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The Yield Book
by FTSE Russell

Yield Book **Consulting services**

Custom solutions for your business

From tailor-made risk analysis, customized reporting, and efficient data delivery to custom benchmark index creation, The Yield Book® Consulting Team offers bespoke solutions for your functional and strategic requirements.

Our staff combines fixed income expertise with analytics know-how and an in-depth understanding of The Yield Book to serve both our buy-side and sell-side clients, including broker-dealers, investment managers, banks, central banks, insurance companies, hedge funds, mutual funds, pension funds, and corporate treasury departments.

Your requirement	Our solution
Custom benchmarks	• We can create custom benchmarks to match your specific investing requirements.
Scenario analysis / estimated cash flow analysis with user-defined parameters	• Our flexible scenario and cash flow analysis tools do not limit users to a set of predefined (default) analysis parameters. Consequently, we can work with you to introduce self-defined criteria and adapt the calculations entirely to your business needs. • We can also run the analysis with your defined criteria for you.
Outsourcing of analytics and reporting	• For clients with extensive analytical reporting requirements and resource constraints, our team can design and run your analysis, and provide you with the required reporting output.
Efficient process design for portfolio and risk management	• We can explore with you ways of automating processes and increasing efficiency. All processes are designed on a case-by-case basis to best align with your requirements. • Our solutions help you meet the deadlines of your time-sensitive reporting and allow you to spend less time processing data so you can focus on your investment decisions.
Custom reporting in a format that is compatible with other third party applications	• We can create customized reporting for you in your preferred format, easily editable and exportable to other applications.

Comprehensive analytical capabilities

The Yield Book consulting team will work with you to help optimize your portfolio analysis process, from measuring past behavior and present features to projecting what can happen in the future under different market scenarios.

What happened to your portfolio in the past?

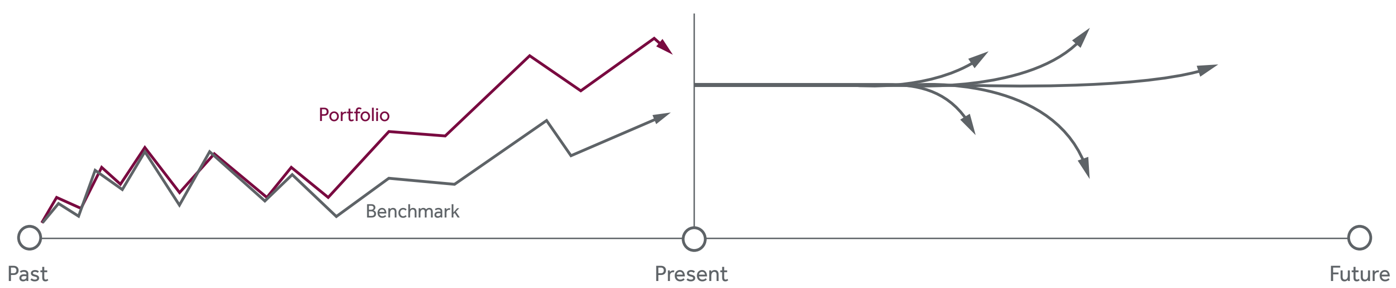
- Performance: actual rate of return
- Return attribution

How does your portfolio look today?

- Portfolio risk: effective duration, effective convexity, partial durations, etc.
- Sector and asset class weightings
- Benchmark comparison

What could happen to your portfolio over time?

- Scenario analysis: total rate of return and projected cash flows
- Tracking error and value-at-risk



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Past consulting projects

Custom benchmarks

Client: Public Pension Fund

Objective: Create a custom fixed income index to serve as an official benchmark. The benchmark should include custom weightings for sectors.

Our solution: The Yield Book Consulting Team created a custom index to meet the client's sector weighting requirements. We also delivered preliminary reports that projected index constituents in advance of publication and put processes in place to run both historical and ongoing return calculations for custom market sectors. For ease of access, we also publish the custom benchmark on The Yield Book website daily.

Customized reporting

Client: Hedge Fund

Objective: Allow the fund manager to stress-test the portfolio under different rate, spread, volatility, and prepayment scenarios. Results should be delivered in a format that is compatible with the client's existing third party applications.

Our solution: Using the Yield Book Add-in, The Yield Book Consulting Team created tailor-made templates to run "what-if" scenario analyses and customized risk calculations. We created worksheets that seamlessly integrated The Yield Book analytics with the client's existing processes.

Data delivery

Client: Investment Manager

Objective: Optimize efficiency and minimize costs for calculating overnight analytics on a portfolio consisting of more than 20,000 collateralized securities. Calculations should take place on a daily basis and be delivered within a specific deadline.

Our solution: The Yield Book Consulting Team worked with the client to optimize processes. In addition to assuming the production of calculations, we minimized the calculation time to ensure timely data delivery, and designed and implemented custom reports to meet the client's needs.

Process automation

Client: Broker-Dealer Trading Desk

Objective: Create a bridge between the client's accounting system and The Yield Book. Trader's futures and options positions should be uploaded daily into The Yield Book. After calculating analytics, the results should automatically be sent to the trader's spreadsheet.

Our solution: The Yield Book Consulting Team created synthetic securities and portfolios from the information stored in the client's accounting system. By using The Yield Book's Batch-on-Demand functionality, we then integrated the analytics into the trading desk's existing screens.

For more information, contact us at sales@ftserussell.com or visit our website: ftserussell.com/analytics/yield-book
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