



Liquidity Navigator

Modular, fully-hosted solution for liquidity analytics across the buy- and sell-side

The IHS Markit Liquidity Navigator offers a unique set of tools to support market participants in making more informed price-making and investment decisions, while also helping third parties such as technology vendors and execution venues to assist clients with key insights integrated into the decision-point tools they provide.

Liquidity Navigator leverages IHS Markit's industry leading pricing and reference data services, securities finance analytics, and holdings data to deliver a comprehensive collection of liquidity assessment factors that enable market participants and the vendors and venues they utilise to optimise decision-making.

For buy-side firms, the solution provides risk managers, portfolio managers, analysts and traders with the tools required to assess the liquidity profiles of investment targets.

For banks, the solution enables market-makers, risk managers, traders, and operations teams to understand the impacts of different liquidity factors on pricing and settlement.

Unique Data

One-for-all access to a unique global database on fixed income data using a transparent methodology.

Flexible Delivery Methods

Bespoke solution that can be integrated into your existing business tools via API alongside a standalone web UI and Excel integration.

Managed Service

Specialized consultants available to support integration, provide training and advise on best practices.

Proven pedigree

Data generated from the most comprehensive historical databases available in the market.

KEY STATS

3.1mm

Securities

155,000

Government, sovereign,
agency and corporate bonds

CUSTOMERS

**Broker-Dealers/
Alternative Liquidity
Providers**

**Investment
Managers**

Pension Funds

Hedge Funds

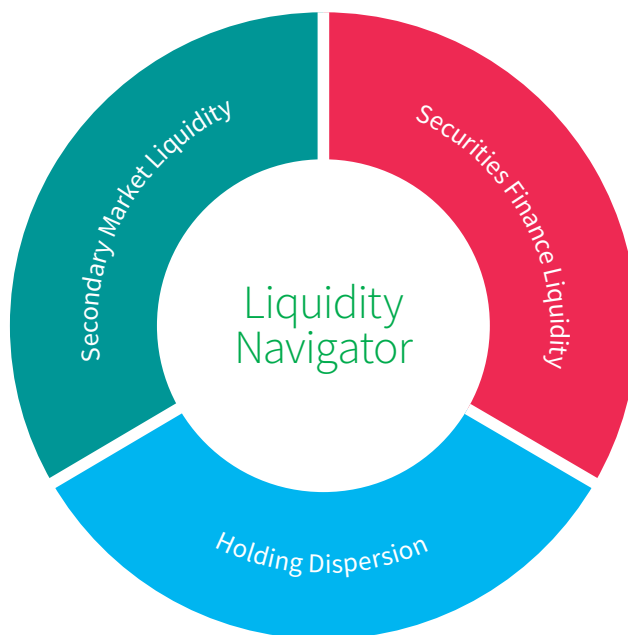
**Trading/Execution
Venues**

**Transaction
Software Vendors**

Transition Managers

ETF/Index Providers

Gain insight on liquidity scores for the secondary market, the number of quotes disseminated and volumes traded for fixed income securities.



Get a full vision on available inventory and loan volumes in securities lending markets through our advanced coverage.

Comprehensive holdings information that provides insight on the location of existing holdings and visibility on changes over time.

IHS Markit | Financial Services

Search term... Price Viewer Binapani Patra

LIQUIDITY NAVIGATOR

MARKETS SCREENER XS1468494239

VOD 3.375 08/08/2049 (VODAFONE GROUP PUBLIC LIMITED COMPANY) → Evaluated Pricing → Parsing

Currency: GBP | Region: MULTI | Country/Territory: GBR | Sector: Telecommunications Services

Select Date Latest

LIQUIDITY NAVIGATOR SCORE

PRICING SECURITIES FINANCE HOLDINGS

PRICING

Liquidity Score: 1
 Quote Count (1D average): 188
 Quote Count (10D average): 205
 Dealer Count (1D average): 19
 Dealer Count (10D average): 19

EUROCLEAR AsOf: 07/04/2021	1D	7D	30D	90D	180D	365D
Days Traded	8,108	92,962	105,418	398,108	1,092,962	1,665,418
Avg. Daily Total Volume	2,075.76	6,495.10	12,474.77	392,075.76	696,495.10	812,474.77
Avg. Trade Size	877,000	2,085,000	34,674,000	25,877,000	142,085,000	434,674,000
Total Volume						

SECURITIES FINANCE

Borrower Cost: 1
 Lendable Value: 1,000,000

AsOf	1D	7D	30D	60D	90D	180D	365D
07/04/2021	02/04/2021	16/02/2021	08/02/2021	08/01/2021	09/10/2020	09/04/2020	
Utilisation	0	0	0	0	0	0	0
Inventory Concentration	0.123	0.122	0.122	0.122	0.123	0.124	0.121
Lender Concentration	0.674	0.578	0.459	0.313	0.300	0.537	0.610
Borrower Concentration	0.326	0.313	0.341	0.311	0.311	0.913	0.480

HOLDINGS

Holder Type Latest Quarter AsOf: 31/03/2021

Region Asset Breakdown	ParHeld	ParChange	Holder Count
North America	2,407,157,717	(12,568,001)	184
Europe	119,210,531	(2,395,169)	35
Asia	1,534,000	(5,377)	3
Pacific	1,458,945	3,312	4
Middle East	690,000	-	1

Dispersion Latest Quarter AsOf: 31/03/2021

Turn Over	ParHeld	ParChange	Holder Count
Very High	458,619,232	314,572,997	31
High	741,210,431	321,188,721	42
Medium	747,854,833	(476,484,023)	76
Low	568,771,247	(184,577,066)	76
NA	13,595,450	(9,665,864)	2

More information on IHS Markit products and services

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