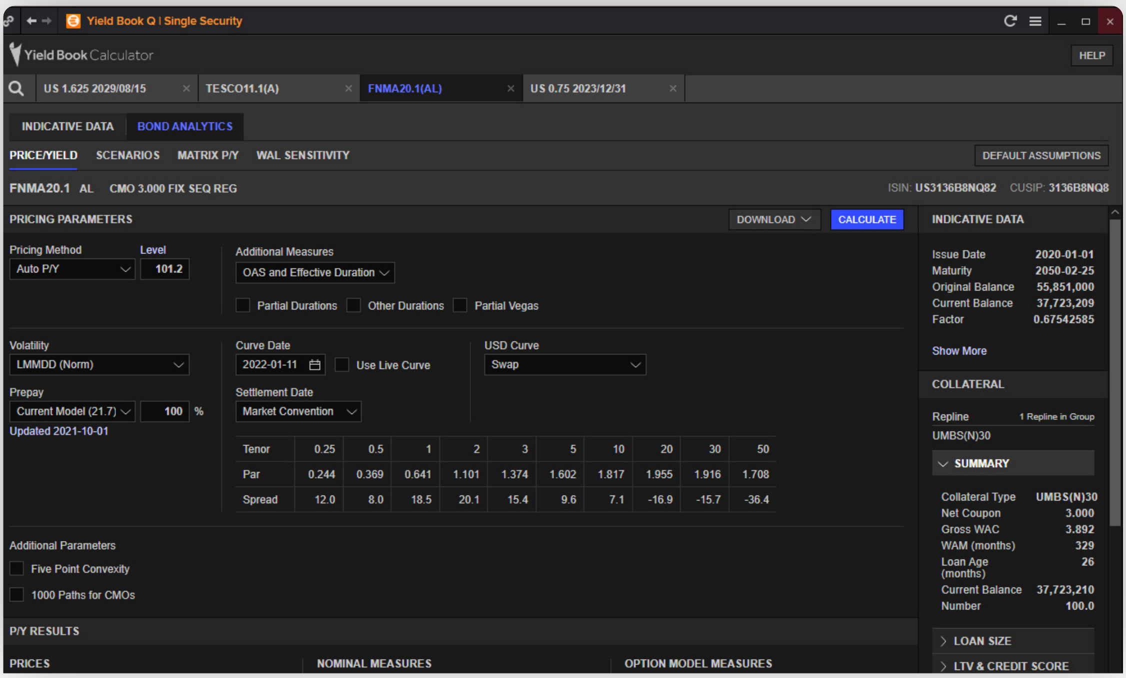
YIELD BOOK CALCULATOR IN REFINITIV® EIKON

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.



