## YIELD BOOK CALCULATOR IN REFINITIV® EIKON

Yield Book Single Security Calculator now available as add-on to Eikon<sup>®</sup>

Refinitiv<sup>®</sup> Eikon<sup>®</sup> Global Fixed Income is a powerful solution for fixed-income professionals. With exclusive benchmark market data, market-moving news, unique analytical tools and click-to-trade functionality from Tradeweb<sup>®</sup>, it's a one-stop shop for traders' fixed-income needs.

Refinitiv's market-leading data combined with Yield Book's trusted fixed-income analytics creates even more possibilities for your workflows. Yield Book Single Security Calculator is now available as an add-on to Refinitiv Eikon. With Refinitiv Eikon and Yield Book working together as one company under LSEG, fixedincome professionals now have a full solution across data and analytics.

Capable of handling the most complex fixed-income products, Yield Book is a trusted source for in-depth risk analytics, regulatory stress testing and complex portfolio analysis across global markets.

Yield Book Calculator														
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Volatility LMMDD (Norm)	Curve Date									Show More				
Prepay	2022-01-11  Use Live Curve Settlement Date					(map)						COLLATERAL		
Current Model (21.7) V 100 % Market Convention V										Repline in Group				
Updated 2021-10-01	Tenor	0.25	0.5						20	30	50		UMBS(N)30	
	Par	0.244	0.369	0.641	1.101	1.374	1.602	1.817	1.955	1.916	1.708		✓ SUMMARY	
	Spread	12.0	8.0	18.5	20.1	15.4	9.6	7.1	-16.9	-15.7	-36.4		Collateral Type Net Coupon Gross WAC	UMBS(N)30 3.000 3.892
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## Benefits of the Yield Book Calculator in Refinitiv Eikon



Leverage the quality and breadth of Yield Book's leading fixed-income analytics and functionality that provide existing Yield Book users with an improved experience via Refinitiv Eikon



Access a combined range of analytics calculators via a single distribution mechanism, including options-adjusted analytics and other key Yield Book functions



**Run historical analytics on-the-fly** based on individual inputs and assumptions — good for back-testing, user model calibration and ensuring firm-wide data consistency.

## Improving the user experience



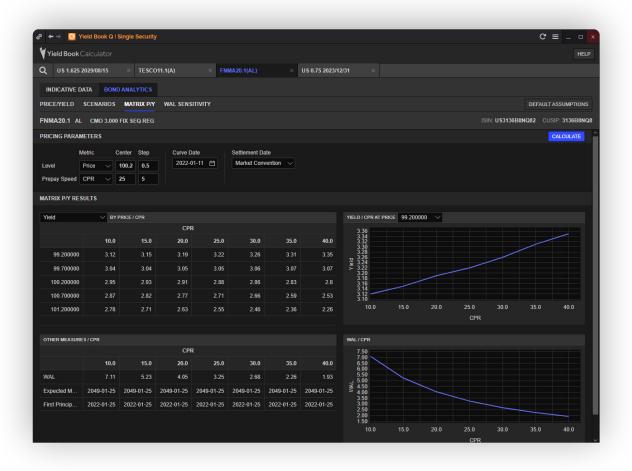
Used by both buy- and sell-sides in front- and middle-office



**Designed for firms investing in agency** or non-agency residential or commercial mortgagebacked securities, asset-backed securities or CMOs



**Beneficial add-on for clients** already using any Yield Book products who rely upon additional market data platforms for real-time pricing, news and charting.



**REFINITIV**<sup>®</sup>

## Why Yield Book?



Leveraging over three decades of fixed-income expertise, Yield Book offers a comprehensive array of robust and flexible solutions to drive client insight and support informed decision-making.



Utilise a trusted source of risk analytics with comprehensive security coverage across global fixed-income markets.



Access extensive single security analytics across more than 10 million natively-supported instruments. The platform's flexible, open architecture allows for a wide range of custom inputs, including user-defined securities, yield curves and calculation options.



- Leverage market-leading mortgage capabilities to generate sophisticated analytics for your securitised universe. The extensive platform functionality allows for meticulous detail of calculations, including cutting-edge prepayment model settings, cohort-building and P&L attribution, as well as tracking of model performance against the market.



Utilise over 10 years of historically validated analytical libraries and accompanying Yield Book data sets to backfill incomplete fixed-income risk analytics records, enrich databases for listed and OTC products and align calculations across multiple data and index providers.



Aggregate single security analytics for a comprehensive portfolio overview and evaluate past performance; calculate point-in-time portfolio risk characteristics and cash flows; and consider projected behaviour through scenario analysis, tracking error and VaR reports.

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- Integrate the power of Yield Book's analytics into your own individual data and analytics ecosystems, creating bespoke schedules for calculations and reporting through products such as the API and Batch-on-Demand service to meet critical business intelligence and regulatory deadlines.

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