The Yield Book® Products

The Yield Book suite of products offer industry-leading fixed income analytics to the investment and capital markets community.

We deliver products to over 350 firms in more than 30 countries for their portfolio management, risk management, performance measurement and market-making businesses. Customers include Central Banks, Banks, Investment Managers, Insurance Companies, Pension Funds, Hedge Funds, and Broker/Dealers.

Benefits of market tested models with internet delivery
- Analysis of complex security types
  - MBS, CMO, ABS, CMBS
  - Derivatives including swaps, swaptions, caps, floors, structured notes and exotics
- Advanced portfolio functions
  - Scenario Analysis: Forward looking analysis to anticipate potential portfolio returns
  - Tracking Error and VaR: Anticipated portfolio return distribution under correlated market scenarios
  - Return Attribution: Identify historical portfolio return contributions from market factors
- Optimization: Create “optimal” trades or portfolio structures based on objectives and constraints
- Indexes: Constituent level data for Citigroup, iBoxx, Barclays indexes can be used for reporting against portfolios or further customized as benchmarks
- Fast calculations: Get results from the Client/Server architecture for interactive and automated usage.

Products and services

The Yield Book®
The Yield Book® fixed income analytical system, our flagship product, offers portfolio, trade and single security analysis. Powerful reporting and automation capabilities are combined in a point and click interface.

Yield Book Add-In
The Add-In makes The Yield Book's analytics directly accessible from your spreadsheet environment.

Yield Book Calculator
The Calculator offers web-based access to the same powerful single security analytic functions of The Yield Book. Generate price/yield, OAS, effective duration and much more.

Yield Book XML-API
Through the power of XML-APIs, The Yield Book's analytics can be integrated with third-party applications, proprietary systems and data warehouses.

Yield Book Consulting
Yield Book expertise is available to deliver custom and automated solutions to expedite access to fixed income analytic calculations for value and risk.

For more information, please contact your Citi representative or visit www.yieldbook.com

Pension Solutions