

Credit

User guide



Autobahn 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>

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 default screen

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 the Credit asset class (see Figure 1.2)
 - Within each asset class, use the tabs at the top of the page to access the data
 - 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 Navigating through the asset class specific data tabs

Summary

The Credit Summary page houses all significant market information in a simple one page interface including:

- Relevant indicators to illustrate high level market activity:
 - CDS Indices
 - Cash Indices
 - CDS Movers
 - Cash Movers
 - Correlation
 - CDS vs. Bonds

Select a spread rate within any of the above sections to produce a time series chart (see Figure 1.3)

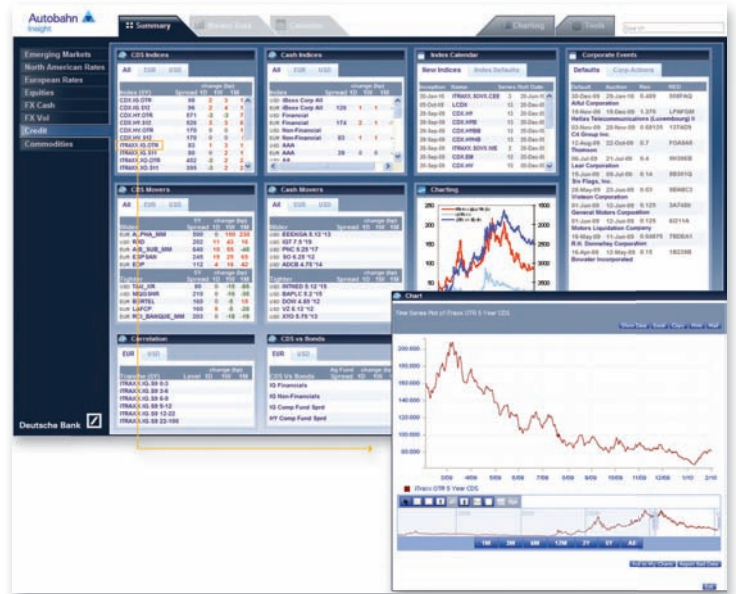


Fig.1.3 The Credit Summary view

Index Calendar

- Displays New Indices and Index Defaults

Charting

- Produced by our DB Quants team

Calendar

- Split by Corporate Actions and Defaults

Publications

- Key DB Dailies, Specials and Trade Notes
Select a document title to launch the research report (in a separate window) see Figure 1.4

Analytics

- Links to our EUR and USD Investment Grade Credit Summary research reports
Select a document title to launch the PDF (in a separate window)

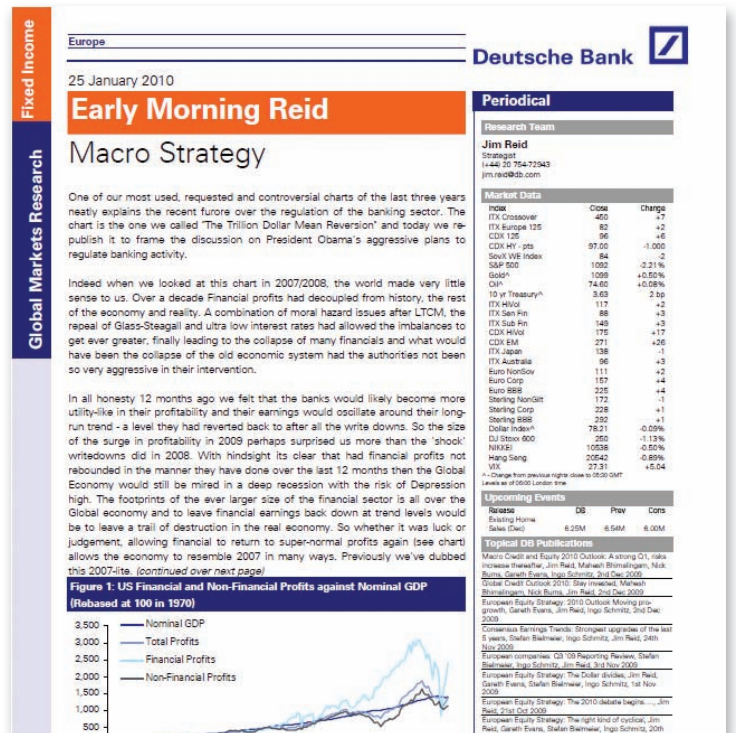


Fig. 1.4 Launching a publication from the Summary page

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 1.5)

