FACTSET V300 Security Modeling API User Guide

Contents

FACTSET V300 Security Modeling API

Specifications

- API Program Version: 3.0
- Release Date: May 2023
- Hosted URL: **https://api.factset.com**
- Authentication: API Keys
- Authorization: FactSet's in-house subscriptions product

Motivation

The Security Modeling API is designed to increase the analytical coverage of securities in Portfolio Analysis. It allows users to provide terms and conditions for securities not covered by commercial vendors, enabling the generation of analytics such as yield and duration.

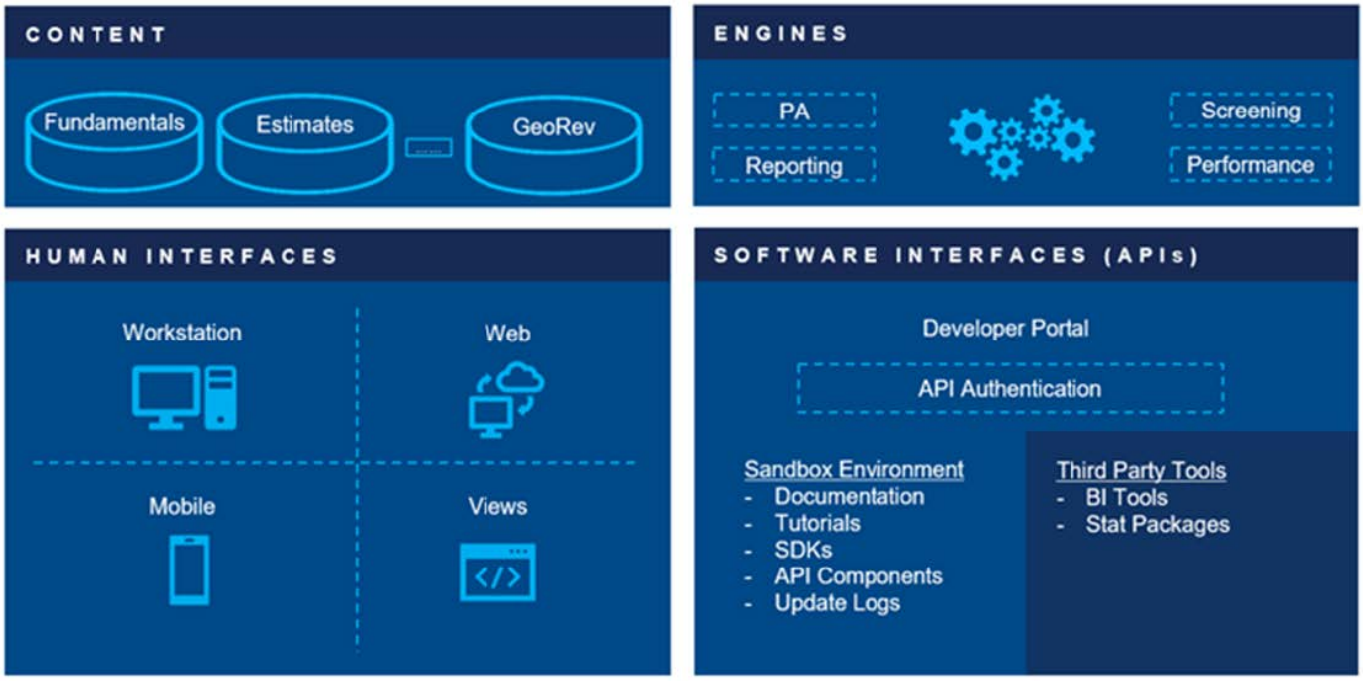
API Program
Overview
The API Program initially focused on the portfolio analytics engine but has expanded to include other analytics engines, products, and APIs from different business units.

