



FIXED INCOME VALUATION ENGINE (FIVE)



INTRODUCTION

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

6 4 0 3 2 6 5 2 5
0 1 9 1 7 7 7 5 4
8 6 3 6 6 7 9 2 3
8 5 8 1 1 7 7 7 1
0 7 5 8 6 7 5 7 0

DISTRIBUTION

DELIVERY METHODS



FTP



EMAIL



API



PRODUCT
WEBSITES

DATA FORMATS



XML



CSV



ISO 15022



PDF



JSON

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