Autobahn
Insight

Commodities
User guide

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Insight

Autobahn is Deutsche Bank's award-winning electronic distribution service.

Since 1996, Autobahn has been connecting clients to Deutsche Bank's innovative Capital Markets products and insights. Having started life primarily as an execution tool, Autobahn now provides electronic access to services harnessing our Sales, Trading and Research expertise and, ultimately creates an integrated experience with our voice services.

Autobahn is a simple, intuitive and consistent way for you to:

– Gain unparalleled access to Markets and Liquidity

– Electronically trade quickly and easily

– Intuitively access Deutsche Bank's powerful analytics and published content

Autobahn. Evolving Intelligent Trading.

http://autobahn.db.com

Autobahn

Insight is Deutsche Bank Global Market's electronic Decision Support service.

The platform provides a single view for all key Deutsche Bank (DB) intellectual capital, across all asset classes around the globe.

The key services are organised into; Summary views by asset class (including Trading desk wrap ups, Daily and Periodic DB Research and key Benchmarks), Market Data, Calendars of key macroeconomic and specialised product events, interactive Charting and analytics for optimising trades or portfolios.

Getting Started

How do I access Insight?

– Type http://autobahn.db.com/insight into your web browser

– Enter your email address and password

– Press Submit

Figure 1.1 shows the resulting Insight main view

Note: For access issues, contact the dedicated Insight Support desk (the numbers appear at the end of this guide)

Fig. 1.1 Insight main view

Navigation

– Use the left-hand navigation menu to select Commodities (see Figure 1.2)

– Within each asset class, select a tab at the top of the page to access the data (as shown in Figure 1.3)

– If you move between the asset classes, the browser will display the current tab selected

If a tab is not active for that given asset class, you will be redirected to the Summary tab

Fig. 1.2 Accessing the Commodities Summary page
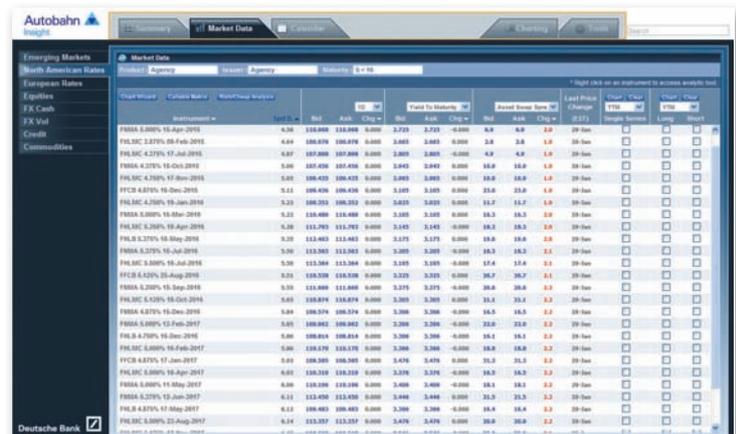
Fig. 1.3 Navigating through the asset class specific data tabs

Summary

The Commodities Summary page brings together core market information in a single display, including:

DB Dailies

– Access to the daily and weekly Commodities research publications, with links to the PDFs and an archive of previous editions (see Figure 1.4)

News

– Feeds from Thomson Reuters, showing the top Commodity sector news articles

Select a news item to view the full details in a separate window

Indicative Levels

– Performance indicators of major contracts

Select a Mid Price to view a time series chart of the data

Calendar

– Review upcoming Commodity events

Dates appear in bold to illustrate the first event for that date

Specials

– Click on a title to access the research report

The data is conveniently tabulated by Commodity type

Publications

– Select a publication title to view the edition

Fig. 1.4 Accessing the Commodities Daily from the Summary page

Market Data

The Market Data dashboard displays the latest Commodities contract prices and performance levels.

Overview

Review a snapshot of the Commodities space from the Overview page. To access it:

– Select the Commodities Market Data tab

– Choose Overview from the Product drop down menu (see Figure 1.5)

– Select a (Mid-Close) price, percentage change (on the previous day) or year to date figure to plot a time series chart

See the Tools section for more details on creating charts

The Overview page has an intuitive layout so that you can easily monitor the key performance indicators by market.

Fig. 1.5 The Commodities Market Data Overview page

Market Data Continued

Market Data – Analytical Tools

For all other Commodities Market Data Products, further analytical tools are accessible from the right-click menus (see Figure 1.6).

– Select a Product from the drop down menu

Where applicable, also select the Market and Sub Market

– Alter the display mode using the drop down menus in the column headers

– Select up to 4 instruments in the Single Series column and then click the Chart button at the top of the column to create a time series chart

Alternatively, select a clickable cell (in blue) to display a time series chart of that contract

– Create a chart by selecting from the Long and Short instrument columns using the following permutations:

One Long and one Short,

Two Longs and one Short, or,

One Long and two Shorts

Refer to the Tools section for more information.

Fig 1.6 Accessing the analytical tools from the right-click menus

Calendar

The Commodities multi-day view Calendar, displays economic events by Day, Week or Month.

