

YIELD BOOK CALCULATOR IN REFINITIV[®] EIKON

Yield Book Single Security Calculator now available as add-on to Eikon[®]

Refinitiv[®] Eikon[®] 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[®], 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, fixed-income 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.

The screenshot displays the Yield Book Calculator interface within the Refinitiv Eikon platform. The interface is divided into several sections:

- Search and Tabs:** A search bar at the top contains four tabs for different securities: "US 1.625 2029/08/15", "TESCO11.1(A)", "FNMA20.1(AL)", and "US 0.75 2023/12/31".
- Navigation and Settings:** Below the search bar are tabs for "INDICATIVE DATA" and "BOND ANALYTICS". Further down are "PRICE/YIELD", "SCENARIOS", "MATRIX P/Y", and "WAL SENSITIVITY". A "DEFAULT ASSUMPTIONS" button is also present.
- Security Details:** The selected security is "FNMA20.1 AL CMO 3.000 FIX SEQ REG" with ISIN: US3136B8N82 and CUSIP: 3136B8N88.
- PRICING PARAMETERS:**
 - Pricing Method:** Auto P/Y, **Level:** 101.2
 - Volatility:** LMMDD (Norm)
 - Prepay:** Current Model (21.7) %, Updated 2021-10-01
 - Curve Date:** 2022-01-11, **Use Live Curve:** (checkbox)
 - Settlement Date:** Market Convention
 - USD Curve:** Swap
- Table:**

| Tenor | 0.25 | 0.5 | 1 | 2 | 3 | 5 | 10 | 20 | 30 | 50 |
|--------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|
| Par | 0.244 | 0.369 | 0.641 | 1.101 | 1.374 | 1.602 | 1.817 | 1.955 | 1.916 | 1.708 |
| Spread | 12.0 | 8.0 | 18.5 | 20.1 | 15.4 | 9.6 | 7.1 | -16.9 | -15.7 | -36.4 |
- INDICATIVE DATA:**
 - Issue Date:** 2020-01-01
 - Maturity:** 2050-02-25
 - Original Balance:** 55,851,000
 - Current Balance:** 37,723,209
 - Factor:** 0.67542585
- COLLATERAL:** Shows "1 Repline in Group" and "UMBS(N)30".
- SUMMARY:**
 - Collateral Type:** UMB(S)(N)30
 - Net Coupon:** 3.000
 - Gross WAC:** 3.892
 - WAM (months):** 329
 - Loan Age (months):** 26
 - Current Balance:** 37,723,210
 - Number:** 100.0