Motivation

In 1997, FactSet launched Portfolio Analysis 1.0, which set the foundation for Analytics. Soon after, Portfolio Analysis 2.0 integrated risk analytics from third-party vendors, and then expanded to include Fixed Income in 2004. FactSet now offers a robust suite of multi-asset portfolio analytics products that leads the market in flexibility, analytics, and breadth. Today, clients rely on FactSet for interactive analytics through various products, such as Portfolio Analysis (PA), SPAR, Alpha Testing, Optimizers, and Portfolio Dashboard, as well as the distribution of analytics through Portfolio Batcher, Publisher Flat Files, and Publisher documents.

API Program

Overview
Clients have been moving towards building a custom solution, driven by the need to increase productivity by consolidating information into a single user experience. By exposing analytics, performance, and risk through APIs, it provides you with a sophisticated channel to interact with FactSet's leading multi-asset analytics. As the market continues to demand more transparency and data, FactSet will provide flexible options to meet those demands. APIs complement the current analytics suite offerings and facilitate partnerships by allowing you to build private experiences, integrate with third-party BI tools like Tableau, third-party stat packages like RStudio, and increase control over internal consumption of analytics from FactSet.



The first stage of exposing Analytics APIs will be focused on the portfolio analytics engine. Since inception, program has expanded to include other analytics engines, products, and APIs from other business units.

The program provides the following

- Developer toolkit to build proof of concept
- Uniform feel across all FactSet's Enterprise scale APIs
- Adherence to industry standards
- Versioned APIs
- Extensive documentation and tutorials on the developer portal

Security Modeling API

The Security Modeling API allows you to increase the analytical coverage of your securities in Portfolio Analysis. FactSet uses terms and conditions obtained from commercial vendors to provide analytics for the securities held in your portfolio. For securities that are not covered by such vendors (e.g., OTC securities), Security Modeling allows you to supply terms and conditions for these so that analytics (e.g., yield and duration) can be generated for them.
The current version supports "upsert", "retrieve" and "delete" endpoints for "bond" and "ccf" (custom cashflows). All APIs are hosted under **https://api.factset.com.** Authentication is handled using API Keys and authorization is handled using FactSet's in-house subscriptions product. You can find more information about using API Keys at

https://developer.factset.com/authentication.
HTTP request and response header names should be considered case insensitive as per HTTP Standard. Please do not rely on case sensitive matching of headers in your code.

SM API

3.1.1 Run Upsert request on SM API

POST **https://api.factset.com/analytics/security-modeling/v3/securities/upsert**

This endpoint will create a new security with the inputs provided in the fields. A successful response will contain the status (success/fail), and/or validation messages for respective securityName.

Request Headers

Header name	Description
Authorization	Standard HTTP header. Value needs to use 'Basic <base64 encoded value>' format.
Content-Type	Standard HTTP header. Value needs to specify application/JSON (i.e., caller needs t o specify that the body is in JSON format).

Request Body

The request body accepts a collection of calculation parameters. The parent parameters are outlined below:

Paramet er name	Data type	Require d	Description	Format
data	Array of obj ects	Yes	List of terms & conditions requi red to model securities	Each request is represented by an object conta ining modeling inputs. See below for schema a nd example values.

Below are the request parameters supported by data section:

Parameter na me	Data t ype	Require d	Description	Format
fields	Object	Yes	List of fields with name/value pai rs to model a security	Each field is represented by an object containing security inputs. See below for schema and example values.
securityName	String	Yes	Issue CUSIP, ISIN or custom ide ntifier	Alphanumeric string, up to 32 charact ers (up to 20 characters for certain as set types)
location	String (enum)	No	The location to save the security. If nothing is provided "client" will be used.	Client, Superclient
asOfDate	String	No	Applicable for clients leveraging t he "historical security modeling" f eature.	YYYYMMDD

Response Headers

Header name	Description
X-DataDirect-Request-Key	FactSet's request key header.
X-FactSet-Api-Request-Key	Key to uniquely identify an Analytics API request. Only available after successful authentication.
X-FactSet-Api-RateLimit-Limit	Number of allowed requests for the time window.
X-FactSet-Api-RateLimit-Remaining	Number of requests left for the time window.
X-FactSet-Api-RateLimit-Reset	Number of seconds remaining till rate limit resets.

