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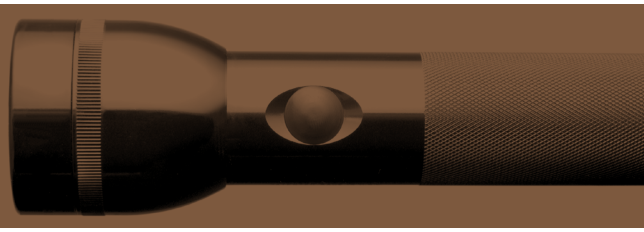
www.yieldbook.com

Yield Book

Yield Book **REST API**

Interactive Yield Book analytics in your application



The Yield Book REST 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 connection, sending and receiving messages in various formats: JSON and XML.

Your requirement	Our solution
Flexibility	• Yield Book REST API is supported by virtually any programming environment, such as Python, .NET, or Java • Your custom application can process multiple securities or multiple types of analysis simultaneously, providing fast processing times • Your custom application can be deployed to multiple users who can then perform calculations independently. Yield Book REST API provides you with cutting edge tools to build efficient processes for internal risk and trading desks
Access to data, 24/7	• Connect to Yield Book 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. asset coverage includes: - Government and Sovereign Bonds - Corporate Bonds - Municipal Bonds - Securitized Products: US Agency RMBS, CMOs, TBAs, Specified Pools, US non-agency RMBS, Credit Risk Transfer MBS, US Agency CMBS, US non-agency CMBS, US ABS, Euro ABS, Euro RMBS, Japanese Agency RMBS, Australian RMBS - CLOs (Q2 2022) - Derivatives including futures, forwards, swaps, and options

Key features and functions

Yield Book REST API provides access to the following major functionalities:

Price / Yield calculations	Calculate and retrieve 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 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 REST 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

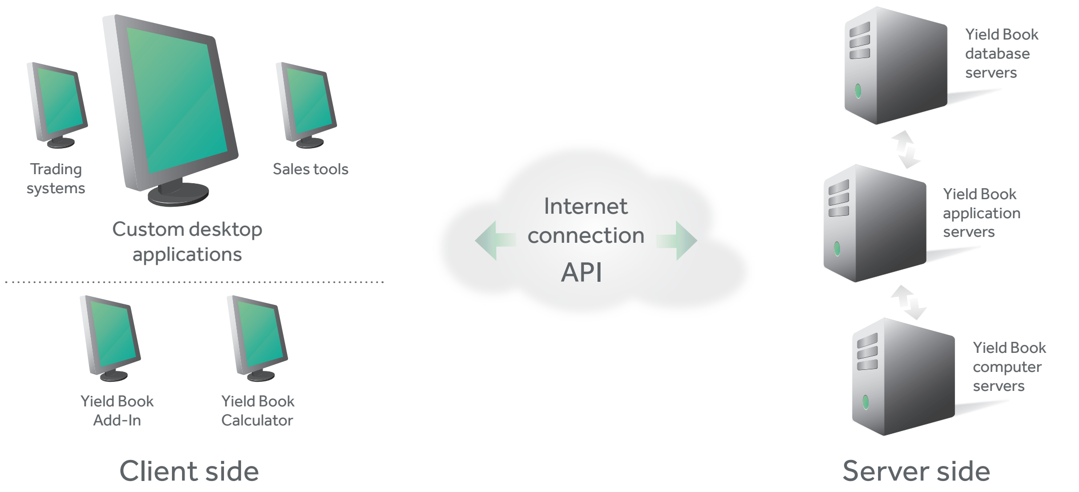
Scenario analysis engine for Value-at-Risk calculation
Engine allows for the isolation and measurement of the components of risk and potential sources of return

Pre-trade analysis for compliance and order management systems
The Yield Book REST 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: Yield Book. For illustrative purposes only.

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