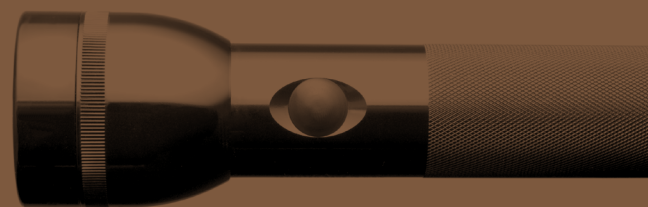


Yield Book REST API

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	<ul style="list-style-type: none"> • 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	<ul style="list-style-type: none"> • 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	<p>Get analytical insight into Yield Book’s extensive range of financial products in the fixed income space. asset coverage includes:</p> <ul style="list-style-type: none"> - 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 - Collateralized Loan Obligations (CLOs) - 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	<ul style="list-style-type: none"> • 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	<ul style="list-style-type: none"> • 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

Yield Book REST API

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

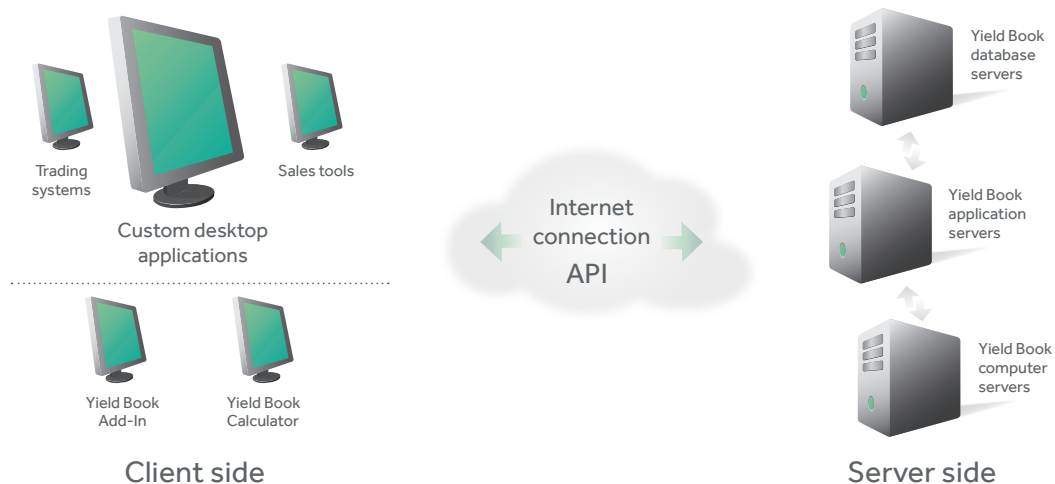
Analytics: Individual security analysis

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.

For more information contact us at sales@yieldbook.com or visit our website: 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.