Returns

HTTP status code	Description
200	Expected response if request payload has been processed. This returns validation messages/status of the requested action.
401	Missing or invalid authentication.
403	User is forbidden with current credentials
406	Unsupported Accept header. Header needs to be set to application/json.
429	Rate limit reached. Wait till the time specified in Retry-After header value to make further requests.
500	Server error. Log the X-DataDirect-Request-Key header to assist in troubleshooting.
503	Request timed out. Retry the request in sometime.

Remarks

Maximum 50 POST requests allowed in a 5 second window for each API. The same can be verified using the various Rate-Limit headers available in the API response.

- X-FactSet-Api-RateLimit-Limit
- X-FactSet-Api-RateLimit-Remaining
- X-FactSet-Api-RateLimit-Reset
- Number of allowed requests for the time window.
- Number of requests left for the time window.
- Number of seconds remaining till rate limit resets.
- We only support Bond security type at this point.
- The response will provide the status of the request (Success/Failure). In case of failure, field validation messages will be as a part of the response json.
- You can generate security's analytics in FI Calc API to verify if it is modeled correctly.

Examples

Request:
POST
https://api.factset.com/analytics/security-modeling/v3/securities/upsert

Headers
content-type: application/json
Authorization: Basic RkRTX0RFTU9fVVMt Accept-Encoding: gzip
content-length: 201

Body

- {
- “data”: [
- {
- “fields”: {
- “issueDate”: “20220715”,
- “maturityDate”: “20270715”,
- “firstPayDate”: “20230715”,
- “coupon”: 5.00,
- “securityType”: “BOND”
- “securityName”: “2435_1”
- },
-]
- }

Response

- {“data”:[{“securityName”:”2435_1″,”status”:”success”}]}

Response Headers

- x-datadirect-request-key: 63298F222D34F417
- x-factset-api-request-key: 63298F22D3156099

Request
POST
https://api.factset.com/analytics/security-modeling/v3/securities/upsert

Headers:

- content-type: application/json
- Authorization: Basic RkRTX0RFTU9fVVMt
- Accept-Encoding: gzip
- content-length: 61

Body

- {
- “data”: [
- {
- “securityName”: “CCF_security”,
- “fields”: {
- “ParAmt”: “1.000”,
- “Cash Flow Amounts”: [“100”],
- “Cash Flo wDates”: [“20220101”],
- “security Type”: “ccf”
- }
- }
-]
- }

Response
{“data”:[{“securityName”:”CCF_SECURITY”,”status”:”success”}]}

Response Headers

- x-datadirect-request-key: 63F705A21D74E7F3
- x-factset-api-request-key: 63F705A40EAAE34B

Run retrieve request on SM API
POST ***https://api.factset.com/analytics/security-modeling/v3/securities/retrieve***
This endpoint will fetch/retrieve the terms for a previously created/saved security. A successful response will contain the status (success/fail), and/or error messages for respective securityName.

Request Headers

Header name	Description
Authorization	Standard HTTP header. Value needs to use ‘Basic <base64 encoded value>’ format.
Content-Type	Standard HTTP header. Value needs to specify application/JSON (i.e., caller needs to specify that the body is in JSON format).

Request Body
The request body accepts a collection of calculation parameters. The parent parameters are outlined below:

Parameter name	Data type	Required	Description	Format
data	Array of objects	Yes	List of parameters required to fetch terms and conditions for a previously saved security	Each request is represented by an object containing key/value pairs. See below for schema and example values.

