



FIXED INCOME VALUATION ENGINE (FIVE)

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 valuation analytics platform is highly sophisticated, efficient, scalable and customisable. The valuation methodology is based on continuous innovation and consists of the best of breed of cutting edge machine learning and statistical algorithms with the state of the art valuation models.

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

GLOBAL COVERAGE



REFERENCE AND VALUATION DATA

- ◆ 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
- ◆ Accrued Interest

DISTRIBUTION

DELIVERY METHODS



FTP



EMAIL



API



PRODUCT WEBSITES

DATA FORMATS



XML



CSV



ISO 15022



PDF



JSON

ABOUT US

FactEntry is a leading provider of global Fixed Income reference data, bond pricing, analytics and data solutions for market participants, offering a granular view of the market relevant to our clients data needs.

A comprehensive range of reliable and accurate information provides users worldwide with the data required to measure risk, establish pre-trade compliance and investment planning across all Fixed Income assets.

FactEntry's Fixed Income products are purchased extensively by institutional and retail users, connecting directly and via our distribution partners. For over 10 years, data vendors, asset managers, ETF participants, trading platforms and investment banks have chosen FactEntry to provide their Fixed Income data coverage and manage ETFs, structured products and indexes.

FactEntry is focused on applying the highest industry standards in content building and governance, employing transparent open source methodologies. Our in-house Quantitative team employs Natural Language Processing and Machine Learning technology to build tools to address some of the major challenges in Fixed Income pricing and data.

We are committed to solving data and bond pricing challenges that provide efficient and tailor made solutions for all market participants.

FactEntry was founded in 2008 and is a privately held company headquartered in London.


CONTACT US

 +44 0203 371 1100

 www.FactEntry.com

 FactEntry

 sales@FactEntry.com

 23 Harcourt Street,
London W1H 4HJ, UK

 FactEntry

All information is provided for information purposes only. All information and data contained in this publication is obtained by the FactEntry (UK) Ltd, from sources believed by it to be accurate and reliable. Because of the possibility of human and mechanical error as well as other factors, however, such information and data is provided "as is" without warranty of any kind. No member of the FactEntry nor their respective directors, officers, employees, partners or licensors make any claim, prediction, warranty or representation whatsoever, expressly or impliedly, either as to the accuracy, timeliness, completeness, merchantability of any information or of results to be obtained from the use of the FactEntry products or the fitness or suitability of the products for any particular purpose to which they might be put. Any representation of historical data accessible through FactEntry products is provided for information purposes only and is not a reliable indicator of future performance. No responsibility or liability can be accepted by any member of the FactEntry nor their respective directors, officers, employees, partners or licensors for (a) any loss or damage in whole or in part caused by, resulting from, or relating to any error (negligent or otherwise) or other circumstance involved in procuring, collecting, compiling, interpreting, analysing, editing, transcribing, transmitting, communicating or delivering any such information.