

# Yield Book Classic

The Yield Book Classic application has delivered the power of Yield Book fixed income analytics to global market participants for 30 years. A critical application for many market participants, users can access historical data, calculate and analyze single securities and generate portfolio level analytics for various securities through an Internet gateway. Robust batch scripting and batch-on-demand production tools allow for automated large-scale calculations and enable integration of Yield Book analytics into other in-house applications. Users can speed up calculations by leveraging boost licenses to ensure business-critical deadlines are met.

Your requirement	Our solution
Comprehensive coverage	Across 10 million+ natively modelled securities, including governments, agencies, corporates, high yield, emerging markets, mortgages, ABS, CMBS, CMOs and derivatives.
Powerful analytics	Yield Book Classic application provides an extensive set of tools to analyze your securities, including individual security price/yield and option adjusted calculations, risk analysis (partial durations and other sensitivity measures), scenario analysis, and 1 for 1 swap evaluation.
Ease of use and accessibility	Yield Book Classic has a simple, easy to use GUI, using an internet connection to interact with Yield Book's comprehensive database, powerful calculation engine and extensive range of customizations.
Flexible reporting	Reporting is available in a variety of formats including PDF and CSV files, allowing for easy export of analysis.
Accessibility	Yield Book Classic is available over the internet, providing easy access to the latest versions with no updates or installations necessary.

30+  
years of analytics

92%  
of largest 50 US fixed income  
money managers<sup>1</sup>

25million+  
calculations every 24 hours

## Key features and functions

The Classic application offers access to Yield Book's comprehensive analytics libraries and fast calculation servers, allowing you to quickly calculate multi-path dependent measures and export metrics for the following major functionalities:

Requirement	Approach
Single security and aggregated analytics	<ul style="list-style-type: none"> <li>Calculate and display single security analytics</li> <li>Aggregate analytics for portfolio and sector analysis</li> <li>Evaluate the portfolio on an absolute basis or relative basis versus the benchmark</li> <li>Extract and visualize the most important and relevant information using customized report templates</li> </ul>
Price / Yield calculations	<ul style="list-style-type: none"> <li>Include measures such as price, yield, OAS, convexity, effective convexity, effective duration, and partial duration</li> </ul>
Customized user input and output	<ul style="list-style-type: none"> <li>Customize your analysis by specifying user-defined prices, bonds, curves, volatility surfaces, scenarios, prepayment model dials, and tenors for partial durations</li> </ul>
Descriptive information and historical analytics	<ul style="list-style-type: none"> <li>Access comprehensive sets of data such as bond indicatives, historical pricing, yield curves and actual versus projected prepay speeds for mortgages</li> <li>Run time series analyses to perform a variety of calculations or manipulations including spreads, butterflies, regression, return compounding, standard deviation, and correlation</li> <li>Dynamically calculate historical analytics to backfill missing data sets and enrich your range of derived analytics to create a golden source of fixed income analytics</li> </ul>

1 Ranked by total fixed income assets under management by Institutional Investor, The 2016 II 300 – America's Top 300 Money Managers

## Yield Book Classic



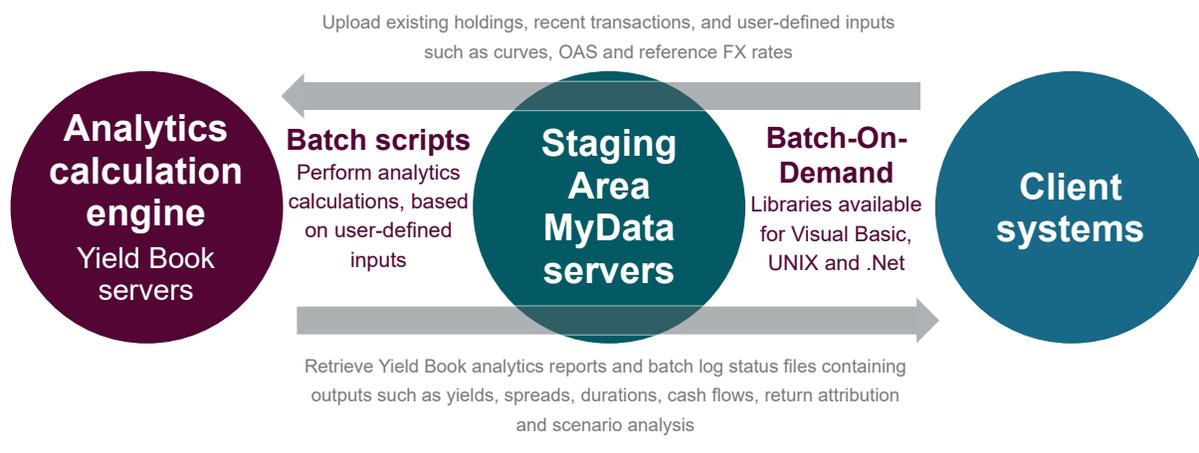
### Key features and functions – continued

