Parameta Solutions Indices

USD Swap Rate Indices

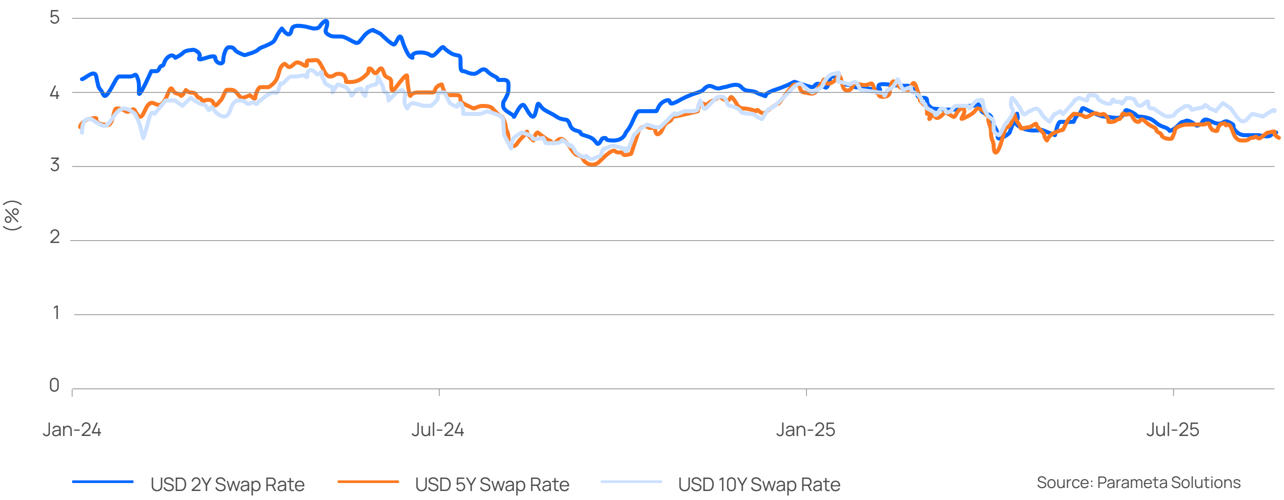
Index Description

The Parameta Solutions USD 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.

Index Objective and Key Features

- The objective of the indices is to provide a transparent daily measure representing the mid-market rate calculated at 11:00 AM EST for standard swap tenors.
- Parameta's Swap Rate indices may be used for valuation, settlement of derivative contracts, benchmark construction, and risk management.

Recent History of selected tenors of the USD Swap Rate Indices



Source: Parameta Solutions

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	Index	Ticker
1Yr	PS USD 01Y SR	PSFSD01R
2Yr	PS USD 02Y SR	PSFSD02R
5Yr	PS USD 05Y SR	PSFSD05R
10Yr	PS USD 10Y SR	PSFSD10R
20Yr	PS USD 20Y SR	PSFSD20R
30Yr	PS USD 30Y SR	PSFSD30R

Additional Information

- The price source for the USD Swap Rate Indices is the ICAP USD Interest Rate Swaps Desk.
- A business day for USD Swap Rate Indices means a day on which banks are open in the US and the ICAP USD Interest Rate Swaps Desk publishes prices; the Indices are published at or around 11.15AM New York time.
- USD Swap Rate Indices inception date is 01/07/2015.

Get in touch

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