Below are the request parameters supported by data section

Parameter name	Data type	Required	Description	Format
securityName	String	Yes	Issue CUSIP, ISIN or custom identifier of the security which is being retrieved	Alphanumeric string, up to 32 characters (up to 20 characters for certain asset types)
location	String (enum)	No	The location to retrieve the security's terms and conditions. If nothing is provided "client" will be used.	Client, Superclient
securityType	String (enum)	No	securityType of the modeled securityName	supported securityType are BOND, CCF
asOfDate	String	No	Applicable for clients leveraging the "historical security modeling" feature.	YYYYMMDD

Header name	Description
X-DataDirect-Request-Key	FactSet's request key header.
X-FactSet-Api-Request-Key	Key to uniquely identify an Analytics API request. Only available after successful authentication.
X-FactSet-Api-RateLimit-Limit	Number of allowed requests for the time window.
X-FactSet-Api-RateLimit-Remaining	Number of requests left for the time window.
X-FactSet-Api-RateLimit-Reset	Number of seconds remaining till rate limit resets.

HTTP status code	Description
200	Expected response if request payload has been processed. This returns validation messages/status of the requested action.
401	Missing or invalid authentication.
403	User is forbidden with current credentials
406	Unsupported Accept header. Header needs to be set to application/json.
429	Rate limit reached. Wait till the time specified in Retry-After header value to make further requests.
500	Server error. Log the X-DataDirect-Request-Key header to assist in troubleshooting.
503	Request timed out. Retry the request in sometime.

- We only support BOND, CCF (Custom CashFlow)security type at this point.
- The response will provide the status of the request (Success/Failure). In case of failure, error messages will be as a part of the response json.

Examples

Note: Please save a security using Upsert endpoint before running the Retrieve endpoint

Request: POST
https://api.factset.com/analytics/security-modeling/v3/securities/retrieve

Headers
content-type: application/json
Authorization: Basic RkRTX0RFTU9fVVM Accept-Encoding: gzip
content-length: 201

Body

- {
- “data”: [
- {
- “securityName”: “ABCSECURITY”,
- “location”: “client”,
- “asofdate”: “20220922”,
- “securityType”: “BOND”
- }
-]
- }
- Response:
- {
- “data”: [
- {
- securityName”: “ABCSECURITY”,
- status”: “success”,
- location”: “client”,
- asofdate”: “20220922”,
- fields”: {
- 144aFlag”: false,
- businessDayConv”: “None”,
- conversionType”: “Standard”,
- convertibleFlag”: false,
- country”: “United States”,
- coupon”: 50,
- couponType”: “Fixed”,
- currency”: “USD”,
- dayCountBasis”: “30/360”,
- federal Tax Exempt Flag”: false,
- firstPayDate”: “19970915”,
- fltDay Count Basis”: “30/360”,
- “issueDate”: “19970318”,

- “last Modified Source”: “SM Api FDS_DEMO_C 1336669”,
- “lastModifiedTime”: “1663854227”,
- “lockoutDays”: 0,
- “lookBack Days”: 0,
- “make Whole Call Flag”: false,
- “matrix Dates”: [
- “19970318”
- “matrix Multipliers”: [
- 1
-],
- matrix Priced Flag”: false,
- matrix Spreads”: [
- 0
-],
- matrixUseScheduleFlag”: false,
- maturity Date”: “20270315”,
- maturity Price”: 100,
- observation Shift”: 0,
- parPrice”: 100,
- payment Delay”: 0,
- payFreq”: “Annual”,
- preferred cEx DateLine”: 0,
- preferred cEx Data Units”: “Business Day”,
- principalType”: “At Maturity”,
- pvt Placement Flag”: false,
- redemption Opt”: “None”,
- secondary Vendor Flag”: false,
- sectored”: “FactSet Fixed Income”,
- status”: “Current”,
- vRDN Flag”: false,
- securityType”: “Bond”
- }
- }
-]
- }

Response Headers

- x-datadirect-request-key: 63F359C027CC1B7B
- x-factset-api-request-key: 63F359C04F164150

Run delete request on SM API

POST **https://api.factset.com/analytics/security-modeling/v3/securities/delete**

This endpoint will delete the terms for a previously created/saved securities. A successful response will contain

the status (success/fail), and/or error messages for respective securityName.

