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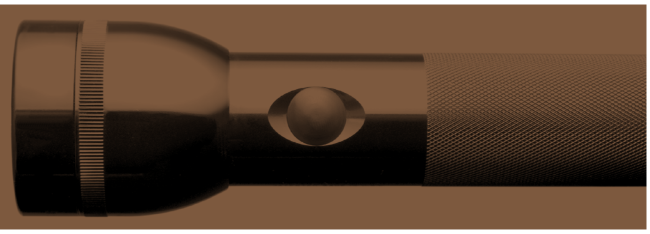
www.yieldbook.com

Yield Book

Yield Book **API**

Interactive Yield Book analytics in your application



Yield Book® API provides access to Yield Book's trusted data and analytics from within your own custom applications.

Customer user applications communicate directly with Yield Book's servers over a secure internet connection, sending and receiving messages in XML format. This flexible API technology is the underlying technology of the Yield Book Add-In and the Yield Book Calculator, used extensively by both buy-side and sell-side institutions globally.

Your requirement	Our solution
Flexibility	• Yield Book API is supported by virtually any programming environment, such as Visual Basic, .NET, or Java • Your custom application can process multiple securities or multiple types of analysis simultaneously, providing fast processing times • Alternatively, your custom application can be deployed to multiple users who can then perform calculations independently
Access to data, 24/7	• Connect to Yield Book database servers 24 hours a day, 7 days a week • Access comprehensive sets of data such as indicative data for bonds, historical pricing, yield curves, and actual versus projected prepay speeds for mortgages
Comprehensive security coverage	Get analytical insight into Yield Book's extensive range of financial products in the fixed income space including governments, agencies, corporates, high yield, emerging markets, mortgages, ABS, CMBS, CMOs, and derivatives

Key features and functions

Yield Book API provides access to the following major functionalities:

Price / Yield calculations	Calculate and display bond analytics, such as OAS, convexity, effective convexity, effective duration, and partial duration
Scenario and cash flow analysis	• Shock yield curves and set horizon period, re-investment rate, and timing of the rate shifts to assess the performance of single securities • Generate cash flow and return projections based on user-defined shifts for interest rates, spreads, currencies, volatilities, and prepayments
Advanced mortgage analytics	• Retrieve collateral information including pool-level details for CMOs • Analyze prepay model performance by comparing actual realized prepayments to model projections • Stress test PAC bands through WAL sensitivity analysis

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Examples of applications

Yield Book API can be customized to fulfill your individual strategic and tactical requirements. Some example applications include:

Overnight reporting for risk management

Reporting application produces data from previous market close to be available at the start of the next business day

Scenario analysis engine for Value-at-Risk calculation

Engine allows for the isolation and measurement of the components of risk and potential sources of return

Pre-trade analysis for compliance and order management systems

The Yield Book API can be used as an input into compliance and order management systems to assist with pre-trade analysis

Cash flow forecasting tool

Cash flow and return projections can be generated based on user-defined shifts for interest rates and prepayments

System architecture

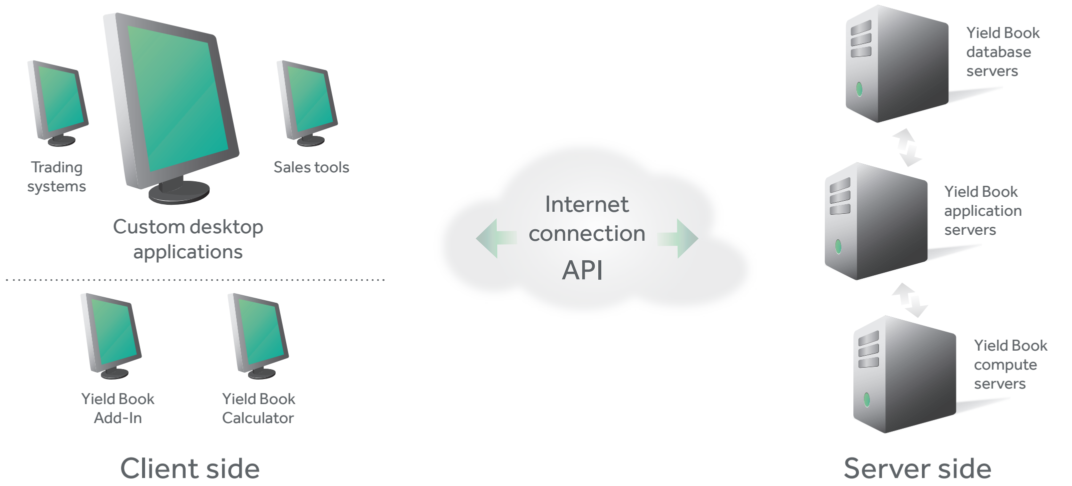
Analytics: Individual security analysis

Interface: Custom application

Reports: Your own configured display and reports

Data storage: Data stored in your custom application

Installation: Not required



Source: FTSE Russell

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