

# Yield Book Historical Analytics Solutions

Market-leading analytics tools for your historical data needs

With 30 years of historical and industry expertise, LSEG Yield Book is a trusted and authoritative source for single security fixed income analytics. Yield Book offers robust analytical solutions that can be fully integrated and automated. By leveraging Yield Book's inherently open architecture, clients can create a 'golden source' of accurate, consistent and bespoke historical analytics.

Access a 'golden standard' of derived analytics	Generate complete dataset records with derived analytics	Enrich your range of derived analytics	Obtain an alternative source of historical derived analytics
<ul style="list-style-type: none"><li>– Leverage state-of-the-art fixed income pricing models, with decades of historically validated analytical libraries</li><li>– Ensure methodological analytical consistency by leveraging a centrally-defined set of analytical assumptions</li><li>– Specify your pricing inputs (curves, prices, yields, scenarios, etc.) to build a consistent suite of analytics</li></ul>	<ul style="list-style-type: none"><li>– Backfill 10+ years of historical analytics, on-the-fly, to create a 'golden source' of consistent and accurate analytics</li><li>– Solve for incomplete security analytical records to ensure data consistency</li></ul>	<ul style="list-style-type: none"><li>– Generate comprehensive nominal, scenario-based and inflation/option-adjusted analytics: Price/Yield, WALs, Spreads, Durations, Partial Durations, Convexities, etc.</li><li>– Build bespoke analytical outputs, including custom partial duration points, equations and reporting options</li></ul>	<ul style="list-style-type: none"><li>– Collaborate with our expert consulting team, to create a bespoke and fully integrated solution</li><li>– Access our support team's analytical and technical expertise gained through decades of industry experience</li></ul>



### Powerful historical analytics

<b>Securities database</b>	<b>Access to a database of 10+ million supported securities including:</b>		
	Government (EM, DM)	Municipals	Structured Notes
	Corporate (IG, HY)	Collateralised	Futures & Options
	Inflation Linkers	Swaps & Swaptions	Other Derivatives
<b>Historical inputs</b>	<b>Yield Book has various historical inputs available such as:</b>		
	Treasury Curves	Exchange Rates	Inflation Rates
	Swap Curves	Pricing Levels	Real Yield Beta
	Volatility	Call assumptions	Mortgage Prepayment assumptions
<b>Custom inputs</b>	<b>Clients can supply user inputs such as:</b>		
	Curves	User keywords	User-defined securities
	Pricing levels	User-defined scenario	Mortgage Model Dials
<b>Customised outputs</b>	<b>Customised reports which include indicative data and daily historical P/Y analytics output such as:</b>		
	<b>Nominal measures:</b>		<b>Option/Inflation-adjusted measures:</b>
	Yields	Convexities	Durations
	Spreads	Sensitivities	Volatilities
	Durations	Custom key rate durations	Convexities
			Greeks
			Spreads
			DV01s

**30+**  
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

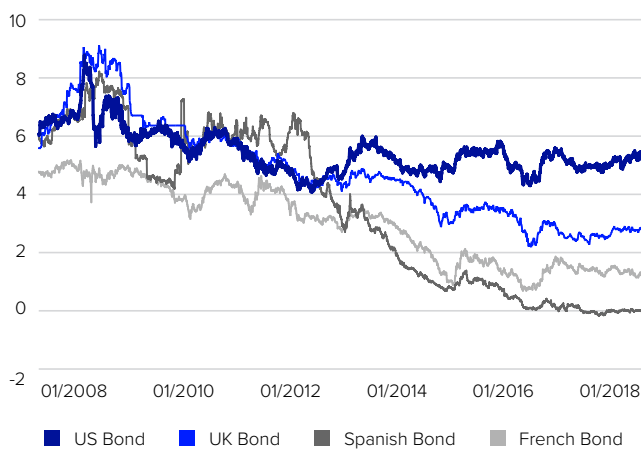
**80+**  
million calculations every 24 hours

**10+**  
million natively modelled securities

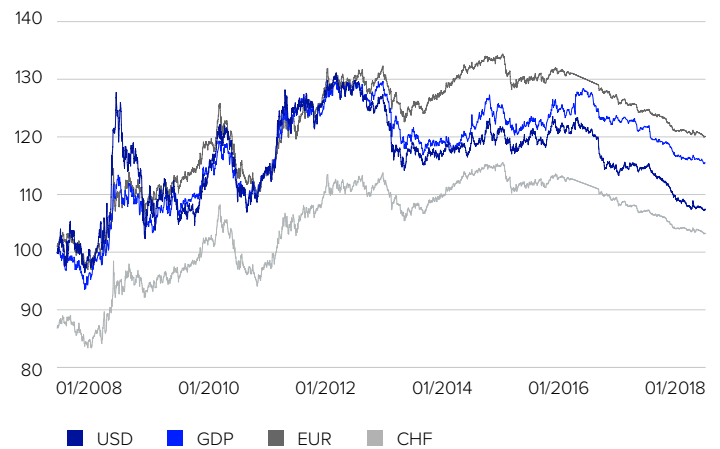
### 10-year historical analytics case study – government/corporate bonds and swaps

A client was limited by incomplete analytics on a portfolio consisting of 250+ Government/Corporate bonds and 25+ bespoke interest rate swaps over a 10-year period. Leveraging Yield Book’s ability to create custom securities, the client’s bespoke swaps could be modelled accurately on a historical basis. Given the client’s bespoke pricing inputs, a comprehensive set of derived historical analytics was generated on their portfolio of bonds and swaps. The daily history was then used by the client to assess the performance of their investment strategies over time.

Daily yield to maturity for four corporate bonds



Daily pay leg price for four interest rate swaps by currency



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

## Contact us

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