

North American Rates User guide



Autobahn

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.

Tailor the interface to aggregate market data in a customised global view. Build Market Monitors to view market data, organise closely watched relationships into chart packages and evaluate set targets for hundreds of prospective trades in the Trade Monitor.

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 North American Rates (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 North American Rates asset class

Emerging Markets	Blacker Dela		_	_	_	_	_	_	_	_	_		_		
North American Rates	Product Agency	Agency			4.18			_	-	-	-	_	_		
European Rates												* Right City	a ur an matument		mages to
[quilling	Charterian Catalonian													-	
FX Cash					0 M		ield for this	Nay M		and Sugp	Apra M	Change	1758	1720	1
EX Vol															
Gredit	FILLINC 6.000%, 26-Jan 2015-C	4.26	116.325	118.229	0.000	2.848	2.848	4318	38.4	18.4	5.8	15-24			
Commodities	FILMC 2,875% 98-Feb-2015	-1.68	196.681	100.681	8.005	2.729	2,729	8.090	-0.2	-6.2	-9.5	15-Jan			
	7105A 6.000% 15-Apr-2018	6.55	116.793	118.762		2,765	1.788	8.000	3.0	3.0	-8.5	Alf-day	0		0
	FHLARC & 375% 17-348-2015	4.90	117,604	117,604	8.000	2.869	2.849	8.400	1.9	3.0	-0.6	15-Jan			
	7888A 4,579% 16-Deli 2015	5.83	107,309	187,305	8.805	2.875	2.079	8,005	5.4	3.6	-4.4	19-let 1			
	FREADC 6.750% 47-804-3945	5.00	109.293	109.293	8.000	2.099	2,099	1.000	5.0	8.0	-9.8	ST-Jan		0	
	FFCB 4.879% 16-Dec-2015	.5.14	100.517	109.317	9.000	3.005	3.000	8,000	63.8	13.4	4.4	10-lar			
	FHLMC 4.700% 15 Jan 2010	3.25	105.089	109.089	0.005	3.679	3.879	9.000	7.9	7.8	-9.0	\$3-2mm		0	
	1988A 5.00P5 15-Mar.2018	5.25	110.347	110.367	8.000	3.114	3.134	8.000	18.8	16.0	-44	10-fee			
	FHLMC 6.200% 18-Apr-2010	5.31	111.768	133.764	0.000	3.138	3.139	-9.000	38.4	10.4	-9.6	13-5m			
	FILE 3.600% 29-Apr-2016-C														
	(HLB 3.375% HB-38ey-2016	5.38	112.354	133.354	8.008	3.209	3.394	-1.000	13.8	13.8	-9.6	in-tee			
	THREA 5.373% 16-Jul 2010	5.54	112,995	112.595	10.000	3.894	3.209	8.000	8.5	8.5	4.5	12-340		0	
	THE BIC & SHIPS 18-368-2016	5.53	115.213	115,215	8,008	3.228	3.229	8,005	\$3.7	11.7	-8.5	k5-las			
	FFC8 6.428% 25.7mg-2016	5.83	101.345	109.345	1.000	3.489	3.485	-0.000	34.5	343	4.5	12-244			
	FMMA 8.208% 15-54p-2016	5.98	111.567	111.947	9.004	3.205	3.299	8.800	14.0	14.8	-4.5	10-ter			
	FIRLING S. KERS AN OVER 2018	1.48	118.671	111.471	8.000	3.344	3.344	-0.000	164	16.1	45	10-2ml		0	0
	F888A-4.875% 15-Dec-3016	5.87	100.334	106.234	6.008	3.364	3.364	-5.000	12.6	13.6	-0.4	35-Date			
	FIELD 4750% vil Dec-2018	5.88	106.772	108.773	8.000	3.334	3.324	-0.000	8.3	8.2	-0.4	13-3an			
	19C8-A8795, 17-Jan-2017	5.85	108.242	188.243	6.008	3.534	3.534	-6.000	26.4	28.4	-0.4	12-July			
	THEA 6.0075 15-740-3017	5.88	110.011	139-011	8.000	3.394	3.394	4.000	15.2	13.2	4.4	12-last			
	THLMC 5.0195 15-Tell-2017	5.89	109.955	129.955	8,005	5.404	3.404	-0.000	16.0	15.0	-8.4	12-Jun	0		
	THEAC SAMPS IN Apr-2017	4.00	115.555	135.165	8.005	3.464	3.404	8.000	38.7	16.7	-0.6	12-des	D		
	THINA 6.000% \$1.48ay 2017	5.12	110.038	109.838	8.000	2.454	2,454	1.000	15.5	13.5	18.4	10-Jan .	0	8	

