

Time Series

Description

The **Time Series** report retrieves historical key figures and curve data for the portfolio and calculates statistical measures for the data.

Settings

It is possible to specify the following settings in Time Series

From: Defines the beginning of the time series.

To: Defines the end of the time series.

Enable Statistics Grids: When enabled, a grid showing various statistical measures for each series will be included in the report.

Edit Time Series settings

Click the button Edit Time Series settings.

Input series, chart settings and key figure selection

Enable all

<input checked="" type="checkbox"/>	DE 0.5 15Aug27 Instrument 1	- Spread vs.	None Instrument 2	1 Chart	Left Axis	Axis interval	1 Scale	Yield DE 0.5 15Aug27
<input checked="" type="checkbox"/>	NDA 3 01Oct47 (2) Instrument 1	- Spread vs.	None Instrument 2	1 Chart	Left Axis	Axis interval	1 Scale	Yield NDA 3 01Oct47 (2)
<input checked="" type="checkbox"/>	DKKSWAP Instrument 1	- Spread vs.	None Instrument 2	1 Chart	Left Axis	Axis interval	1 Scale	Forward DKKSWAP Tenor DKKSWAP 1

These settings allow the user to define which instruments be include, how the charts will look and which key figure / tenor to look at.

Instrument 1: Select which instrument to look at using the drop-down.

Instrument 2: To create a series that combines multiple instruments, select an instrument in the second Instrument field.

Spread vs.: Use the drop-down to specify whether to add, subtract, multiply or divide the two series.

Chart: Defines which chart the series will be included in. If all series have Chart equal to 1, then they will be shown in the same chart. If DKKGOV has Chart equal to 2 and the rest are set to 1, then the DKKGOV series will be shown in a separate chart.

Axis: Defines whether the series should be interpreted from the left or right Y-axis on the chart.

Advanced series: To create series that include more than two instruments, first create the underlying series. When the underlying series are added (first and second series in the below screenshot), add a new custom series (it must be a new custom series) and add the spread series in Instrument 1 and Instrument 2.

