General Use: SQLyog seems to be very fast compared to other MySQL Tools. Why?

Yes, SQLyog will completely "thrash" most other client software when it comes to raw speed. There are a handful of reasons:

1)

Most client software uses wrapper classes (.NET wrapper or DELPHI wrapper) to access MySQL. This adds a significant overhead. SQLyog, on the other hand is written in C/C++ and low-level Win32 APIs.

SQLyog uses MySQL C API to communicate with MySQL. MySQL C API is by far the fastest interface to MySQL.

2)

SQLyog is written exclusively for MySQL so we have made a lot of optimizations specific for MySQL. Other front-ends that connect to multiple database systems most often try to share a lot of code across various editions of the product. Hence, they are not fully optimized for MySQL.

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