

Analytics API

Leverage the combined power of Yield Book and LSEG's extensive multi-asset analytics libraries to your advantage

Analytics API seamlessly integrates Yield Book's powerful analytics with LSEG's market leading libraries and advanced pricing models from Adfin and Price-It, providing a single source of multi-asset analytics models and enabling customers to easily access market intelligence and unlock business value.

Your requirement

Our solution

Flexibility

- Access data and analytics from any environment or framework that supports JSON/REST API calls
- Quickly process multiple securities/analyses simultaneously; parameterisation provides further efficiencies
- Simple and modern interface enabling seamless workflow between internal risk and trading desks

Real-time access to analytics

- Available 24 hours a day*
- Map and preconfigure LSEG data into your models

Comprehensive multi-asset coverage

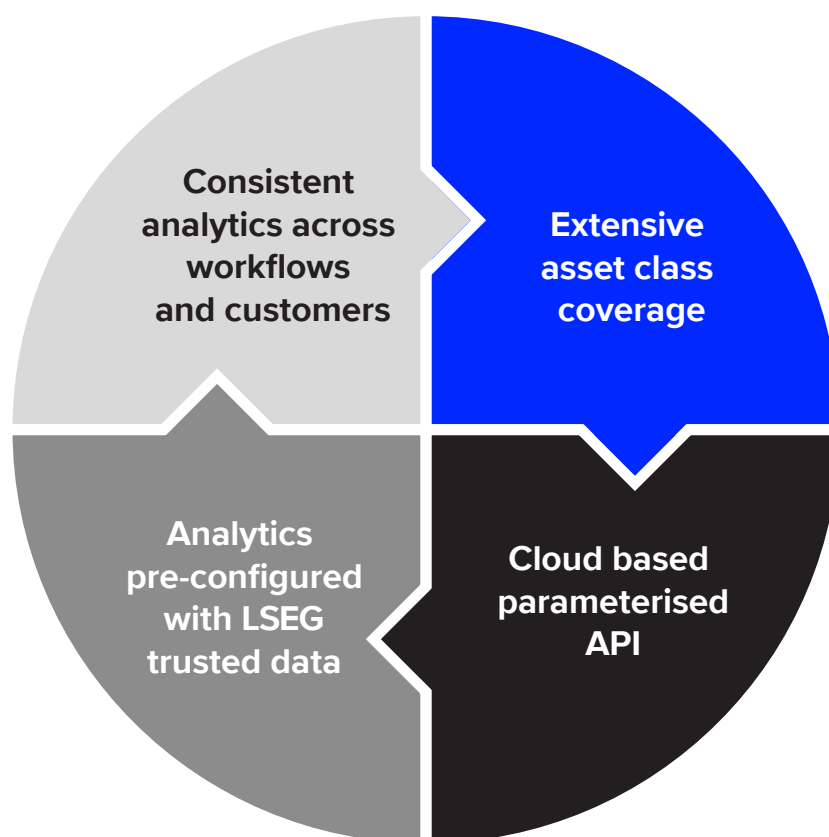
- Get deep market insights from an extensive database of fixed income and multi-asset products, including OTC derivatives, complex and hybrid rates products, FX and equities
- Take advantage of enhanced integration of LSEG's market data and prices with both Yield Book and Adfin analytics into your front-, middle-, and back-office workflows and applications.

Analytics 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 cashflow analysis	Shock yield curves and set horizon period, reinvestment rate, and timing of rate shifts to assess the performance of single securities Generate cashflow 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
Price OTC derivatives	Calculate, e.g. values, NPV, cash flows for swaps, caps/floors, swaptions
Analyse options	Calculate your Greeks and option values for equity, FX, fixed income, or commodity options
Custom curves	Construct, customise, and shift zero coupon, FX forwards, or commodity curves
Volatility surfaces	Compute volatility levels, derive volatility slices, and analyse volatility surfaces for ETIs, FX, and interest rates

*except Sundays from 6am to 6pm (EST)





Customise the Analytics API to fulfil 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

Pre-trade analysis for compliance and order management systems

Analytics API can be used as an input into compliance and order management systems to assist with pre-trade analysis

Cashflow forecasting tool

Cashflow 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

Accessing enhanced analytical capabilities

Existing clients of Yield Book's REST API can easily access our enhanced Analytics API as an add-on package from within their custom application. Please contact your account manager acctmgr@yieldbook.com or sales representative sales@yieldbook.com for more details.

Contact us

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

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However, back-tested data may reflect the application of the index methodology with the benefit of hindsight, and the historic calculations of an index may change from month to month based on revisions to the underlying economic data used in the calculation of the index.



LSEG DATA & ANALYTICS