Header name	Description
Authorization	Standard HTTP header. Value needs to use ‘Basic <base64 encoded value>’ format.
Content-Type	Standard HTTP header. Value needs to specify application/JSON (i.e., caller needs t o specify that the body is in JSON format).

Request Body
The request body accepts a collection of calculation parameters. The parent parameters are outlined below:

Paramet er name	Data type	Require d	Description	Format
data	Array of obj ects	Yes	List of parameters required to f etch terms and conditions for a previously saved security.	Each request is represented by an object conta ining inputs. See below for schema and example values.

Below are the request parameters supported by data section:

Parameter na me	Data t ype	Require d	Description	Format
securityName	String	Yes	Issue CUSIP, ISIN or custom ide ntifier of the security which is bei ng retrieved	Alphanumeric string, up to 32 charact ers (up to 20 characters for certain as set types)
location	String (enum)	No	The location to retrieve the secur ity’s terms and conditions. If noth ing is provided “client” will be use d.	Client, Superclient
securityType	String (enum)	No	securityType of the modeled se curityName	supported security Type are BOND, C CF
asOfDate	String	No	Applicable for clients leveraging t he “historical security modeling” f eature.	YYYYMMDD

Header name	Description
X-DataDirect-Request-Key	FactSet’s request key header.
X-FactSet-Api-Request-Key	Key to uniquely identify an Analytics API request. Only available after successful authentication.
X-FactSet-Api-RateLimit-Limit	Number of allowed requests for the time window.
X-FactSet-Api-RateLimit-Rema ining	Number of requests left for the time window.
X-FactSet-Api-Rate Limit-Rese t	Number of seconds remaining till rate limit resets.

HTTP status code	Description
200	Expected response if request payload has been processed. This returns validation messages/status of the requested action.
401	Missing or invalid authentication.
403	User is forbidden with current credentials
406	Unsupported Accept header. Header needs to be set to application/json.
429	Rate limit reached. Wait till the time specified in Retry-After header value to make fu rther requests.
500	Server error. Log the X-DataDirect-Request-Key header to assist in troubleshooting.
503	Request timed out. Retry the request in sometime.

- We only support BOND, CCF (Custom CashFlow) security type at this point.
- The response will provide the status of the request (Success/Failure). In case of failure, error messages will be as a part of the response json.

Examples

Note: Please save a security using Upsert endpoint before running the Delete endpoint

Request
POST
https://api.factset.com/analytics/security-modeling/v3/securities/delete

Headers

- content-type: application/json
- Authorization: Basic RkRTX0RFTU9fVVMt Accept-Encoding: gzip
- content-length: 122

Body

- {
- data": [
- {
- securityName": "ABCSECURITY",
- location": "client",
- asofdate": "20220922",
- securityType": "BOND"
- }

Response

- {
- “data”: [
- {
- “securityName”: “ ABCSECURITY “,
- “status”: “success”
- }
-]
- }

Response Headers

- x-datadirect-request-key: 63F36C5F02199C45
- x-factset-api-request-key: 63F36C5FA01BBD92

Troubleshooting

Following steps are recommended to troubleshoot errors from any of the different APIs:

- Record the X-DataDirect-Request-Key response header so that FactSet’s API engineering team can analyze your specific request/response.
- Record the response body when the response is an error response. All HTTP status codes equal to and greater than 400 are considered error responses.
- Reach out to your account team with the above information for assistance.

Appendix: Available Fields

Below table lists down the all the fields supported for Bond Type.

