



## **FIXED INCOME VALUATION ENGINE (FIVE)**

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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   | ◆ Z-spread          |
| ◆ ISIN              | ◆ Asset Swap Spread |
| ◆ Issuer            | ◆ Clean Price       |
| ◆ Credit Sector     | ◆ Dirty Price       |
| ◆ Country of Issuer | ◆ Yield             |
| ◆ Issue Date        | ◆ Macaulay Duration |
| ◆ Maturity          | ◆ Modified Duration |
| ◆ Coupon            | ◆ Convexity         |
| ◆ Currency          | ◆ Accrued Interest  |

## DISTRIBUTION

### DELIVERY METHODS



FTP



EMAIL



API



PRODUCT  
WEBSITES

### DATA FORMATS



XML



CSV



ISO 15022



PDF



JSON

### ABOUT US

FactEntry is a leading global provider of Fixed Income risk management, analytics, and data solutions for market participants, offering a granular view of the market relevant to their data needs. A comprehensive range of reliable and accurate data provides users worldwide with the data tools they require to measure risk and investment planning across all Fixed Income assets. FactEntry Fixed Income expertise and products are used extensively by institutional and retail data users globally directly and via our distribution partners. For over 10 years, Data vendors, asset managers, ETF participants, Trading platforms, Research teams and investment banks have chosen FactEntry to improve their Fixed Income data coverage and create ETFs, structured products and Indexes. FactEntry is focused on applying the highest industry standards in content building and governance, employing transparent open source methodology informed by regulators and the market participants. Our in house Quantitative team with Natural Language Processing technology has build tools to address some of the major challenges in the Fixed Income data. We are committed to solving data challenges that provides efficiency and tailor made solutions for all market participants. FactEntry is a privately held company based out of London.


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