

Derived Data Series Used by Horizon - 23rd February 2009

	Derived series									Term Structures								Functions								Yield curve-ys	
	Blended	Blended - no futures	Zero Coupon	Zero Coupon - no futures	Forwards - zero & swap	Forwards - no futures	Decreasing Maturity	Fx Forwards	Discount Factors	Blended	Blends - no futures	Zero Coupon	Zero's - no futures	Forward zero	Forward zeros - no future	Forward swap	Forward swap - no future	Bond	Discount factors	Correlation	Compounding	Maths	Shift	Spreads	Statistics		Volatility
Argentina																				X	X	X	X	X	X	X	~
Australia	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	30
Austria																					X	X	X	X	X	X	~
Barbados																											~
Belgium																					X	X	X	X	X	X	~
Brazil	X		X		X		X	X	X	X		X		X		X				X	X	X	X	X	X	X	5
Bulgaria																											~
Canada/2	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	30
Canada	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	30
Chile																					X	X	X	X	X	X	~
China	X		X		X			X	X	X		X		X		X				X	X	X	X	X	X	X	10
Colombia																					X	X	X	X	X	X	~
Croatia																					X	X	X	X	X	X	~
Cyprus																											~
Czech Rep	X		X		X		X	X	X	X		X		X		X				X	X	X	X	X	X	X	20
Denmark	X		X		X		X	X	X	X		X		X		X		X		X	X	X	X	X	X	X	30
Egypt																					X	X	X	X	X	X	~
Euro	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	60
Finland																					X	X	X	X	X	X	~
France											X		X		X					X	X	X	X	X	X	X	10
Germany	X		X		X		X	X	X	X		X		X		X		X		X	X	X	X	X	X	X	15
Greece																					X	X	X	X	X	X	~
Holland																					X	X	X	X	X	X	~
Hong Kong	X		X		X		X	X	X	X		X		X		X				X	X	X	X	X	X	X	15
Hungary	X		X		X		X	X	X	X		X		X		X				X	X	X	X	X	X	X	30
Iceland																											10
India	X		X		X		X	X	X	X		X		X		X				X	X	X	X	X	X	X	10
Indonesia	X		X		X		X	X	X	X		X		X		X				X	X	X	X	X	X	X	10
Ireland																					X	X	X	X	X	X	~
Israel	X		X		X		X	X	X	X		X		X		X				X	X	X	X	X	X	X	10
Italy																					X	X	X	X	X	X	~
Jamaica																											~
Japan/2	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	30
Japan	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	40
Jordan																					X	X	X	X	X	X	~
Korea (S)	X		X		X		X	X	X	X		X		X		X				X	X	X	X	X	X	X	20
Malaya	X		X		X		X	X	X	X		X		X		X				X	X	X	X	X	X	X	10
Mexico	X		X		X		X	X	X	X		X		X		X				X	X	X	X	X	X	X	10
Morocco																					X	X	X	X	X	X	~
New Zealand	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	15
Norway	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	30
Pakistan																					X	X	X	X	X	X	~
Peru																					X	X	X	X	X	X	~
Phillippines	X		X		X		X	X	X	X		X		X		X				X	X	X	X	X	X	X	10
Poland	X		X		X		X	X	X	X		X		X		X				X	X	X	X	X	X	X	30
Portugal																					X	X	X	X	X	X	~
Roumania																					X	X	X	X	X	X	~
Russia	X		X		X		X	X	X	X		X		X		X		X		X	X	X	X	X	X	X	10
Saudi Arabia	X		X		X		X	X	X	X		X		X		X				X	X	X	X	X	X	X	10
Singapore	X		X		X		X	X	X	X		X		X		X				X	X	X	X	X	X	X	30
Slovakia																					X	X	X	X	X	X	~
Slovenia	X		X		X		X	X	X	X		X		X		X				X	X	X	X	X	X	X	30
South Africa	X		X		X		X	X	X	X		X		X		X				X							30
Spain																					X	X	X	X	X	X	~
Sri Lanka																					X	X	X	X	X	X	~
Sweden	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	30
Switzerland	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	30
Taiwan	X		X		X		X	X	X	X		X		X		X				X	X	X	X	X	X	X	15
Thailand	X		X		X		X	X	X	X		X		X		X				X	X	X	X	X	X	X	20
Turkey	X		X		X		X	X	X	X		X		X		X				X	X	X	X	X	X	X	15
UAE																											~
UK	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	50
Ukraine																					X	X	X	X	X	X	~
USA/2	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	60
USA	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	40
Venezuela																					X	X	X	X	X	X	~
Vietnam																					X	X	X	X	X	X	~
Commodities																					X	X	X	X	X	X	~