Fig. 1.3 Navigating through the asset class specific data tabs

Summary

The North American Rates Summary page contains all significant market information in a simple one page interface, including:

Trader Commentary

 Commentary over the last 5 days on recent Rates market movements in US Treasuries, Swaps, Agencies, Volatility and TBAs (see Figure 1.4)

Select a comment to view the information in more detail

Benchmarks

 Displaying the latest prices and yields with the respective change over the previous day
 Access a simple time series chart (in a separate window) by clicking on any value in blue

Calendar

 A view of the latest economic events with commentary from economists and trading

Publications

 Select a research publication to view the latest edition and also review content from DB sponsored events

To access previous editions of the research publications, select the relevant Archive button

Analytical Reports

 A convenient place to access our most significant reports by market. Select a title to review the research (in a separate window)

Market Data

The Market Data dashboard displays the latest Treasury, Agency, Swaps, Volatility and Mortgage Backed Securities pricing.

Overview

Review a snapshot of the North American Rates space from the Overview page. To access it:

- Select the North American Rates Market Data tab
- Choose Overview from the Product drop down menu (see Figure 1.5)
- Select any value in blue (prices/yields/vol/etc) to plot a time series chart

See the Charting section for more details on creating complex charts

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

merging Markets	Trader Comm	entiary		e Bench	marks	_		_			
orth American Rates	UST DEMARKS	ALMOLS VOL TEAT		US7 1	HAPS ADD	ots vo	-TDAy				
scopean Rates		Normal Street				114.04	-				_
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		REVIEW, COLOR BELLER, 512		24	89.24	89-26		1.428	1.428	42.3	44.
ida	15.00.0015518	US TREASURES LONDON LIPEAT		100	100-304	109-364		2,415	2.419	-27.3	4.6
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an inclusions		CATURE Contrast Surviva Internet	In state long subm	1844	82-174	87-174		2.874	3.874	44	
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Fig. 1.4 Reviewing a Trader Commentary in more detail



Fig. 1.5 The North American Rates Market Data Overview page

Market Data Continued

Market Data - Analytical Tools

For all other North American Rates 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 Issuer, Maturity or Curve (for Swaps and Volatility)
- 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 both a scatter and time series spread chart by selecting from 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.

 Rich/Cheap Analysis – the functionality can be found across the cash bond pricing (see Figure 1.7)

Select the Product/Geography and Issuer at the top of the Market Data dashboard e.g. Agency, Germany, All Bonds

Click the Rich/Cheap Analysis icon

Adjust the parameters as required

As a default, the data is sorted by the rich to cheap t-score, but can easily be changed by clicking on the column heading

Press Save Report (see Figure 1.9)

