Deutsche Bank
Foreign Exchange

Autobahn

Foreign Exchange Cash
User guide

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.
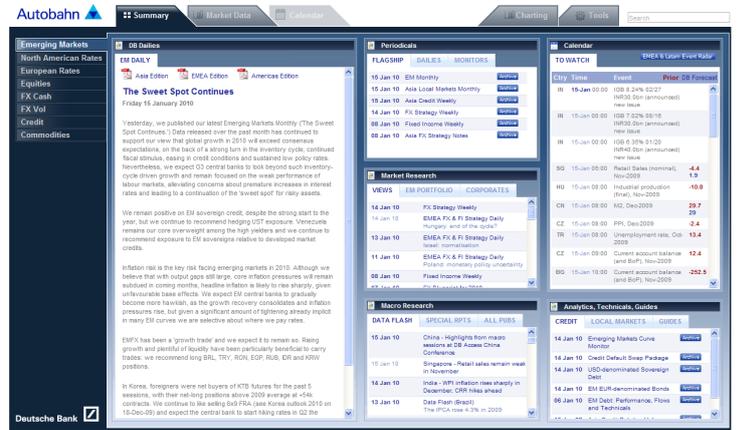
Fig. 1.1 Insight main view

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 his guide).

Navigation
— Use the left-hand navigation menu to select Foreign Exchange Cash (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
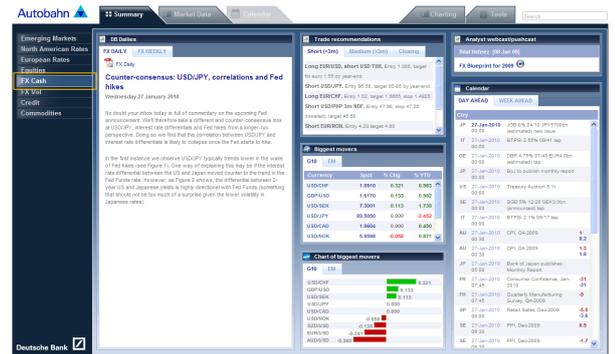
Fig. 1.2 – Accessing the Foreign Exchange Cash Summary page
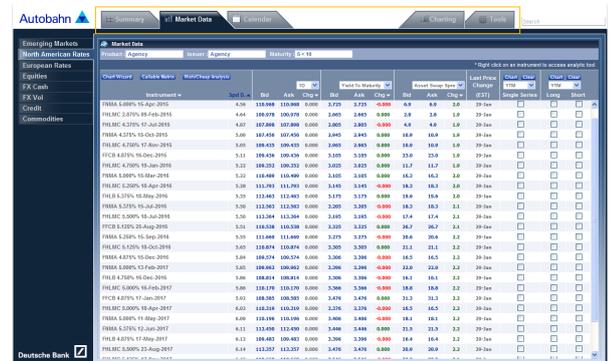
Fig. 1.3 – Navigating through the Asset class data specific tabs

Summary

The Foreign Exchange Cash Summary page brings together core market information in a single display, including:

— DB Dailies – access to the Foreign Exchange Daily and Weekly (see Figure 1.4)
— Trade recommendations – regular research updates from our trading desks
— Analyst webcast/pushcast – our latest commentary from our key research strategists
— Biggest movers – separate tabs contain the G10 and Emerging Market currency biggest movers, by performance
Click on a spot rate to produce a time series chart
— Calendar – view the latest events in terms of the Day or Week Ahead
Dates appear in bold to illustrate the first event for that date
— Chart of biggest movers – colour coded to show you the the largest risers and fallers
Select a row to view a time series chart of the spot mid rate for that currency pair
— Specials – Access the latest research reports and select the Archive button to launch previous editions

Fig. 1.4 – Accessing the Foreign Exchange Daily from the Summary page

Market Data

The Market Data dashboard displays our latest prices and forward implied yields.