BOND securityType Fields	**Field Description**
businessDayConv	Payment Day of the coupon in case the payment date falls on a holiday
issueName	Description/Name of the the issuer of the Bond

parentName	Description/Name of the the Parent Company of the issuer
status	Current Status of the Bond (Active, Defaulted, Reinstated and Called)
issuerId	CUSIP, ISIN or Other Identifier for Issuer of Debt
secondary Vendor Flag	Indicates if the security needs to be ignored if there is vendor coverage
vendors Coverage Date	Describes the date on which the bond was covered by Factset Vendor Sourc e
principalType	Describes how the principal is paid down over the life of the bond
issued ate	The date on which the bond is available to trade. The first accrual date can b e used if available.
maturity Date	The date on which the bond is to be redeemed. Not required for perpetual bo nds.
Country	The country in which the issuer resides
currency	The currency denomination of the bond
pikExpDate	The Date on which Payment In Kind feature of the bond is completed
origAmi tIssues	The original amount issued in whole currency units
inflation Type	Inflation type from the major treasury markets. This field is only applicable w hen “At Maturity – Inflation”
national Flag	Indicates if the security is a notional security
redemption Opt	Describes if the Bond has Call/Put feature
call Freq	Period within the Bond can be called by the issuer as per the call date
call Notice Days	Number of days advance notice bondholder must be notified of a redemption by issuer
puffer	Period within the Bond can be put back by the receiver as per the put date

putNoticeDays	Number of days advance notice bondholder must be notified of a redemption by issuer
collates	Schedule of call dates – YYYYMMDD Format
caprices	Schedule of call prices
putDates	Schedule of put dates – YYYYMMDD Format
put Prices	Schedule of put prices
call Announced Date	The Date on which the Bond is announced as Called (Status – Called)
redemption Date	Call Redemption Date – Status = Called
redemption Price	Call Redemption Price – Status = Called
couponType	Interest Type feature of the bond
coupon	Coupon rate as a percentage
cashcRate	Percentage of the cash component in the SPLIT PIK Bond
pikRate	Percentage of the PIK component in the SPLIT PIK Bond
payFreq	The number of coupon payments per year
firstPayDate	The first coupon payment date for the bond
day Count Basis	A convention used to calculate the number of days between two dates for ca lculating interest payments
float Formula	Floating Rate Formula, for Coupon Type: Formula
refIndex	Reference index tied to the floating component of the bond
spread	Percentage over and above the reference index of the floating component of the bond
setFreq	The number of coupon change frequency per year tied to the reference Inde x

firstResetDate	The first date on which the coupon changes of the floating leg component
resetDelay	Number of days between the end of accrual period and coupon reset date
multiplier	Multiplier to reference index of the floating leg
lifeCap	Maximum coupon rate during life of bond of the floating leg
lifeFloor	Minimum coupon rate during life of bond of the floating leg
periodical	Maximum increase in coupon between reset dates
period Floor	Maximum decrease in coupon between reset dates
histCouponDates	History of the coupon Payment Date of the Floating Bond
histCoupons	History of the coupon Payment rate of the Floating Bond
sink Dates	Schedule of sink dates – YYYYMMDD Format
sink mats	Schedule of sink dates – Preferably YYYYMMDD Format
stepCouponDates	Schedule of stepped coupon dates – Preferably YYYYMMDD Format
step Coupons	Schedule of stepped coupon rates
stepCashRates	Schedule of stepped cash component rates of the stepped copon of the Split PIK Bond
stepPikRates	Schedule of stepped PIK component rates of the stepped copon of the Split PIK Bond
defaulted Date	Date on which the bond is declared as defaulted
recovery Percentage	Rate of the recovery percentage of the original principal of the Defaulted Bo nd
monthsToRecovery	The number of months it takes for the recovery principal of the bond to occur

