

Historical analytics data

Market leading analytics tools for your historical data needs

With over 25 years of history on analytical libraries, The Yield Book is a trusted and authoritative source for single security fixed income analytics. An open architecture approach delivered via Yield Book Add-In/API provides a robust, accurate and seamless integration of derived historical analytics data.

Access a gold standard of derived analytics solutions

- Leverage state-of-the-art fixed income pricing models, with decades of historically validated analytical libraries
- Preserve methodological analytical consistency by leveraging a centrally accessed analytics solution, which interfaces via APIs with your existing architecture
- Utilise your pricing inputs (specified as curves, prices, yields, scenarios, etc) to build out a consistent suite of analytics

Generate complete dataset records with a backfill of derived analytics

- Backfill over 10 years of historical analytics, on-the-fly, for newly invested asset classes
- Solve for incomplete security analytic records

Enrich your suite of derived analytics

- Generate a comprehensive set of additional nominal, scenario-based and option-adjusted analytics: Price/Yield, WAL, Spread, Duration, Partial Duration, Convexity, etc.
- Build bespoke analytical outputs, including custom partial duration points

Obtain an alternative source of historical derived analytics

- Work side-by-side with our expert consulting team, to create a bespoke and fully integrated solution that suits your workflow requirements

Powerful historical analytics

Securities database	Access to a database of over 9 million supported securities including:		
	Government (EM, DM)	Municipals	Structured Notes
	Corporate (IG, HY)	Collateralised	Futures & Options
	Inflation Linkers	Swaps & Swaptions	Other Derivatives
Historical inputs	The Yield Book has various historical inputs available such as:		
	Treasury Curves	Exchange Rates	Paydown Speed
	Swap Curves	Pricing Levels	Real Yield Beta
	Volatility Rates	Inflation Rates	Prepayment Speeds
Custom inputs	Clients can supply user inputs such as:		
	Curves	User keywords	User-defined securities
	Pricing levels	Customer-defined scenario	Sectorisation schemes
Customised outputs	Customised reports which include daily historical derived analytics, such as:		
	Summarised nominal measures:		Summarised option-adjusted measures:
	Yields	Convexities	OAD
	Spreads	Sensitivities	OAS
	Durations	Volatilities	Custom Key-Rate Durations

25+

years of experience in providing analytics to the largest and most sophisticated financial institutions

325

global customers, including both buy-side institutions and broker-dealers

80

million calculations every 24 hours

9

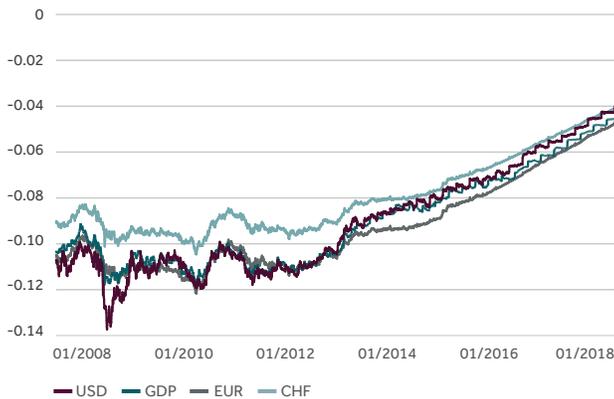
million natively modelled securities

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Case study – 10 year swaps history

A client was limited by incomplete data on a set of 250+ interest rate swaps over a 10 year period. Leveraging the Yield Book's ability to create custom securities, the system took in the client's bespoke swaps, modeled them accurately and generated a complete set of historical analytics. The daily history was then used by the client to assess the performance of investment strategies over time.

Effective DV01 by Currency



Pay Leg Price by Currency



Source: FTSE Russell. Data from January 2008 to January 2018.
Past performance is no guarantee of future results.
Please see the end for important legal disclosures.

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