— Select the Foreign Exchange Cash Market Data tab
— Choose the Geography and Currency that you wish to monitor (see Figure 1.5)
— Select any active field (in blue) to plot a time series chart of the data
— See the Tools section for more details on creating charts using the Chart Wizard or saving to MyCharts
— Right click on an instrument to access the analytical tools
— Refer to the Tools section for more details

Fig. 1.5 – The Commodities Market Data Overview page

Market Data continued

— 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
— Plot an Foreign Exchange Curve chart by selecting
the relevant column option at the foot of
the dashboard
— Check the box and click on the Foreign Exchange
CurveChart icon to produce the chart (see
Figure 1.6)
— Select a Forward Curve and then press
the Chart icon at the top of the column to
plot the details
— 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 Short
— Access the Foreign Exchange Fwd Calculator using
the link at the top of the dashboard

Refer to the Tools section for more
information on the Market Data
Analytical tools.

Fig 1.6- Plotting an Foreign Exchange Curve Chart from the Bid prices

Calendar

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

To access the events:
— Select the Calendar tab within the Foreign Exchange
Cash 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
— Select the region from the drop down menu
— 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
— Perform a search of the results using the Find field
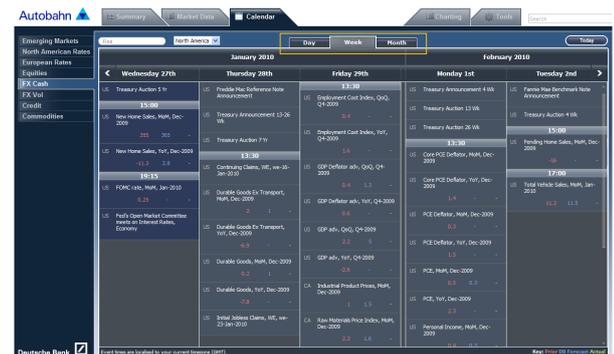
Fig. 1.7 - The Foreign Exchange Cash Calendar weekly view

Charting

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 EUR/USD rates, type eurusd in the Series field and the system will find the associated instruments

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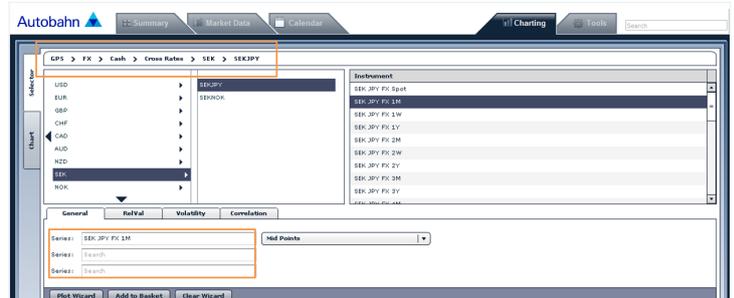
Fig 1.8 – The Charting Selector view
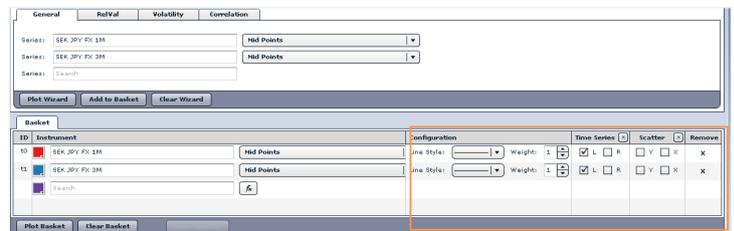
Fig. 1.9 - Configuring the chart settings
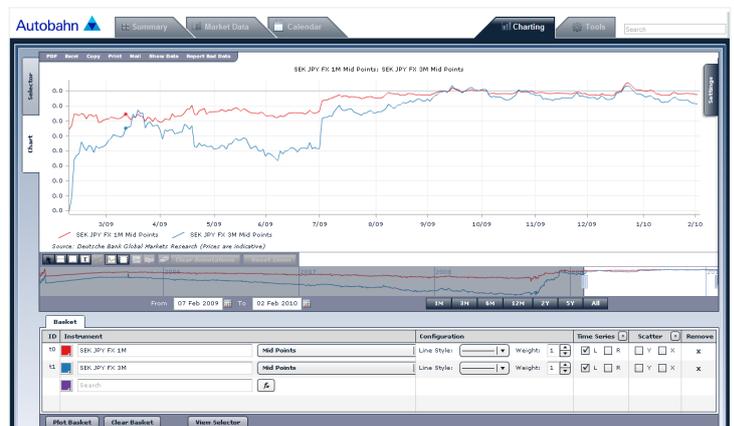
Fig. 1.10 - Viewing the resulting chart
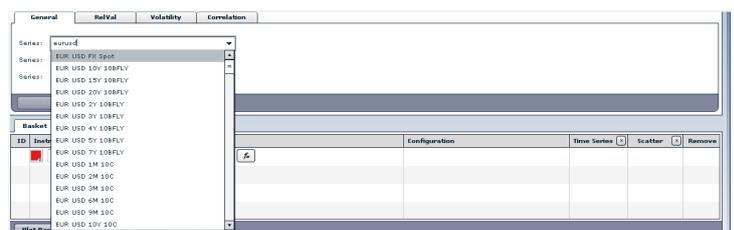
Fig. 1.11 - Performing a search for contracts in the Series field