Requirement	Approach
Advanced mortgage analytics	<ul style="list-style-type: none"> <li>Retrieve collateral information including pool-level details for CMOs</li> <li>Analyse prepay model performance by comparing actual realized prepayments to model projections</li> <li>Stress test PAC bands through WAL sensitivity analysis</li> </ul>
Scenario and cash flow analysis	<ul style="list-style-type: none"> <li>Perform scenario and cash flow analysis by changing input criteria to assess the performance of single securities or portfolios</li> <li>Generate cash flow and return projections based on user-defined shifts for interest rates, spreads, currencies, volatilities, and prepayments</li> </ul>
Actual Rate-of-Return and return attribution analysis	<ul style="list-style-type: none"> <li>Calculate the rate of return (ROR) on a position given the starting and ending prices and dates or calculate the forward price assuming a finance rate</li> <li>Gain a better understanding of key drivers of total return such as yield curve movements, spread changes, volatility fluctuations, and prepayments</li> </ul>
Tracking Error and Value-at-Risk (VaR)	<ul style="list-style-type: none"> <li>Isolate and measure the components of risk and potential sources of return with a Monte Carlo simulation-based approach</li> </ul>
Optimization	<ul style="list-style-type: none"> <li>Make informed decisions around trade weighting, portfolio optimization relative to a benchmark, and hedging a portfolio</li> </ul>

### Flexible and reliable automation capabilities

Yield Book Classic's **Batch Processing** function facilitates flexible automation of various risk processes. This allows users to schedule overnight batches and generate customizable reports on a daily, weekly or monthly basis.

**Batch-on-Demand (BOD)** gives users the controls to programmatically run Yield Book batch scripts and to automate file transfers with the MyData servers, which enable interaction between client and Yield Book systems.





For more information contact us at [sales@yieldbook.com](mailto:sales@yieldbook.com) or visit our website: [www.yieldbook.com](http://www.yieldbook.com)  
Americas +1 646 989 2200 | Europe +44 20 7334 8963 | Asia Pacific +852 2164 3288, +65 6818 6291 | Japan +81 3 6441 1440

© 2022 London Stock Exchange Group plc and its applicable group undertakings (the "LSE Group"). The LSE Group includes (1) FTSE International Limited ("FTSE"), (2) Frank Russell Company ("Russell"), (3) FTSE Global Debt Capital Markets Inc. and FTSE Global Debt Capital Markets Limited (together, "FTSE Canada"), (4) FTSE Fixed Income Europe Limited ("FTSE FI Europe"), (5) FTSE Fixed Income LLC ("FTSE FI"), (6) The Yield Book Inc ("YB") and (7) Beyond Ratings S.A.S. ("BR"). All rights reserved.

FTSE Russell® is a trading name of FTSE, Russell, FTSE Canada, FTSE FI, FTSE FI Europe, YB and BR. "FTSE®", "Russell®", "FTSE Russell®", "FTSE4Good®", "ICB®", "The Yield Book®", "Beyond Ratings®" and all other trademarks and service marks used herein (whether registered or unregistered) are trademarks and/or service marks owned or licensed by the applicable member of the LSE Group or their respective licensors and are owned, or used under licence, by FTSE, Russell, FTSE Canada, FTSE FI, FTSE FI Europe, YB or BR. FTSE International Limited is authorised and regulated by the Financial Conduct Authority as a benchmark administrator. Microsoft and Excel are trademarks of the Microsoft group of companies.

All information is provided for information purposes only. All information and data contained in this publication is obtained by the LSE Group, from sources believed by it to be accurate and reliable. Because of the possibility of human and mechanical error as well as other factors, however, such information and data is provided "as is" without warranty of any kind. No member of the LSE Group nor their respective directors, officers, employees, partners or licensors make any claim, prediction, warranty or representation whatsoever, expressly or impliedly, either as to the accuracy, timeliness, completeness, merchantability of any information or of results to be obtained from the use of FTSE Russell products, including but not limited to indexes, data and analytics, or the fitness or suitability of the FTSE Russell products for any particular purpose to which they might be put. Any representation of historical data accessible through FTSE Russell products is provided for information purposes only and is not a reliable indicator of future performance.

No responsibility or liability can be accepted by any member of the LSE Group nor their respective directors, officers, employees, partners or licensors for (a) any loss or damage in whole or in part caused by, resulting from, or relating to any error (negligent or otherwise) or other circumstance involved in procuring, collecting, compiling, interpreting, analysing, editing, transcribing, transmitting, communicating or delivering any such information or data or from use of this document or links to this document or (b) any direct, indirect, special, consequential or incidental damages whatsoever, even if any member of the LSE Group is advised in advance of the possibility of such damages, resulting from the use of, or inability to use, such information.

No member of the LSE Group nor their respective directors, officers, employees, partners or licensors provide investment advice and nothing in this document should be taken as constituting financial or investment advice. No member of the LSE Group nor their respective directors, officers, employees, partners or licensors make any representation regarding the advisability of investing in any asset or whether such investment creates any legal or compliance risks for the investor. A decision to invest in any such asset should not be made in reliance on any information herein. Indexes cannot be invested in directly. Inclusion of an asset in an index is not a recommendation to buy, sell or hold that asset nor confirmation that any particular investor may lawfully buy, sell or hold the asset or an index containing the asset. The general information contained in this publication should not be acted upon without obtaining specific legal, tax, and investment advice from a licensed professional.

This document may contain forward-looking assessments. These are based upon a number of assumptions concerning future conditions that ultimately may prove to be inaccurate. Such forward-looking assessments are subject to risks and uncertainties and may be affected by various factors that may cause actual results to differ materially. No member of the LSE Group nor their licensors assume any duty to and do not undertake to update forward-looking assessments.

No part of this information may be reproduced, stored in a retrieval system or transmitted in any form or by any means, electronic, mechanical, photocopying, recording or otherwise, without prior written permission of the applicable member of the LSE Group. Use and distribution of the LSE Group data requires a licence from FTSE, Russell, FTSE Canada, FTSE FI, FTSE FI Europe, YB, BR and/or their respective licensors.