New York, May 18, 2015 – Interactive Data, a leading provider of fixed-income evaluated pricing, announced today that its Liquidity Indicators Service will be available in July. The innovative service leverages the same award-winning fixed income evaluated pricing and reference data content that supports pricing and trading functions at the world’s leading buy-side and sell-side firms, and incorporates input from a range of its clients.

As global financial markets prepare for the effects of a rise in interest rates, there is widespread concern that an imbalance of supply and demand could lead to increased volatility in fixed income markets and constrain liquidity. At the same time, regulatory pressures have caused certain types of market participants to increase their regulatory capital, and reduce or eliminate fixed income inventory, thus decreasing their ability to provide liquidity.

“Bond market liquidity is top of mind for investors as they prepare for rising interest rates. Tools that help them understand real and theoretical liquidity levels in a market where only a fraction of bonds trade on any given day are now critical to effective portfolio management,” according to Kevin McPartland, Head of Market Structure Research at Greenwich Associates.

The Liquidity Indicators are designed to support firms’ liquidity risk management needs during all economic cycles, even in stressed markets. The Indicators include estimates of the Projected Trade Volume Capacity of a fixed income security, which can be used in conjunction with firms’ actual position sizes to estimate the potential number of days to exit a position under various stressed assumptions. In addition, Liquidity Scores are offered to help firms understand their portfolios’ liquidity profile. Liquidity Scores can facilitate analysis of a variety of comparable groupings, including security vs. universe, security vs. asset class, and security vs. sector, offering flexibility to a range of firm types and functions.

“Understanding liquidity risk is a top priority for most firms these days, and particularly so in mutual fund companies, given their long-standing regulatory requirements and responsibilities to service shareholder redemptions on a daily basis”, said Andrew Hausman, President, Pricing and Reference Data at Interactive Data. “Our clients need to have confidence in the analysis of their ability to exit a position at a particular price and understand the liquidity of their portfolio relative to the overall market. These tools will help them do that”, he added.

About Interactive Data
Interactive Data is a trusted industry leader, providing major financial institutions and corporations worldwide with timely, high-quality independent evaluated prices to support their mission-critical operations. The Company delivers daily evaluations representing approximately 100 countries and 30 different currencies for 2.7 million financial instruments. Thousands of financial institutions worldwide, ranging from central banks to large investment banks to hedge funds, subscribe to Interactive Data’s daily evaluated pricing. Pricing, evaluations and reference data are provided in the US through Interactive Data Pricing and Reference Data LLC and internationally through Interactive Data (Europe) Ltd. and Interactive Data (Australia) Pty Ltd.

For more information about Interactive Data please visit: www.interactivedata.com.
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