



# Yield Book REST API

## Interactive Yield Book analytics in your application

The Yield Book REST API provides access to Yield Book's trusted data and analytics from within your own custom applications.

Yield Book customers can develop application and processes, which will connect to the Yield Book REST API service over a secure connection, sending requests and receiving response in JSON format. The REST API can also process requests (and generate responses) compatible with the existing XMLAPI product.

Your requirement	Our solution
Flexibility	<ul style="list-style-type: none"> <li>– Yield Book REST API can be accessed by any environment or framework that support JSON/REST API calls</li> <li>– Your custom application can process multiple securities or multiple types of analysis simultaneously, providing fast processing times</li> <li>– Yield Book REST API's simple, modern interface makes it easy to build cutting edge tools and efficient processes for internal risk and trading desks</li> </ul>
Access to data, 24/7	<ul style="list-style-type: none"> <li>– Yield Book REST API is available 24 hours a day except Sun 6 AM to Sun 6 PM EST time</li> <li>– Access comprehensive sets of data such as indicative data for bonds, historical pricing, yield curves, and actual versus projected prepay speeds for mortgages</li> </ul>
Comprehensive security coverage	<p>Get analytical insight into Yield Book's extensive range of financial products in the fixed income space. asset coverage includes:</p> <ul style="list-style-type: none"> <li>– Government and Sovereign Bonds</li> <li>– Corporate Bonds</li> <li>– Municipal Bonds</li> <li>– Securitised Products: US Agency RMBS, CMOs, TBAs, Specified Pools, US non-agency RMBS, Credit Risk Transfer MBS, US Agency CMBS, US non-agency CMBS, US ABS, Euro ABS, Euro RMBS, Japanese Agency RMBS, Australian RMBS</li> <li>– Collateralised Loan Obligations (CLOs)</li> <li>– Derivatives including futures, forwards, swaps, and options</li> </ul>



## Key features and functions

Yield Book REST API provides access to the following major functionalities:

<b>Price / Yield calculations</b>	Calculate and retrieve bond analytics, such as OAS, convexity, effective convexity, effective duration, and partial duration
<b>Scenario and cash flow analysis</b>	<ul style="list-style-type: none"> <li>– Shock yield curves and set horizon period, re-investment rate, and timing of rate shifts to assess the performance of single securities</li> <li>– Generate cash flow and return projections based on user-defined shifts for interest rates, spreads, currencies, volatilities, and prepayments</li> </ul>
<b>Advanced mortgage analytics</b>	<ul style="list-style-type: none"> <li>– Retrieve collateral information including pool-level details for CMOs</li> <li>– Analyse prepay model performance by comparing actual realised prepayments to model projections</li> <li>– Stress test PAC bands through WAL sensitivity analysis</li> </ul>

## Examples of applications

Yield Book REST API can be customised to fulfill 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

### Scenario analysis engine for Value-at-Risk calculation

Engine allows for the isolation and measurement of the components of risk and potential sources of return

### Pre-trade analysis for compliance and order management systems

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

### Cash flow forecasting tool

Cash flow and return projections can be generated based on user-defined shifts for interest rates and prepayments

## System architecture

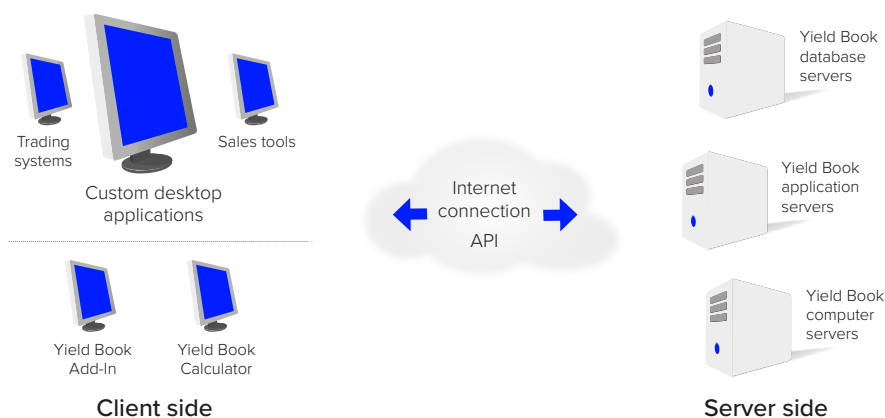
**Analytics:** Individual security analysis

**Interface:** Custom application

**Reports:** Your own configured display and reports

**Data storage:** Data stored in your custom application

**Installation:** Not required



Source: Yield Book. For illustrative purposes only.

## Contact us

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