Bond Pricing
Valuation Engine (BVE)

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BOND PRICING VALUATION ENGINE

FactEntry is an independent provider of bond data and documents, incorporated since 2007, with extensive knowledge of the global debt capital markets.

We have developed a calculation engine that leverages our bond cash flow data and facilitates pricing of illiquid bonds. Our bond pricing input comes from brokers and market participants along with the traded data. Our (BVE) calculation engine is a result of over three years of R&D with the experienced quant team that has done extensive work with banks and hedge funds.

The Fair Value Data is available the next day for previous EOD before the markets opens.

Coverage

- EUR
- GBP
- USD
- INR

Data Fields (Sample)

- Fair Value Date
- ISIN
- Issuer
- Credit Sector
- Country of Issuer
- Issue Date
- Maturity
- Coupon
- Currency
- Z-spread
- Asset Swap Spread
- Clean Price
- Dirty Price
- Yield
- Macaulay Duration
- Modified Duration
- Convexity
- Link to Bond Document

Delivery

- XML delivered to FTP
- FTP can be located at FactEntry or Client Site
- Frequency is daily overnight 7.00 AM GMT
- Next day before the markets opens
- Front end for the data is www.BondMetric.com

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