To access the events:

– Select the Calendar tab within the Commodities asset class (see Figure 1.7)

– Select your viewing mode, e.g. Day, Week or Month

To navigate forwards and backwards use the < or > icons

In the Week or Month mode, if you have used the links to move forwards or backwards, use the Today button to revert back to the latest view

– Event times are localised to your current time zone

– Further comments, if available, can be accessed by selecting the event

– The data is colour coded as follows:

Prior – previously published data

DB Forecast

Actual

Fig. 1.7 The Commodities Calendar monthly view

Charting

The Insight Charting functionality provides you with a whole suite of charting tools to accommodate a range of graphical requirements.

Creating a chart from the Selector menu

– Select the Charting tab

– In the Selector window, choose the asset class

– Select the Product/Issuer/Currency type, as appropriate

The Selector illustrates your chosen categories at the top of the window (see Figure 1.8)

If you wish to go back to a previous category, simply click on the heading from the summary view at the top of the window

– From the Instrument panel, select the details

If you select more than one instrument, click the Add to Basket icon

Alternatively, select Plot Wizard at this stage to go straight to the chart

– Beside each instrument in the Basket, you can select the data series to be plotted, alter the configuration (left or right axis) and determine whether to remove or show it in the resulting chart (see Figure 1.9)

– Press Plot Basket

Figure 1.10 shows the resulting chart which can be annotated, downloaded to Excel, copied and pasted to another application, printed, emailed or you can elect to view the data points (in a summary window). To revise the instruments selected in the chart, simply select the View Selector button or overtype the information

Creating a chart without using the Selector

– In the Selector tab, enter the search details in the Series section (see Figure 1.11)

For example, if you wish to find NYMEX Gold Futures, type nymex gold in the Series field and the system will find the associated contracts

For more information on charting, refer to the Insight Charting User Guide.
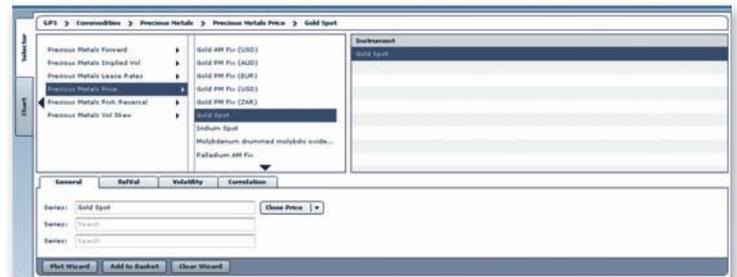
Fig 1.8 The Charting Selector view
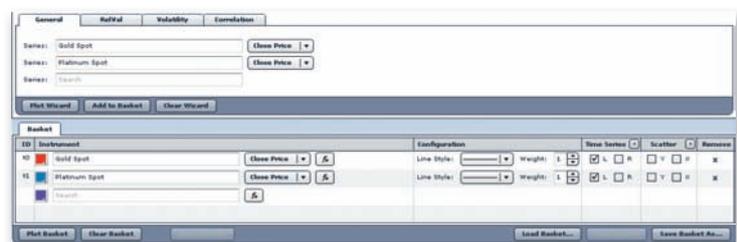
Fig. 1.9 Configuring the chart settings
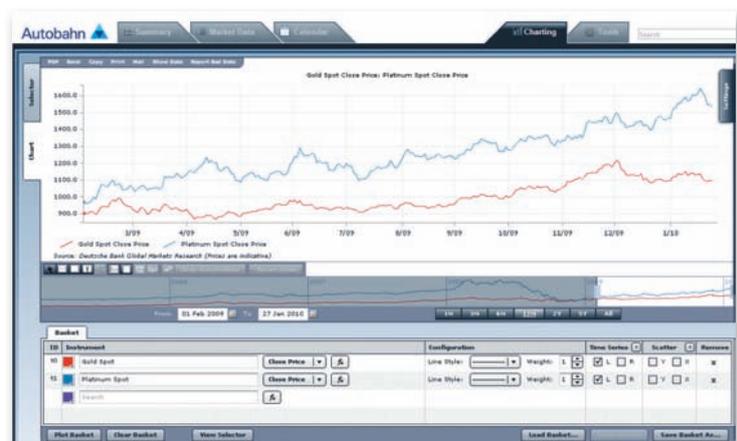
Fig. 1.10 Viewing the resulting chart
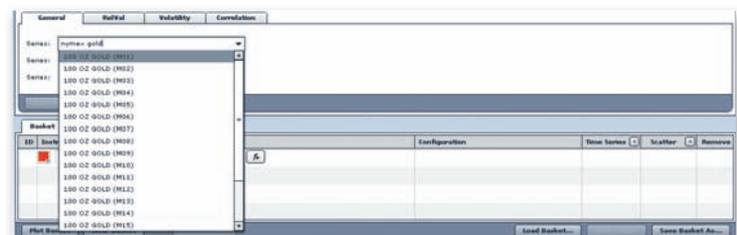
Fig. 1.11 Performing a search for contracts in the Series field

Tools

Commodities Tools

– Base Metals Pricer – allows you to evaluate options strategies in Base Metals using the same model that our sales and trading desks utilise. Real-time data from both the metals and the volatility desks are used in the calculations