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



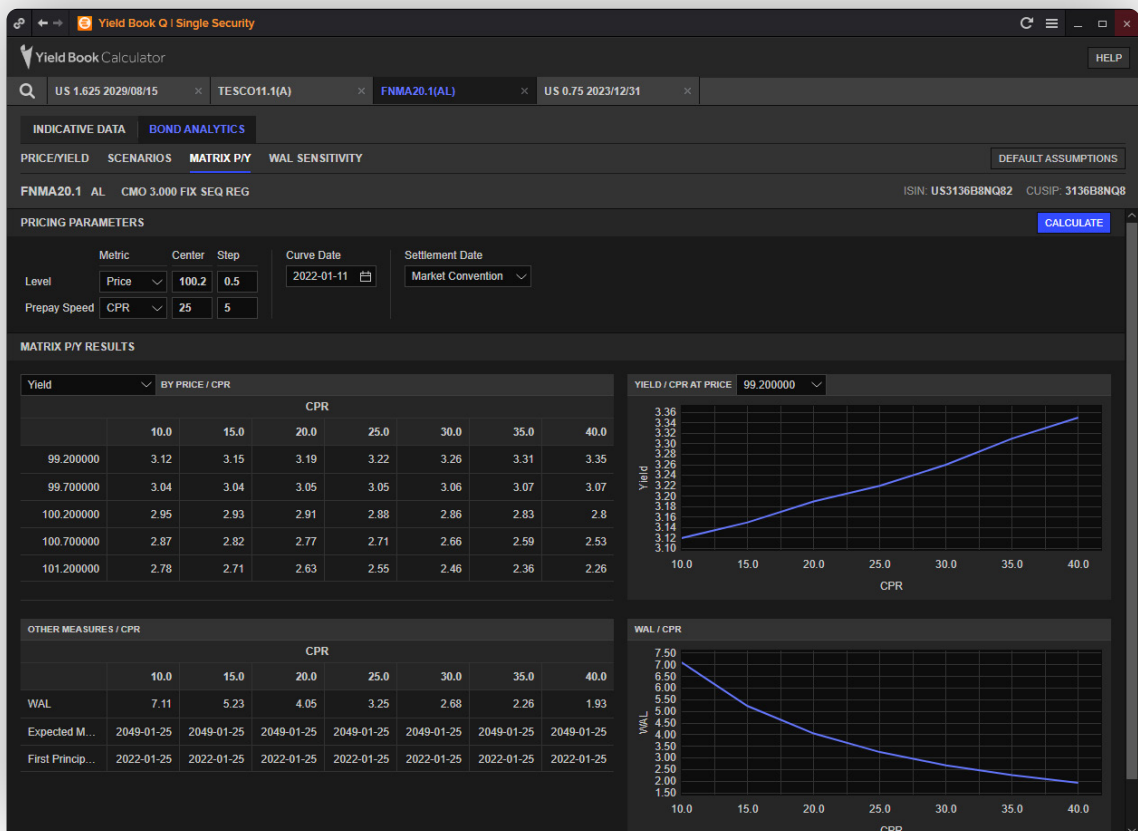
- Used by both buy- and sell-sides in front- and middle-office



- Designed for firms investing in agency or non-agency residential or commercial mortgage-backed 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.



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.



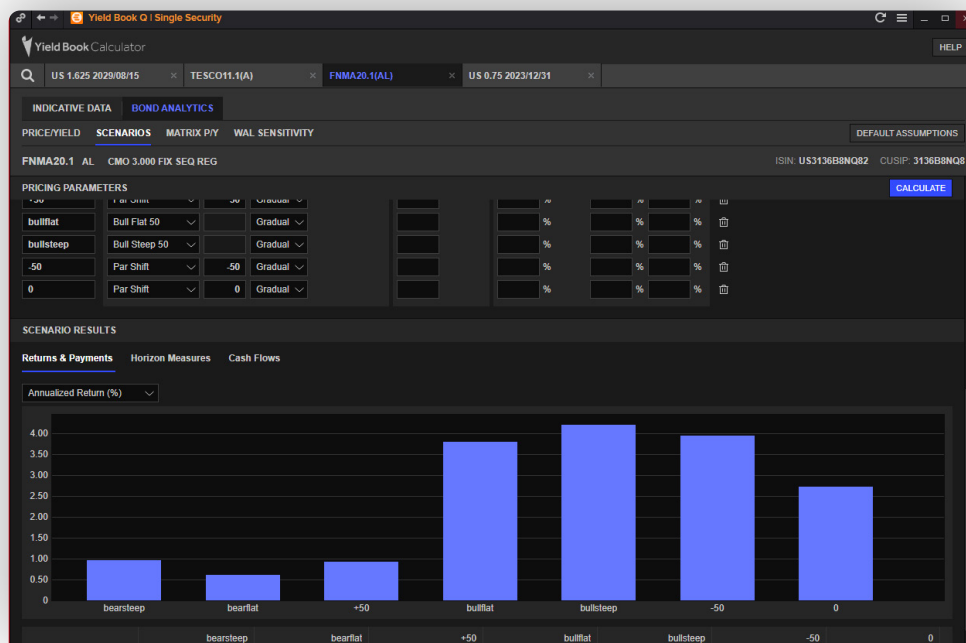
- Utilise **over 10 years of historically validated analytical libraries** and accompanying Yield Book data sets to backfill incomplete fixed-income risk analytics records, enrich databases for listed and OTC products and align calculations across multiple data and index providers.



- 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.



- 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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