Enter the Report Name or select an existing report to overwrite

Press Save

merging Markets	Markel Data	_			_	_	_	_	_	_	_	_	_	_	_
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X Vel	instrument -	300.0.*	54	Ask	Chg=	84	Asi	UNG-	84	Ast	Chg-	(857)	Single Service	Long	Start
redit	FREMIC 32750% 27-Mar-2010	7.57	98.384	96.762	4.854	3.962	3.912	3.366	36.7	24.8	87	340903P			
ommodities	FBLARC 4,825% 43-June 2018	1.86	107,029	387,000	-0.855	3.802	3,752	3.898	38.5	25.2	1.4	32/06/32			
	FitL8 5.892% 17-80x-2017		dd to Ch	ort Willer	d	3.642	3.592	+388	24.8	28.8	1.8	12-86-37			
	FIELMIC 5-123/5 17-8kov-2017		larve And	dyreer		3.423	3.572	3.389	28.3	18.3		13-80-17			
	FHLMC 6.600% 23-Aug-2017	5 4	dd To Me	Fket Mor	vtor	3.557	3,497	3,397	22.6	18.5	1.0	13:99:17			
	FitLB 4.47555 37-May-2017	8.11	108.020	108.937	-9716	2.477	3.472	3.362	18.2	38.2	1.0	1209-25			
	TIMA 6.276% 12-Jun-2017	6.03	111.005	112.222	-6.819	3.537	3.477	3,287	24.3	38.2	84	12-00-37	0		
	FBBA 6.000% 11-Blag-2017	8.08	189.537	109.873	-0.051	3.502	3,452	3.298	25.4	35.6	5.8	12-09:17			
	FHE38C 8.000% 10-Apr-2017	6.03	109.530	100.004	-9.185	3,492	3,442	5.298	35.7	38.7	3.4	13(00)37			
	FFC8 4.8295 17 Jan 2017	3.85	187.545	108.876	8.436	3.437	3.437	3,178	46.4	31.3		33(0)(0)			
	FHLB 4.750% 18-Dec-2018	5.85	108,286	108.266	-6.367	3.387	3.567	3.367	17.8	17.8	8.8	12:00:27			
	THUMP & 000% 15 Feb 2017	5.80	109.585	308.054	-6.817	3.457	3.397	13.381	25.4	15.4	14	12-00-27			
	FRUA 4,875% 18-Dec-2016	5.84	100.915	109.299	4.817	3.407	3.347	3.890	28.4	34.4	8.8.	18:00:57			
	FIRMA 6.000% 15 Feb-2017	534	129.486	109.879	-8.817	3.467	3.402	1.200	22.8	35.8	1.1	12/00/17			
	FREARC 5.4255 18-Det-2016	5.85	110.327	110.797		3.386	3.329	3.345	23.3	\$7.2		12-06105			
	FBMA 5.258% 18-3ep-2818	5.54	111.125	111.502	8,345	3.338	3.299	1.001	22.8	38.7	-4.4	13,00.00			0
	FRMA 6.32595 15-366-2016	5.50	112.211	112.592	1.001	3.259	3.199	9.367	17.8	15,4	-2.0	12/00/08		0	
	TFCE 6 129% 25 Aug 2016	338	109.850	110.778	1.362	3.434	3386	3.399 -	38.5	16.2	. 48	12-00-05	- 0		
	FHE.MC & 589% 18-54-2018	5.44	112.948	113.333	8.645	3.250	3.199	0.241	17.6	11.4	-14	12:00:05			
	FIELS 5.175% 18-May 2010	1.34	111.977	112,300	8.880	3.259	3.199	15,202	25.4	15.7	-14	13-00-04			
	THE MIC \$250% 18-Apr 2016	3.28	111.394	111.793	8.099	3.309	3.149	1.262	18.4	12.5	-14	13/00-00			
	FBMA 5.000% 10-Mar-2018	5.82	109.992	110.333	4.626	3.886	3.126	5.965	18.5	12.4	1.0	inesist.			
	FIELBIC 4.258% 19-Jan-2016	5.28	109.035	106.275	8.152	3.879	3.010	6.381	11.0	4.8	-2.5	12-00-00	D	0	
	FFCB 4.875% 16-0xe-2015	3.48	108.639	109.511	8.882	3.209	3.009	1.255	27.3	15.2	-14	12,00,00			D
sutsche Bank	FIELDC 4.75875 17-809-2015	3.04	109.176	109,310	6.004	3.009	2.949	4.00	9.2	3.1	-3.4	12-09-09		0	