Yield Book | REFINITIV®

An LSEG Business

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

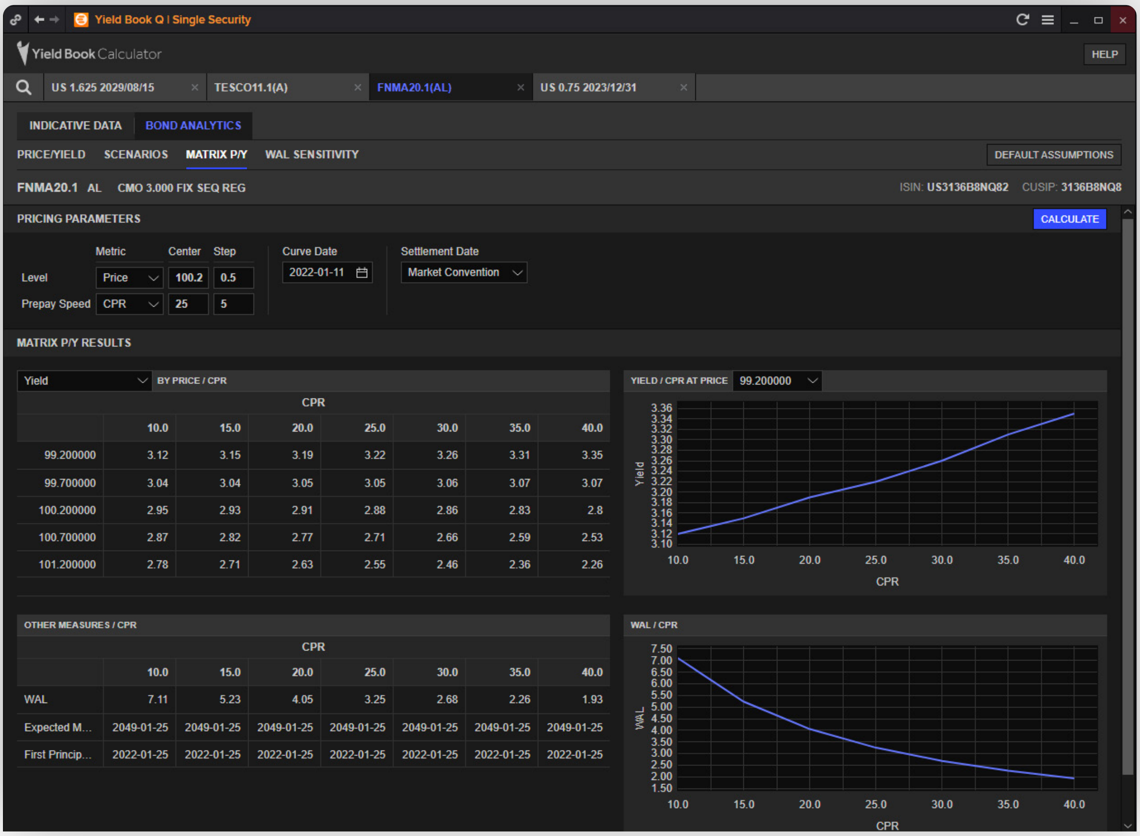
– **Run historical analytics on-the-fly** based on individual inputs and assumptions — good for back-testing, user model calibration and ensuring firm-wide data consistency.

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.

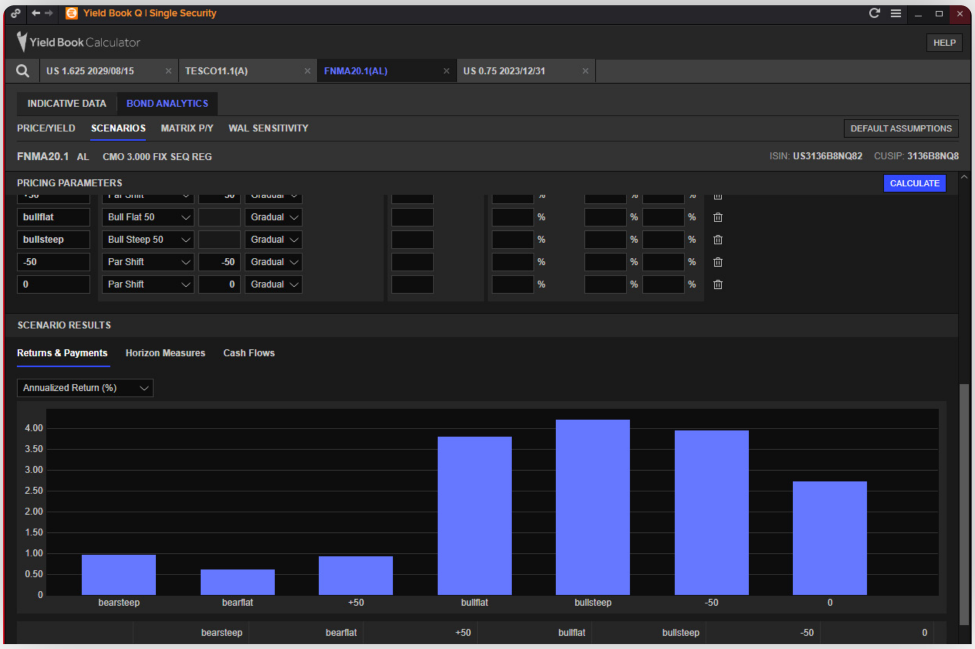
– Access extensive **single security analytics** across more than 10 million natively-supported instruments. The platform's flexible, open architecture allows for a wide range of custom inputs, including user-defined securities, yield curves and calculation options.

– 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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