histRcvAssumpDates	Schedule of historical recovery assumption dates of the defaulted bond – YYYYMMDD Format
histRcvAssumpRates	Schedule of historical recovery assumption rates of the defaulted bond
histRcvAssumpMonths	Schedule of historical recovery assumption months to recovery of the default ed bond
histRcvAssumpTargetDates	Schedule of recovery assumption dates of the defaulted bond – YYYYMMDD Format
reinstated Date	Date on which the defaulted date is reinstated
status Dates	Schedule of Bond Status dates – YYYYMMDD Format
status Values	Schedule of the Bond Status Values
sectored	Selecting the sector mapping for three different platform – factset, Bloomber g Barclays and BofA Merrill
sectorMain	Sector Main Name
sector	Sector Name
sector Subgroup	Sector Subgroup name
sector Industry	Sector Industry name
144aFlag	Indicates if the security is classified as 144A
pvt Placement Flag	Indicates if the security is a Private Placement
preferred Sec Flag	Indicates if the security is a Preferred Security
preferred SecType	Indicated if the the Bond is classified as Preferred Debt/Equity
parPrice	Par Price of the Preferred Security
preferred cEx DateLine	For a preferred equity only, enter the length of dates between Ex-Date and P ay Date
preferred cEx Data Units	For a preferred equity only, select either “Business Day”, “Calendar Day” or “ Calendar Month”

sectorBarclay1	Barclay Capital – Level 1 – based on Barclay Classification
sectorBarclay2	Barclay Capital – Level 2 – based on Barclay Classification
sectorBarclay3	Barclay Capital – Level 3 – based on Barclay Classification
sectorBarclay4	Barclay Capital – Level 4 – based on Barclay Classification
sectorMerrill1	BofA Merrill – Level 1 – based on Merrill Classification

sectorMerrill2	BofA Merrill – Level 2 – based on Merrill Classification
sectorMerrill3	BofA Merrill – Level 3 – based on Merrill Classification
sectorMerrill4	BofA Merrill – Level 4 – based on Merrill Classification
vRDN Flag	Indicates if the security is a Muni VRDN note
federal Tax Exempt Flag	Indicates if the security is a Federal Tax Exempt
convertible Flag	Indicates if the security is a convertible Bond
conversion Identifier	If Convertible Debt, the related equity security
conversion Ratio	If Convertible Debt, the exchange ratio
conversionType	If Convertible Debt, whether there is a mandatory conversion or not
ratingS Values	S&P Credit Rating of the Bond (Individual or schedule)
ratingS upDates	Schedule of the change in the S&P credit rating of the Bond
rating Moody’s Values	Moody’s Credit Rating of the Bond (Individual or schedule)
rating Moody’s Dates	Schedule of the change in the Moody’s credit rating of the Bond
rating Fitch	Fitch Credit Rating of the Bond (Individual)
rating Fitch Values	Fitch Credit Rating of the Bond (schedule)
rating Fitch Dates	Schedule of the change in the Fitch’s credit rating of the Bond
matrix Priced Flag	Indicates if the security is priced from Pricing Matrix

matrix Dates	Date of Pricing Matrix Adjustment
matrix Multipliers	Multiplier Adjustment to Pricing Matrix
matrix Spreads	Spread Adjustment to Pricing Matrix
matrixUseScheduleFlag	Use of Schedule for Pricing Matrix (Dates, Multiplier and Spread)
flt Day Count Basis	Day Count Basis with respect to the Floating leg: Fixed to Float Bond
fltFirstPayDate	First Coupon Payment Date with respect to the Floating leg: Fixed to Float B ond
fltPayFreq	The number of coupon payments per year with respect to the Floating leg: Fi xed to Float Bond
make Whole Spread	Call Redemption Spread – Status = Called
make Whole Expiry Date	Call Redemption Date – Status = Called
make Whole Call Flag	Call Redemption Flag
state	State of the issuer of the Bond (USA)
maturity Price	Price in which the security will be redeemed
aperiodic Spreads	Schedule of the spreads of the floating leg
aperiodic Multipliers	Schedule of the multiplier to reference index of the floating leg
aperiodic Reset Dates	Schedule of the reset Date of the floating leg
payment Delay	Each interest is payable in arrears after the payment delay days following th e accrual period end date
lockoutDays	The RFR rate applied for the last k days of the interest period is frozen at the rate observed k days before the period end date. K stands for lockout days.
lookback Days	The actual interest period for the coupon calculation is from, and including, t he date that is k days prior to the accrual start date to, but excluding, the dat e k days prior to the accrual end date. K stands for observation period shift d ays.

