indices JKM/HH	USD	Month 2-4, Quarter 1-4, Season 1-2, Year 1	14/09/2021
	Transatlantic Indices TTF/HH	USD	Month 2-4, Quarter 1-4, Season 1-2, Year 1	14/09/2021
	TTF Gas Index	USD	Month 2-4, Quarter 1-4, Season 1-2, Year 1	14/09/2021
	JKM Gas Index	USD	Month 2-4, Quarter 1-4, Season 1-2, Year 1	14/09/2021
	Henry Hub Gas Index	USD	Month 2-4, Quarter 1-4, Season 1-2, Year 1	14/09/2021

HH - Henry Hub   JKM - Japan/Korea Marker   TTF - Title Transfer Facility

Get in touch

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