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 1.12

— 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 1.13)

— 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 1.14)

— 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 1.15) Select Generate Chart

My Charts

Charts can be saved and stored to existing product pages or your own pages.

— Print a PDF report of your charts from the My Charts 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 My Charts 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 My Charts page

— Use the drop down menu to load the required Chart Page
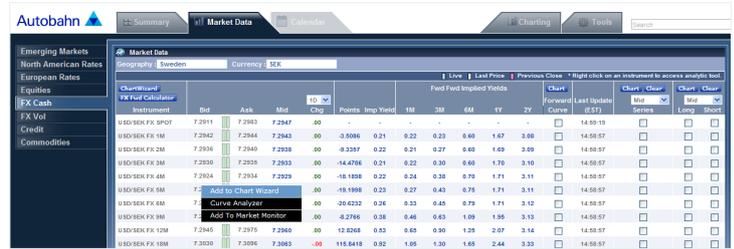
Fig. 1.12 – Accessing the Chart Wizard from the right click menu in a Market Data product page

Fig.1.13 – Accessing the Build function in the Chart Wizard
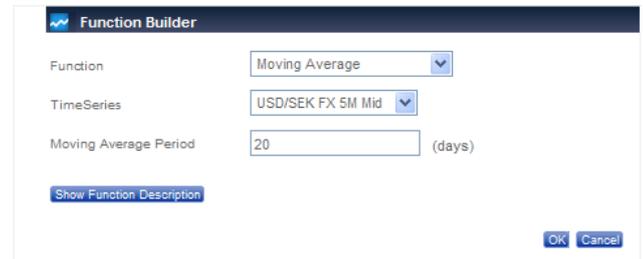
Fig. 1.14 - Entering the Function Builder criteria

Fig. 1.15 – Function details

— 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 1.16)
— 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 E-Mail 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.

Market Data – Analytical Tools

The Foreign Exchange Cash Market Data dashboard contains further analytical tools which can be accessed by selecting an instrument and right clicking your mouse.

Curve Analyzer – facilitates the evaluation of term structures across the globe

— Select an instrument from the Market Data pages using the right mouse click
— The Curve Analyzer will default to the curve of that instrument
— Add more curves to the chart and adjust the plot configuration, as required
— Select the Save Plot icon to store your settings, which can be loaded at a later date or you can select the Add to My Charts function (see Figure 1.17)

Fig. 1.16 - Selecting the MyCharts email settings
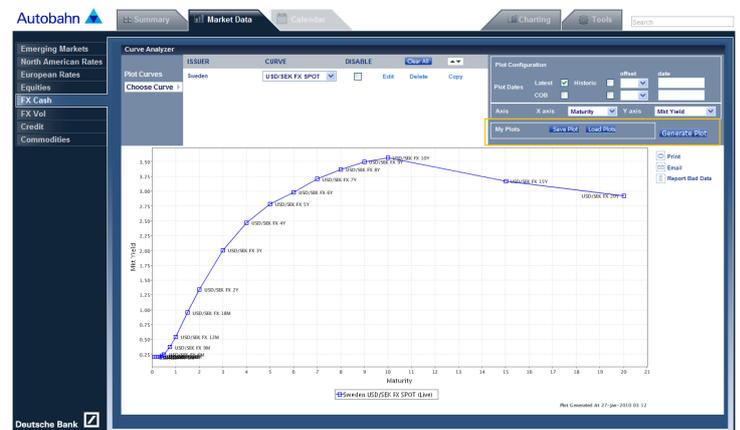
Fig. 1.17 Saving a Curve plot

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