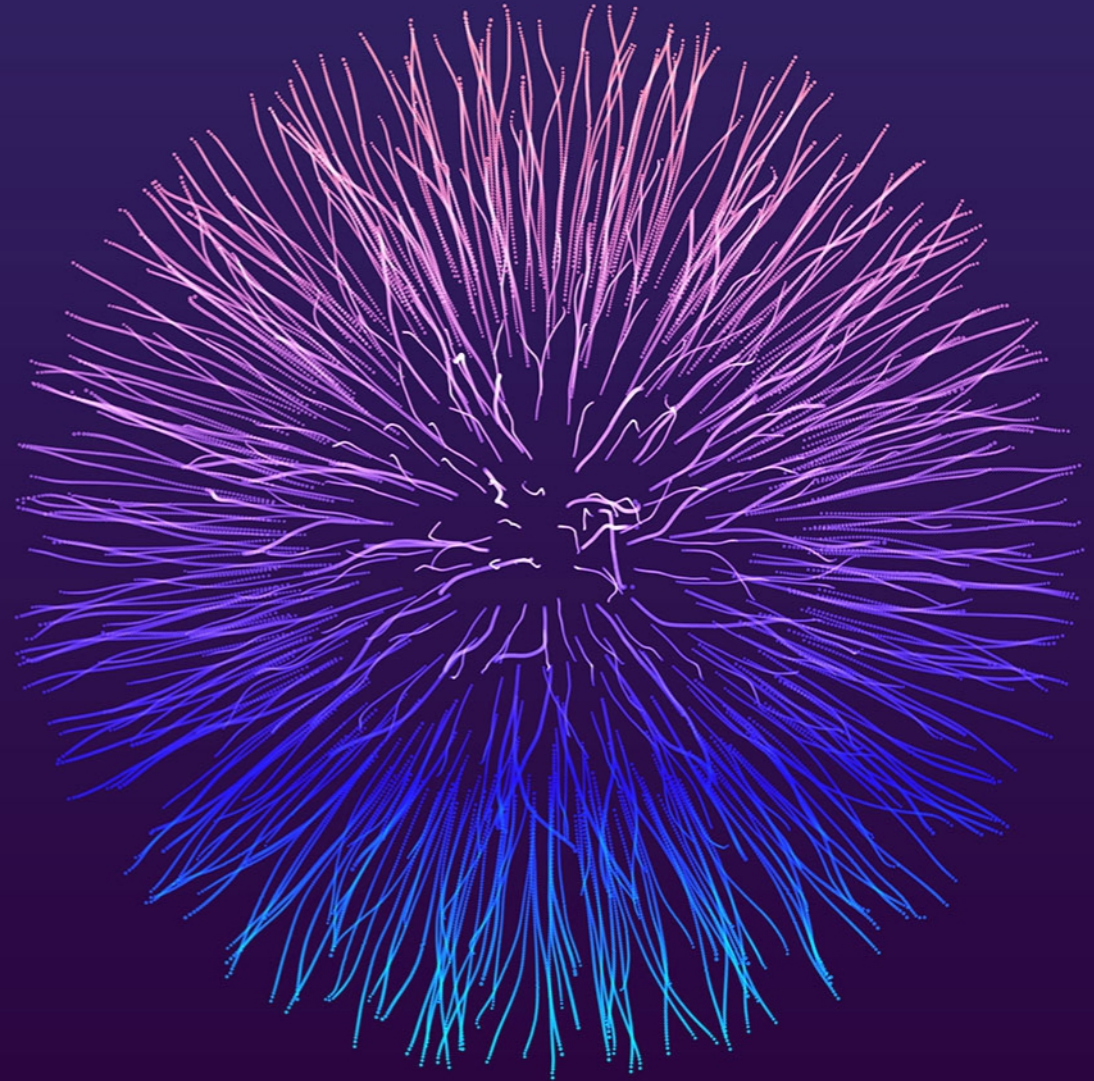




# FIXED INCOME VALUATION ENGINE (FIVE)



# INTRODUCTION

Established in 2008, FactEntry is a trusted independent provider of bond data and documents, possessing in-depth understanding of global debt capital markets.

Our proprietary calculation engine utilises bond cash flow data to streamline the pricing of illiquid bonds. Leveraging inputs from brokers, market participants, and traded data, our Bond Pricing Valuation Engine (BVE) is the culmination of over three years of rigorous R&D by a seasoned quant team with extensive experience in collaboration with banks and hedge funds.

Our Fair Value Data is accessible the following day for the preceding end-of-day before market opening.

# COVERAGE

CURRENCY		
AUD	GBP	NOK
CAD	HKD	NZD
CHF	INR	SEK
DKK	JPY	SGD
EUR	KRW	USD

# 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

— Link to Bond Document

# DISTRIBUTION

## DELIVERY METHODS



FTP



EMAIL



API



PRODUCT WEBSITES

## DATA FORMATS



XML



CSV



ISO 15022



PDF



JSON

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