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

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Gredit	FRI,MC 3.7685 27 ddar-2019	7.57	98.355	98,733	-0.083	2.868	3.858	3.548	28.8	26.1	0.8	12/12/20			
Cummodities	FIELINC AURIS 13-Juni-2018	6.86	107.599	107.041	0.084	3.805	3.794	5.594	39.2	23.3		12-17-28			
	FILE Sames 17-New 2017	0.64	108.103	108.458	-0.157	2.646	3.398	4.798	24.9	19.0	2.0	42(37)28			
	FHI.MC 8.1225.12-Mine-2017	8.42	118,086	116.443	-9.062	3.635	3.378	3.598	23.4	18.4	11.0	12:17:28		D	0
	FHEMIC 6-880% 15-Aug 2017	6.33	112,742	413.386	-0.047	3.542	5.501	3.597	22.7	16.6	1.1	12122-00			10
	F85.8 4.8755 17-May-2917		105.000	108.001	4.245	2.481	3.481	1.396	18.3	18.2	14	12.17.28			
	FREAK \$3779, 12-Jun-2017	6.11	111.793	113.385	-0.046	3.541	3.481	3.597	26.4	18.3	1.1	12-17-28			
	FRIAA 5.000% 11.Map-3017	8.00	108.311	105.847	4.878	3.308	3.458	3.348	25.5	16.5	14	1217128	D		
	pat par a many, of Aver man		-			****	* ***		-			where the	- 171	-	-

Fig. 1.7 Accessing the Rich/Cheap Analysis functionality

Emerging Markets	Configuration	N Bro	1	_														
North American Rates	Rich/Cheap Report	_		_	_	-	_	_	_	_	_	_	_	_	_	_		
European Rates				Science Cont	ne Codin				a la sel	121.12	38 -0	6.04		8.2 84	80 83		1.1	28
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FX Cash	Lookback Period 30 Ser M Cherry		10.	-		14	ld To Mai	~	treat	9	F.Soire		5-8 Te 1	Dia 14		Ask. 💓	Auk	
	Non Mountment +		-				A		-	Dist.	And a	ENg+	Md-	-		Single Series	Long	United 1
Credit	Fist.MC 5.00076 18-Apr-2017	8.82	105,498	106.832	-4.217	3.497	3.447	5.688	18.5	3.3	1.0	1.1	8.8	11	13:20:55	1	D	
Commodities	FILE 4.739% 18-Dec 2018	5.85	108.255	108.255	-9.238	3.392	3.992	3.893	18.2	10		8.1	7.5	1.1	18:20:55	0	D	
	FHLRC 3.750% 17-884-2019	2.57	98.348	98,726	4.000	3.967	3.917	3.680	38.6	1.0	8.8		8.4	8.7	12:20:55			
	FMMA A&72% 15-Dec-2018	5.84	108.854	109.308	-	3.412	3.352	1.688	17.8	2.4		44	2.4	1.1	11/20155			
	FMMA 5.000% 12-Feb-2012	5.84	108,455	105.847	-0.248	3,472	3.412	3.688	36.6	1.1	- 14		.6.8	4.4	12129-35	D		Ð
	191.8C 5.117% 17 Nov 2017	6.42	118.000	138.437	-0.008	3.627	3.577	5.688	25.8	1.1	2.6	.8.1		1.1	12:26:55			D
	FILMC 5.800% 16-Fyb-2017	5,85	105.538	105,923	-0.040	3.462	3.402	3.887	18.8	1.1	1.0	84	5.1	1.1	11/20/55	•		
	FRMA 5.250% 15-Sep-2018	3.54	311.305	111.481	0.004	3.383	3.303	1.383	38.8	-6.8	1.0	4.7	4.8	-4.3	12:20.14	0		
	FMMA 5.00015 15-Mar-2018	5.32	105.963	138.313	-0.038	3.393	3.123	1.563	13.8	54	1.0	8.2	5.8	5.8	12(26)14			
	FILM: 4,377% 12-Nov-2018	6.66	107.500	107.041	-	1.854	3,756	1.100	12.4	1.0					122121	1	10	173

Fig. 1.8 A Rich/Cheap Report



Fig. 1.9 Saving a Rich/Cheap report

To manage your reports:

Navigate to the Configuration tab

Dependent upon the Product/Geography/Issuer shown, you will see a listing of the associated Tickers. Delete any issuers, as appropriate Add any additional Tickers using the Product/Geography/Issuer drop down menus

Press Generate Report (see Figure 1.10)

Alternatively, to run a previously saved report, select the name from the Load Report section.



