LSEG Yield Book

LSEG Historical Fixed Income Analytics

Analytics you can count on

With over 35 years of fixed income expertise, LSEG is a trusted and authoritative source for single security fixed income analytics. By leveraging Yield Book's inherently open architecture, clients can create a 'golden source' of accurate, consistent and bespoke historical analytics.

Flexible pricing framework

LSEG Historical Fixed Income Analytics allows customers to select between precalculated historical analytics utilising levels from LSEG's Pricing Services or to provide their own levels to leverage Yield Book models for custom-made analytics.

AI-ready

Customers can query the data using natural language with Snowflake Intelligence.

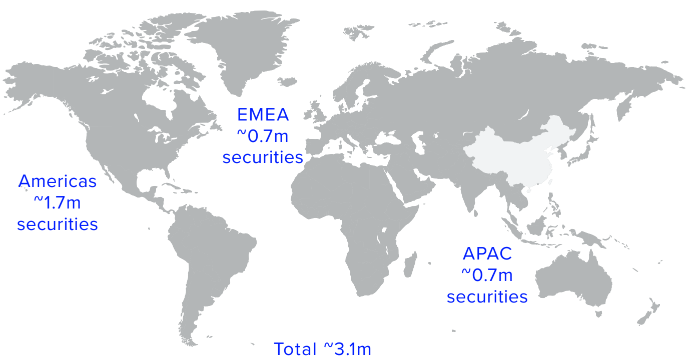
Security Coverage

Asset types covered

– History is currently available for government, corporate and taxable municipal bonds

Coverage statistics

– LSEG Historical Fixed Income Analytics provides coverage on over 3.1 million unique securities going back prior to the Global Financial Crisis



Use cases

Regulatory reporting and risk management

– Calculate a comprehensive set of analytics, with a view on the current state of risk and historical analytics, allowing for accurate regulatory reporting and ongoing risk management

– Backtesting capabilities for regulations such as Fundamental Review of the Trading Book (FRTB) allows access to OAS history and a variety of analytical measures on various asset classes

Portfolio Value-at-Risk

– Utilise historic OAS, duration and convexity time series from LSEG Historical Fixed Income Analytics to supply as inputs to internal value-at-risk models

Research, trading strategy and historical simulations

– Generate market-leading analytics for historical periods to determine relative value and assess trade ideas and portfolio strategies across diverse securities

– Utilise historical valuations and analytical measures to evaluate performance, conduct attribution analysis and assess portfolio/ trading strategies and risk hedging

– Conduct analysis of current and historical data to research portfolios and index strategies

Benefits

Our semantic layer transforms our Fixed Income Historical Analytics into AI-accessible intelligence. By embedding business logic from our Fixed Income SMEs directly into the data architecture, AI systems can query bond risk metrics using natural language, providing customers with institutional-grade analysis with unprecedented speed and accuracy while maintaining full auditability and compliance.

Flexibility of analytics, universe and pricing source

– Custom Prices: Clients can use LSEG pricing or supply their own pricing source

– Bespoke Analytics: Pricing parameters including curve and partial duration tenors can be set by users

History

– Clients can purchase up to 23 years of history to meet their specific requirements

Filtering

– Users can filter by the bond terms and conditions in order to size the universe to their needs

– Choose just the required analytics or size the universe based on analytic measures

LSEG snowflake®

Delivery via Snowflake

LSEG Historical Fixed Income Analytics is now available via Snowflake Data Sharing and Data Unload into Cloud Storage, allowing for delivery and analysis in a market-leading data solution.

Contact us

To learn more, contact us at AnalyticsSales@lseg.com, or visit our website solutions.yieldbook.com

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