



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 valuation services, securities finance analytics, pricing 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 and equity data using a transparent methodology.

Managed Service

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

Flexible Delivery Methods

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

Proven pedigree

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

KEY STATS

2.3mm

Securities

180,000

Bonds

(government, sovereign, agency and corporate)

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.

Access daily historical data on failed trade securities to predict impact on pricing and investment decisions.

IHS Markit | Financial Services Liquidity Navigator Binapani Patra

VOD 3.375 08/08/2049 (VODAFONE GROUP PUBLIC LIMITED COMPANY)
 Currency: GBP | Region: MULTI | Country/Territory: GBR | Sector: Telecommunications Services

LIQUIDITY NAVIGATOR SCORE **HISTORICAL**

PRICING SECURITIES FINANCE BIG DOUGH FAILED TRADES

REFERENCE DATA

ISIN: XS1468494239	Day Count Convention: Actual/Actual ICMA	Callable/Putable: No / No	Rating Moody's: Baa2
Market Ticker: VOD	Coupon Frequency: Annual	Convertible: Neither	Rating S&P:
Coupon Type: Plain Vanilla Fixed Coupon	Seniority: Sr Unsec	144(a) Reg S: No	Rating Fitch: BBB

PRICING

Liquidity Score: 1
 Quotes Sender Firm Count: 8
 Number of Quotes: 863

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

SECURITIES FINANCE

Borrower Cost: 1

Lendable Value: 1,000,000

	Current	1D	7D	30D	90D	180D	365D
Utilisation	50%	80%	50%	20%	80%	100%	20%
Inventory Concentration	60%	40%	60%	30%	40%	60%	30%
Lender Concentration	40%	60%	80%	20%	60%	80%	20%
Borrower Concentration	30%	70%	80%	40%	70%	80%	40%

HOLDINGS DATA

Chart Table

NUMBER OF HOLDERS	Current	1D	7D	30D	90D	180D	365D
HEDGE FUND	103	70	75	93	70	75	93
MUTUAL FUND	100	65	70	105	65	70	105
INSURANCE CO.	104	62	75	101	62	75	101

CHANGE IN NUMBER OF HOLDERS

	1D	7D	30D	90D	180D	365D
HEDGE FUND	33	28	10	33	28	10
MUTUAL FUND	31	27	9	31	27	9
INSURANCE CO.	34	28	10	34	28	10

FAILED TRADES

	1D	7D	30D	90D	180D	365D
Failed Trades	5	10	30	35	50	65
Trade Count	50	80	150	250	300	500
Ratio	90%	82%	60%	65%	70%	80%

More information on IHS Markit products and services

AMERICAS
+1 212 931 4900

EMEA
+44 20 7260 2000

APAC
+65 6922 4200

sales@ihsmarkit.com