Fig. 1.10 Managing your Rich/Cheap reports from the Configuration tab

Calendar

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

To access the events:

- Set the Calendar tab within the North American Rates asset class
- 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
- The commentary icon [Image: Provide the second structure
 with further information (see Figure 1.11)

The number displayed corresponds to how many comments are listed for that event

The full comment window can be launched by selecting these events

- The data is colour coded as follows:

Prior – previously published data DB Forecast Actual



Fig. 1.11 Reviewing an event in more detail in the Calendar

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
- Each asset class drills down into security appropriate categories (tree structure drill down expands to the right)

The Selector illustrates your chosen categories at the top of the window (see Figure 1.12) $\,$

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 1.13)
- Press Plot Basket

Figure 1.14 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

For example, if you wish to find the US 5 year Benchmark bond, type USD 5y bmk in the Series field and the system will find the associated instruments (see Figure 1.15)

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

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Fig. 1.13 Configuring the chart settings



Fig. 1.14 Viewing the resulting chart

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Fig. 1.15 Performing a search for instruments in the Series field

Tools

The Tools page contains the following functionality:

Callable Agency Pricer

 Evaluate US agency callable bonds using the same model that our trading desks utilise. Real-time data from both our swaps and volatility desks are used in the calculations

Add the bonds (by $\mbox{Cusip})$ either individually or you can enter multiple bonds

Bond Lists can be saved within the tool for future usage

Adjust the Price and Spread and the tool will then Calculate the data for you (see Figure 1.16)

Click on Bullet Comp to see comparable bullet securities, by duration, to see the yield pickup

Market Monitor

 Create a concise view of various markets by collapsing whole segments of market data into a space-saving monitor

Default pages have been created for the Latam, EMEA, Asia and Global Credit markets, however, you can in addition, create your own pages

The functionality also enables you to create pages with an unlimited number of instruments which are placed into 'panels'

To store instruments to the Market Monitor;

Right click on an instrument from the Market Data dashboard (see Figure 1.17)

Choose the Add to Market Monitor option

- Determine which page you wish to add the instrument to, alternatively select Create a New Page and provide the page name
- Either elect to Create a New Panel or select the existing panel (see Figure 1.18)
- Press Add to save the changes

To view the contents of your Market Monitor Pages, select Market Monitor from the Tools tab and choose your required page (see Figure 1.19)

Market Monitor Pages can be edited or you can import from a list of default pages/panels. Panels can be dragged and dropped to different locations within a page. Simply select Save Layout to store your changes.



Fig. 1.16 Callable Agency Pricer



Fig. 1.17 Selecting the Add to Market Monitor link from the right-click menu in the Market Data dashboard

nstrument	FNMA 5.000% 15-Apr-	2015
nstrument Type	USAgency	_
dd To Page	Global Credit	~
dd To Panel	Create New Panel	*
dd New Panel	US Agencies	
ecurities:	ENMA 4.750% 12-Mar-	
	2010	
	FNMA 4.375% 21-Jun-	-
	2010-C	-
	FNMA 3.270% 30-Jun-	-
	2010-C	
	FNMA 4.750% 02-Aug-	
	2010-C	
	FNMA 3.250% 12-Aug-	n
	2010	-
	FNMA 4.250% 15-Aug-	E
	2010	
	FNMA 4.375% 13-Sep-	-
	2010	
	FNMA 2.875% 12-Oct-	
	2010	

Fig. 1.18 Selecting the Page and Panel to add the instruments to

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Equities FX Cash FX Vol	COL	-	Sec. of Banks		Cited of	Conversion Paternal	Deta		termit Narra		Corporations			until berta	
n voi redit immodities	MIS EX Industria EXX Adv25, EXX Color Adv Color Adv Color Adv Color Adv Color Adv	100 242 154 10 10 10	10000	1 2 5 2 2 5 5 5 5 5 5 5 5 5 5 5 5 5 5 5		Investigation	Vider Int A Vider Vider Vider Vider Vider Vider	2 1 2 2 2 2 2		 	Reserve Reserve 15 Harrison Propulsion 15 Cale Conta Caleford Research 17 Caresa & 2111 Party Produces 19		111111		
	PRES 4.75% 17-44+-019 PRES 4.75% 17-44+-019	101 AUT	1 1 1	8.821	4444										