Click the Base Metals icon to launch the tool

Select the Metal from the drop down menu (see Figure 1.12)

Override the Spot details as required

Enter the Inputs information (Call/Put, Expiry, Volume and Strike Price)

Press Calculate

The Outputs section will now be populated with the Contract and Lot information (see Figure 1.13)

– Energy Pricer – similar to the Base Metals Pricer, the tool enables you to access real-time data from both our spot and volatility desks, allowing you to calculate the option prices

Click the Energy Pricer icon to launch the tool

Enter the Inputs information (Call/Put, Strike, Expiry and Future)

Press Calculate

The Outputs section will now be populated with the calculations
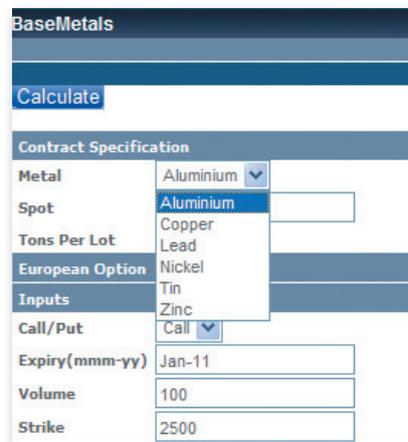
Fig.1.12 Base Metals calculator

Fig. 1.13 An example of the Base Metals Output

Universal Tools

– Chart Wizards – add up to 10 instruments and generate time series charts using the Chart Wizard

Right-click on an instrument within the Market Data pages to store the details to the wizard, where you can chart them at a later time (during your current browser session). See Figure 1.14

Adjust the chart period, elect to plot a scatter chart and revise the attributes within the Chart Wizard

For your convenience, you can also use the Add Function option which allows you to build your own formulae

– To build a function, select the Add Function option within the Chart Wizard (this will launch a new row)
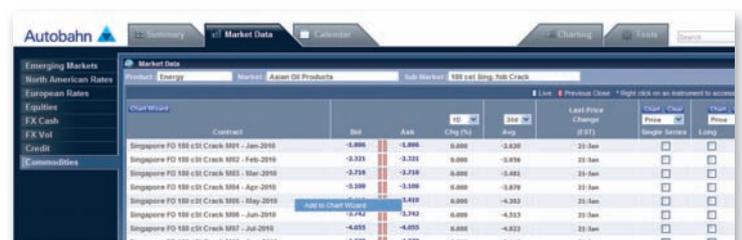
Fig. 1.14 Accessing the Chart Wizard from the right click menu in a Market Data product page

Tools Continued

Select the Build icon (see Figure 1.15)

In the Function Builder window, choose the data series, e.g. Spread, Moving Average etc

Select the instrument from the TimeSeries option and enter any additional details, e.g. number of days for a Bollinger Band (see Figure 1.16)

Press OK. The function is then displayed for you – this can be used as a shortcut, the next time you want to build a similar query (see Figure 1.17)

Select Generate Chart

Fig. 1.15 Accessing the Build function

Fig. 1.17 Function details
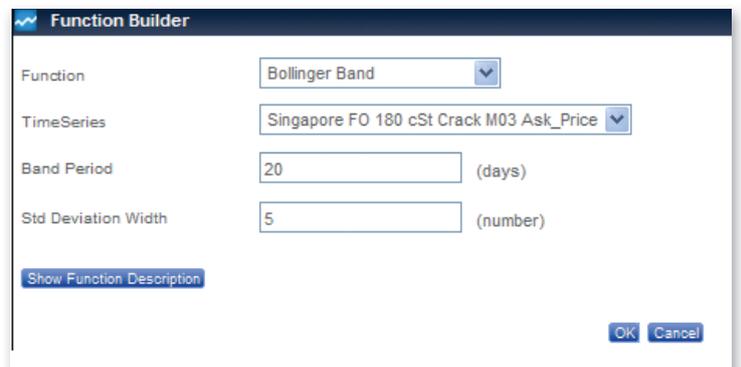
Fig. 1.16 Entering the Function Builder criteria

MyCharts

– Charts can be saved and stored to existing product pages or your own pages. Print a PDF report of your charts from the MyCharts page or, elect to have an email report sent to you each day or weekly (at market close)

Create a chart

Select the Add to MyCharts icon in the chart window

Choose the Add to Page option from the drop down menu or, select Create New Page

Enter the Chart name

Navigate to the MyCharts page

Use the drop down menu to load the required Chart page

Charts can be dragged and dropped to different locations on the page (ensure that you select Save Layout to store the configuration)

Click the Print to PDF icon to create a report

– Alternatively, to receive the chart reports via email:

Select E-Mail Settings from the menu (see Figure 1.18)

In the MyCharts Package Content window, select the packages to be included in your report (and also the order in which they should appear)

In the MyCharts Package email section, select the Send Email option and choose your frequency settings

Finally, press Save Settings

The email chart reports will then be sent to you on the day selected at market close.

Fig. 1.18 Selecting the MyCharts email settings

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Insight

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