



INVESTORS

INTERACTIVE DATA LAUNCHES LIQUIDITY INDICATORS SERVICE IN EUROPE

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Tools help firms assess portfolios' liquidity profiles under range of market conditions

NEW YORK & LONDON--(BUSINESS WIRE)-- Interactive Data, a leading provider of fixed-income evaluated pricing, and subsidiary of Intercontinental Exchange (NYSE:ICE), announced today that its Liquidity Indicators Service is now available for European and Asia-Pacific corporate and sovereign securities. This represents an expansion of its North American services, and leverages the same fixed-income evaluated pricing and reference data content that supports pricing and trading functions at the world's leading financial institutions and asset managers.

The launch of European Liquidity Indicators supports firms' liquidity risk management needs across a range of market conditions. The indicators include estimates of the projected trade volume capacity of a fixed income security, which can be used in conjunction with information on a firm's position to estimate the number of days to exit a position under various scenarios. In addition to expanding the range of securities available, the service includes a new feature that calculates the expected market price impact based on a firm's target days to liquidate, as well as the projected days to liquidate when target price impact thresholds are set.

In addition to U.S. corporates, Latin-American corporates, and municipal bonds which have been available since 2015, the coverage now includes TBA-eligible mortgage-backed securities pass-throughs (MBS PTs), agency debentures and European corporate and sovereigns, as well as Asia-Pacific corporates and sovereigns.

"Measuring liquidity in fixed income markets remains an area of intense focus in the industry, which is especially evident in Europe's evolving regulatory landscape," said Andrew Hausman, Interactive Data's President of Pricing and Reference Data. "The expansion of our innovative Liquidity Indicators service plays a crucial role in supporting our clients' ability to achieve their liquidity risk management goals."

About Intercontinental Exchange

Intercontinental Exchange (NYSE:ICE) operates the leading network of global futures, equity and equity options exchanges, as well as global clearing and data services across financial and commodity markets. The New York Stock Exchange is the world leader in capital raising, listings and equities trading.

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Safe Harbor Statement under the Private Securities Litigation Reform Act of 1995 -- Statements in this press release regarding ICE's business that are not historical facts are "forward-looking statements" that involve risks and uncertainties. For a discussion of additional risks and uncertainties, which could cause actual results to differ from those contained in the forward-looking statements, see ICE's Securities and Exchange Commission (SEC) filings, including, but not limited to, the risk factors in ICE's Annual Report on Form 10-K for the year ended December 31, 2015, as filed with the SEC on February 4, 2016.

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Intercontinental Exchange

Kelly Loeffler

+1 770 857 4726

Kelly.loeffler@theice.com

or

Interactive Data

Anne O'Brien

+1 212 771 6956

Anne.obrien@interactivedata.com

Source: Intercontinental Exchange