LSEG 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.

Yield Book customers can develop application and processes, which will connect to the Yield Book REST API service over a secure connection, sending requests and receiving response in JSON format. The REST API can also process requests (and generate responses) compatible with the existing XMLAPI product.

Your requirement	Our solution
Flexibility	– Yield Book REST API can be accessed by any environment or framework that support JSON/REST API calls – Your custom application can process multiple securities or multiple types of analysis simultaneously, providing fast processing times – Yield Book REST API's simple, modern interface makes it easy to build cutting edge tools and efficient processes for internal risk and trading desks
Access to data, 24/7	– Yield Book REST API is available 24 hours a day except Sun 6 AM to Sun 6 PM EST time – 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 – Securitised 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 – Collateralised Loan Obligations (CLOs) – Derivatives including futures, forwards, swaps, and options

LSEG DATA & ANALYTICS

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 – Analyse prepay model performance by comparing actual realised prepayments to model projections – Stress test PAC bands through WAL sensitivity analysis

Examples of applications

Yield Book REST API can be customised 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

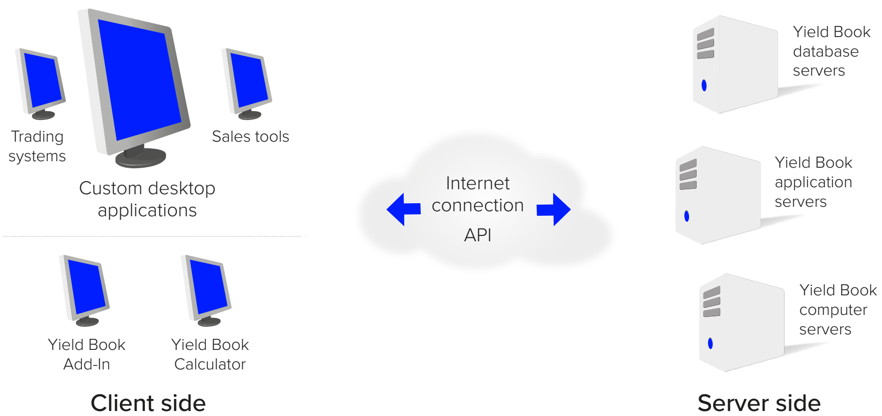
Analytics: Individual security analysis

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.

Contact us

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

Americas +1 646 989 2200

EMEA +44 20 7334 8963

Asia-Pacific

Tokyo +81 3 6441 1015

APAC +886 2 8729 5130

LSEG DATA & ANALYTICS

LDA2880539/8-23