YIELD BOOK FIXED INCOME ANALYTICS VIA DATASCOPE LANDING ZONE

Providing a one source solution for fixed income to our customers

Yield Book fixed income analytics are now available via DataScope Select Landing Zone. Yield Book, is a part of the London Stock Exchange Group (LSEG), and is a leading analytics platform with over 30 years of experience providing risk analytics for fixed income.

Refinitiv and Yield Book are working together to provide a comprehensive proprietary set of Yield Book fixed income analytical content for large universes of global government and corporate bonds, as well as US municipal bonds, updated daily. Leveraging existing fixed income data feeds, the investment analytics offered provide an independent view of security analytical yields, spreads and investment risks. These analytics are calculated using Refinitiv T&Cs and Refinitiv Evaluated Pricing Service (REPS) pricing inputs, allowing you to obtain a complete set of analytical content across your existing and potential investable universe from a single source.

One source solution

Access to Yield Book via DataScope provides T&Cs, pricing, analytics and Index data, all in one place. The calculations also underpin construction and calculation engine of FIMA fixed income indices.

Benefits to you

One source solution:
– One source solution of fixed income pricing, data, indices and analytics in the industry
– Provides daily analytical updates spanning government, corporate and US municipal bond universes (further asset class coverage to follow in 2022)
– Historical bulk and/or custom files available upon request to Landing Zone

Seamless integration into existing data processes and enhanced workflows:
– Analytics data fits into current processes, requiring minimal work to feed into downstream functions

Trusted provider:
– Yield Book provides a widely used, market-tested set of models, used by both the buy-side and sell-side in the front and middle office
– Yield Book has a well-tested infrastructure, widely used for business-critical batch processes, with high levels of reliability

Consistency of the calculation:
– All keywords come from one consistent pricing engine, clients don't need to use multiple systems.
– Consistency across Refinitiv T&Cs, REPS Pricing, Mergent T&Cs
– The same model is used to calculate FTSE Russell Fixed Income Index analytics
– Breadth of coverage across the entire universe

Ease of use and flexibility:
– Clients with an existing DSS connection can pick up the files easily (ease of onboarding)
– Option model incorporating possible curve changes to calculate effective duration and partial durations
– Improved keyword coverage including option-adjusted spreads, durations and partial durations on a wider range of securities

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An LSEG Business