Input series, chart settings and key figure selection

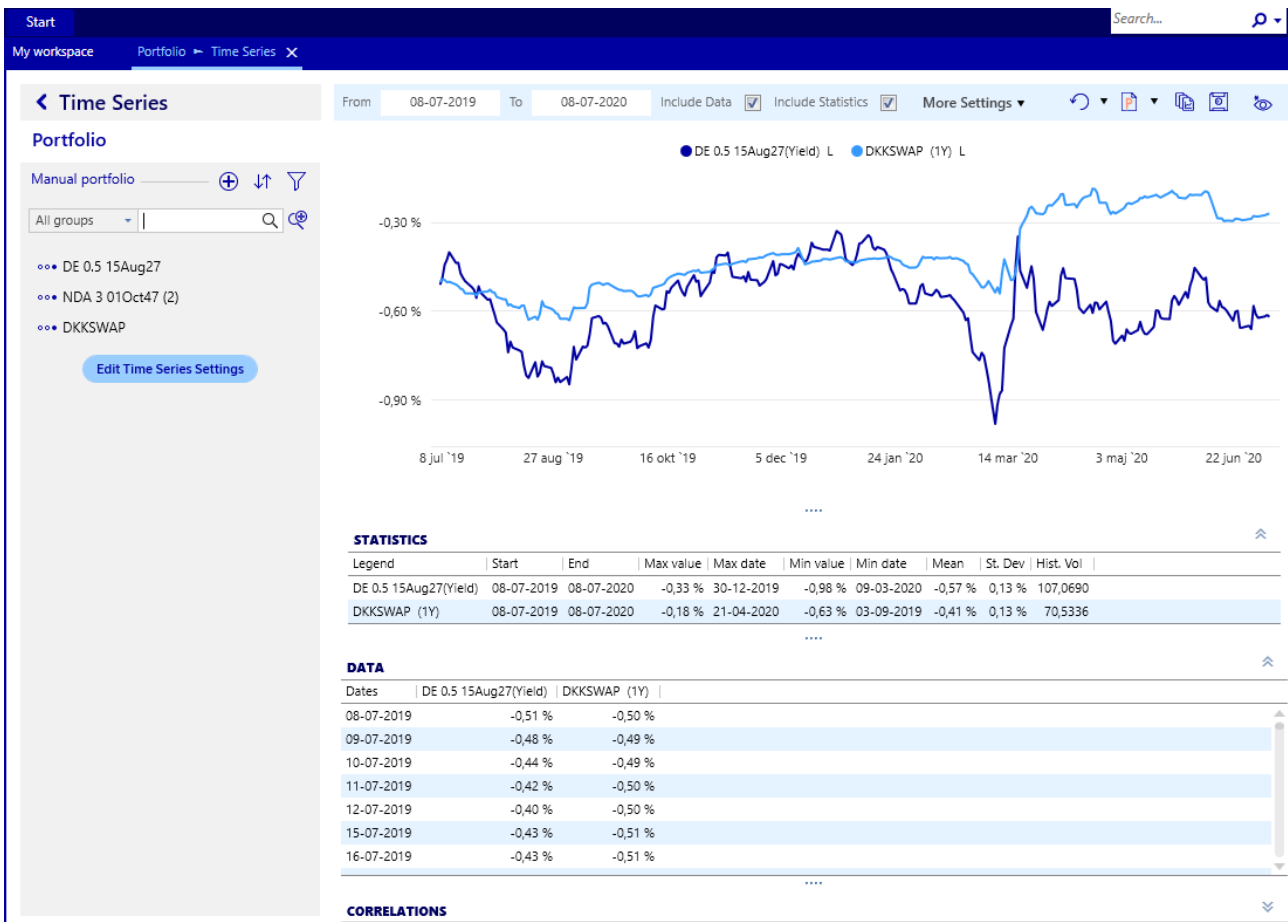
Enable all

<input checked="" type="checkbox"/>	DE 0.5 15Aug27	-	DE 0 15Aug50	Instrument 1	Spread vs.	Instrument 2	1	Left	1	Forward DE 0 15Aug50	Yield	Acc int	1
<input checked="" type="checkbox"/>	NDA 3 01Oct47 (2)	-	NDA 2 01Oct37 (2)	Instrument 1	Spread vs.	Instrument 2	1	Left	1	Yield	Asw		
<input checked="" type="checkbox"/>	(DE 0.5 15Aug27 - DE 0 15Aug50)	-	(NDA 3 01Oct47 (2) - NDA 2 01Oct37 (2))	Instrument 1	Spread vs.	Instrument 2	1	Left	1	Yield	Yield	Yield	Yield

Report elements

The Time Series report elements are described below.

Example:



The table below the chart shows various statistical measures for the, including the lowest point in the data series (Min value) and for which date (Min date), the highest point, mean, standard deviation and historical volatility.

Historical volatility is defined as the standard deviation of daily percentage change in the data series. The standard deviation is then annualized and scaled by 100.

Curves

Curves have additional settings compared to other instrument types.

Input series, chart settings and key figure selection

Disable all

<input checked="" type="checkbox"/>	DKKSWAP	-	None	1	Left	1	Forward DKKSWAP	1
<input checked="" type="checkbox"/>	Instrument 1	Spread vs.	Instrument 2	Chart	Axis	Axis interval	Tenor DKKSWAP	Scale

X

[+ Add Custom Series](#)

Instrument details of input series

<input checked="" type="checkbox"/>	DKKSWAP	Curve	DKKSWAP	Spot	Bootstrap	30360	Discrete
<input checked="" type="checkbox"/>	Name	Product	Yield Curve	Spot/Forward	Model	Time Convention	IR Convention

Spot / Forward: Defines how the curve should be interpreted.

Spot: Curve is expressed as zero coupon yields from time 0 to time x.

Forward spot: Moves the spot curve forward in time, assuming the spot curve will be realized. The length of the forward movement is determined by Forward field, e.g. 0.5 moves the curve forward 6 months.

Implied Forward: Converts the spot curve into forward rates. For Forward equal to 0.5, the curve will reflect the 6 month forward rate over time.

Forward: Used for Forward Spot and Implied Forward, see above.

Tenor: Defines which point on the curve to retrieve. Tenor equal to 1 retrieves the 1 year point on the curve.