Fig. 1.19 The Market Monitor Page

Tools Continued

Curve Analyzer

- Facilitates the evaluation of term structures across the globe
 - Select an instrument from the Market Data pages using the right mouse $\ensuremath{\mathsf{click}}$
 - The Curve Analyzer will default to the curve of that instrument
 - Add more curves to the chart and adjust the plot configuration, as required $% \label{eq:constraint}$
 - Select the icon to store your settings, which can be loaded at a later date or you can select the Add to MyCharts function (see Figure 1.20)

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 1.21)
 - 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 1.22)
 - 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 1.23)
 - Select Generate Chart

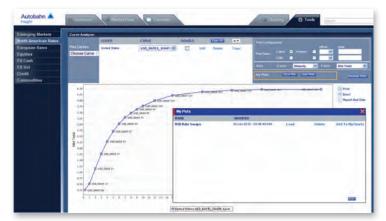


Fig. 1.20 Loading previously stored Curve Plots



Fig. 1.21 Accessing the Build function

Function	Moving Standard Deviation 💙	
TimeSeries	BRAREP20 Libor Spd 💌	
Deviation Period	20 (days)	
Show Function Description		

Fig. 1.22 Entering the Function Builder criteria

	INSTRUMENT NAME OR FUNCTION Remove All Rows		Clear		TER CHART			
Save As	Load / Delete						1 Year	~
D	BRAREP11	spreadToLibor 🛩	V L V	0	00	Remove Copy		
1	BRAREP20	spreadToLibor 😪	V L V	0	00	Remove Copy		
2	mvStDev(t1,20)	Build	M L M	0	00	Remove Copy		
Add Function	Reival Chart	Generate Char	e and a second				Close	

Fig. 1.23 Function details

Tools Continued

Trade Monitor

 An ideal tool for relative value investors who need to monitor hundreds of relationships. Define the Long and Short positions and establish entry and unwind targets. The trades closest to your targets can be sorted to the top of the monitor

Select Trade Monitor from the Tools menu

Click the Edit Instruments link

Choose the Long and Short details from the drop down menu in the Add a New Trade window (see Figure 1.24)

Select Add

In the Existing Trade window, you can then Revise the Entry and Unwind Targets and select the Target Type before saving the details

The Trade Monitor will now be updated (see Figure 1.25)

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 (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 a 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 1.27)

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

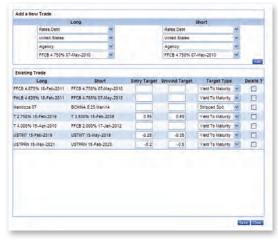


Fig. 1.24 Entering the Trade details

Emerging Markets North American Rates	💩 Trade Mondor Tel Nacionary * Right dos ni en restrument (r scores analytic														
European Rates	Long Annet				Short Asset										
Equities FX Cash FX Vol Credit	insistent-	SA Pros	Pitte		Instrument-	NA Price				Current Diff		Sineeed Target		B S	
	FFCB 4.875% 18-Feb-2011	- 4	104.736	.45	FFICE 4.750% 67-may-2015		\$81,392	.82	Wald To Mat.						8
Commodities	798.8 4.825% 18 Feb 2011		104.501	.42	FFC8.4.750% 67 They 2008		101.392	102	Void Le Plat						NNN
	Hendura 87				BOHINA 8.25 Harr 14	*	115-27	224.42	Shrip Spread						8
	1 3.250% 15-Feb-2009		43:48	1.50	1 3.580% \$5-riel-2039		82-305	4.30	Yaeld To Mail	-1.0	1.0		-1.0		12
	1 4.800% 15 Apr-3810		100-203	.49	FFER 3-000% 17-3an-2011		\$91,797	1.08	Yould be that	14.4					8
	05718/ 15-Fab-2018		28.292	5.88	INTERVIEW IN PROPERTY AND		64,558	5.64	Tield To Halt	si.	-4	1.6.1	3		12
	USTPER 13-Play-2021		#2.505	4.72	UNTERN 15-948-2021		35.871	6.60	Yald To Not	13					.2

Fig. 1.25 The Trade Monitor

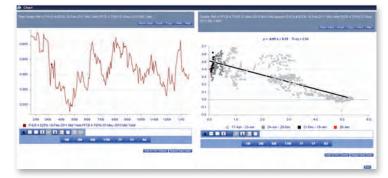


Fig. 1.26 Open Graphs



Fig. 1.27 E-Mail Settings



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