

LSEG Pricing Service and Yield Book Historical Analytics

Pricing and analytics you can count on

Through the combination of LSEG's expertise in pricing and reference data and the trusted analytics of Yield Book, you can access a comprehensive suite of fixed income market intelligence from a single, reliable source. By utilising the pricing and reference data that powers the FTSE Russell fixed income indices, along with Yield Book's analytics that power the indices, you can benefit from a seamless solution across your front, middle and back offices.

Combining accurate evaluated pricing with trusted analytics

With LSEG's Pricing Services in combination with Yield Book Analytics, you get:

- A comprehensive "datastore" of historical analytics that use historical pricing for all fixed income securities and Yield Book to recompute analytics.
- A systematic building out and backfilling of all historical analytics that depend on LSEG's Pricing Services availability and Yield Book Analytics.
- Computation of all available analytics daily, from the 2008 financial crisis onwards.

Why choose LSEG?

Single-source solution

- Gain consistency with LSEG's Pricing Services to improve workflow efficiencies and avoid data errors to obtain investment analytics for portfolios from a single provider.

Comprehensive coverage

- Leverage Yield Book Analytics comprehensive security coverage, historical prices and analytical models to backfill historical time series for all your portfolio management needs. Our coverage enables you to conduct:
 - Regulatory reporting and risk management.
 - Security valuation and portfolio analysis.
 - Research, index strategy and historical simulations.

Use cases

Regulatory reporting and risk management

- Combine LSEG's pricing and underlying reference data with Yield Book Analytics versatile framework to calculate a comprehensive set of analytics, with a view on the current state of risk and/or historical analytics allowing for accurate regulatory reporting and ongoing risk management.
- Back-testing capabilities for regulations such as Fundamental Review of the Trading Book (FRTB) allows access to pricing, OAS history, and various analytical measures on various asset classes.
- LSEG pricing and reference data together with Yield Book Analytics can deliver a comprehensive, single-source solution and coverage of asset classes ranging from corporate, taxable municipal, government, supranational to covered bonds and beyond. Additional asset classes such as MBS and securitised products will be added in the future.
- Conduct pricing validation and verification on a regular basis, including daily, weekly and monthly. Fulfil internal and client reporting needs, such as back-testing aligned to SEC rule 2a-5.

Security valuation and portfolio analysis

- Generate market-leading analytics for historical periods to determine relative value and assess trade ideas and portfolio strategies across diverse securities ranging from basic bonds to complex structured mortgages and derivative instruments.
- Utilise historical valuations and analytical measures to evaluate performance, conduct attribution analysis and assess portfolio/trading strategies and risk hedging.

Research, index strategy and historical simulations

- Together, LSEG's pricing and reference data and Yield Book Analytics platform enable you to conduct market research and run historical simulations to back-test index strategies when creating custom-tailored benchmarks for either efficient passive index replication or alpha-designed indices.
- Conduct analysis of current and historical data to research portfolios and index strategies.
- Utilise historical simulations to improve performance and create alpha- or beta-based strategies. These insights are vital for research teams in developing quantitative models such as risk management and market performance evaluation.

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LSEG DATA & ANALYTICS