observationShift	For each day in the interest accrual period, the RFR rate from k business days prior to the date is used to accrue interest. K stands for lookback days.
credit Spread Adjustment Single	Spread Adjustment (%) to Alternative RFR

Below table lists down the all the fields supported for Custom CashFlow (CCF) Type.

issueName	Description/Name of the the issuer
parentName	Description/Name of the the Parent Company of the issuer
country	The country in which the issuer resides
currency	The currency denomination of the security
parAmt	Full Amount to be paid by the security
cashFlowAmounts	Schedule of Amount to be be paid by the security over a period
cashFlowDates	Schedule of the date wherein amount is to be paid by the security – YYYYM MDD format
sectorDef	Selecting the sector mapping for three different platform – factset, Bloomber g Barclays and BofA Merrill
sector Main	Sector Main Name
sector	Sector Name
sector Subgroup	Sector Subgroup name
sector Industry	Sector Industry name
sectorBarclay1	Barclay Capital – Level 1 — based on Barclay Classification
sectorBarclay2	Barclay Capital – Level 2 — based on Barclay Classification
sectorBarclay3	Barclay Capital – Level 3 — based on Barclay Classification
sectorBarclay4	Barclay Capital – Level 4 — based on Barclay Classification

sectorMerrill1	BofA Merrill – Level 1 — based on Merrill Classification
sectorMerrill2	BofA Merrill – Level 2 — based on Merrill Classification
sectorMerrill3	BofA Merrill – Level 3 — based on Merrill Classification
sectorMerrill4	BofA Merrill – Level 4 — based on Merrill Classification
ratingSpValues	S&P Credit Rating of the security (Individual or schedule)
ratingSpDates	Schedule of the change in the S&P credit rating of the security
ratingMoodysValues	Moody’s Credit Rating of the security (Individual or schedule)
ratingMoodysDates	Schedule of the change in the Moody’s credit rating of the security
ratingFitch	Fitch Credit Rating of the security (Individual)
ratingFitchValues	Fitch Credit Rating of the security (schedule)
ratingFitchDates	Schedule of the change in the Fitch’s credit rating of the security

Below table lists down the data values expected for the fields supported for Bond.

status

- Current
- Defaulted
- Reinstated
- Called

principalType

- At Maturity
- At Maturity – PIK
- At Maturity – Split PIK
- At Maturity – Inflation
- Sinkable
- Perpetual

redemption Opt

- None
- Callable
- Putable
- Both

coupon Type

- Fixed
- Floating
- Fixed to Float
- Stepped Coupon
- Zero
- Interest At Maturity
- Formula

payFreq

- Annual
- Semi-annual
- Quarterly
- Monthly
- 28 Day
- Weekly
- Daily
- Once Every 2 weeks
- nce every 2 Months

day Count Basis

- 30/360
- 30/365
- 30E/360
- ACT/360
- ACT/ACT
- ACT/365
- NL/365
- 30E/360 (2006)
- 30E/360 (2000)
- 30E/360 (ISDA)
- 30/360 (ISDA)
- 30/360 GERMAN
- 30/360S GERMAN
- ACT/ACT (ICMA)
- ACT/ACT (AFB)
- ACT/ACT (ISDA)
- ACT/365 JPG
- ACT/365L (ICMA)
- ACT/ACT CAD
- BUS/252

preferred cEx Data Units

- Business Day
- Calendar Day
- calendar Month

Documents / Resources

	FACTSET V300 Security Modeling API [pdf] User Guide V300 Security Modeling API, V300, Security Modeling API, Modeling API

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