



FactSet Integrates ICE Liquidity Indicators into its Portfolio Analytics Offering

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NORWALK, Conn., April 13, 2021 (GLOBE NEWSWIRE) -- [FactSet](#) (NYSE:FDS) (NASDAQ:FDS), a global provider of integrated financial information, analytical applications, and industry-leading service, announced that [ICE Liquidity Indicators™](#) is now available in FactSet's Portfolio Analytics, offering investment professionals a comprehensive solution to analyze, manage and report on fund liquidity risk and optimize portfolio construction within various regulatory requirements.

ICE Liquidity Indicators, part of [Intercontinental Exchange](#) (NYSE: ICE), provides market participants with an independent assessment of liquidity risk across multiple asset classes. By using a transparent methodology, the tool assigns a liquidity score to individual securities and provides metrics, such as estimates of future trade volume capacity, projected price volatility, projected days to liquidate and projected market price impact, among others.

"Leveraging ICE Liquidity Indicators through FactSet provides portfolio-specific liquidity analytics and helps the team at Jupiter provide enhanced liquidity risk management on behalf of our clients," said Veronica Lazenby, Chief Risk Officer at Jupiter Fund Management, plc. "Recent market moves and dislocations continue to highlight how important it is for firms and clients to manage and understand this specific kind of risk holistically for effective portfolio management, as well as for regulatory compliance."

"Liquidity risk management has grown increasingly critical over the past year," said Rob Robie, Executive Vice President, Global Head of Analytics and Trading, FactSet. "The ability to incorporate high-quality market data and client portfolio data directly into ICE's liquidity model means that our clients can perform scenario and sensitivity analyses and stress tests that support dynamic portfolio construction and meet regulatory requirements across various jurisdictions."

"A growing number of investment managers want to easily quantify their liquidity risk across normal and stressed conditions and Liquidity Indicators gives them a solution to do that," Mark Heckert, Chief Product Officer, Fixed Income and Data Services at ICE. "Providing institutional customers with clear estimates of potential activity in the market helps demonstrate sound risk management practices and can help firms meet their regulatory requirements."

Regulators across the world continue to raise the bar when it comes to managing liquidity risks and ensuring that market participants can meet client redemption requirements. ICE Liquidity Indicators helps clients fulfil these responsibilities and currently tracks approximately 4.6 million instruments, covering nearly all asset classes (calculated as a percentage of U.S. mutual fund assets under management using publicly reported holdings data). As more securities shift to electronic platforms, investors need strong data to better understand potential trade volumes for more infrequently traded securities.

For more information about FactSet's risk and liquidity solutions, please visit www.factset.com/risk-analytics. For more information about ICE Liquidity Indicators, please visit <https://www.theice.com/market-data/pricing-and-analytics/analytics/liquidity>.

About FactSet

FactSet® (NYSE:FDS | NASDAQ:FDS) delivers superior content, analytics, and flexible technology to help more than 153,000 users see and seize opportunity sooner. We give investment professionals the edge to outperform with informed insights, workflow solutions across the portfolio lifecycle, and industry-leading support from dedicated specialists. We're proud to have been recognized with multiple awards for our analytical and data-driven solutions and repeatedly scored 100 by the Human Rights Campaign® Corporate Equality Index for our LGBTQ+ inclusive policies and practices. Subscribe to our thought leadership blog to get fresh insight delivered daily at insight.factset.com. Learn more at www.factset.com and follow us on Twitter: www.twitter.com/factset.

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