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 1.6)
- Press Plot Basket

Figure 1.7 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

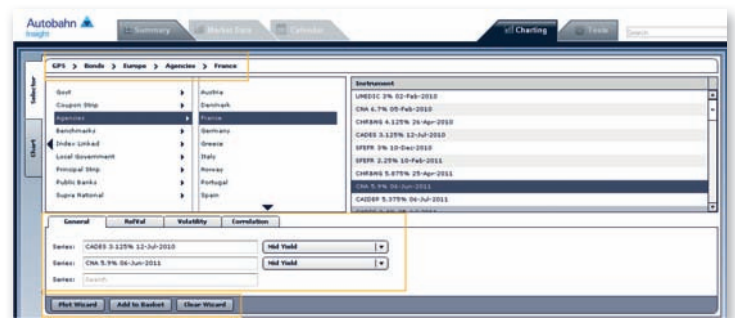


Fig 1.5 Accessing the analytical tools from the right-click menus

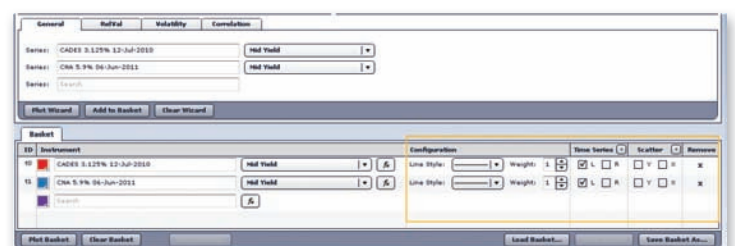


Fig. 1.6 Configuring the chart settings



Fig. 1.7 Viewing the resulting chart

Creating a chart without using the Selector

- In the Selector tab, enter the search details in the Series section

For example, if you wish to find the iTraxx indices, type itraxx in the Series field and the system will find the associated instruments (see Figure 1.8)

For more information on charting, refer to the Insight Charting User Guide.

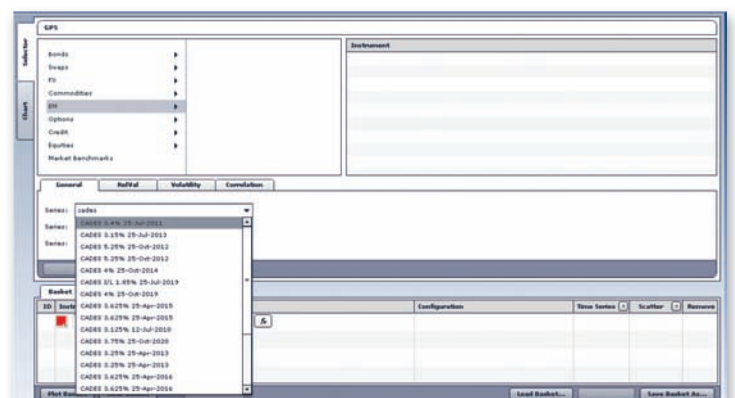


Fig. 1.8 Performing a search for instruments in the Series field

Tools

Chart Wizard

- 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)

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)

Select the Build icon (see Figure 1.9)

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 Moving Average Period (see Figure 1.10)

Press OK. The function is then listed for you – this can be used as a shortcut, the next time you want to build a similar query (see Figure 1.11)

Select Generate Chart



Fig. 1.9 Accessing the Build function

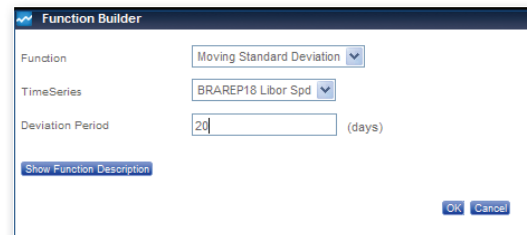


Fig. 1.10 Entering the Function Builder criteria



Fig. 1.11 Function details

Tools Continued

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 1.12)

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. 1.12 Setting the email options for MyCharts

Support desk numbers:

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Marketing material

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