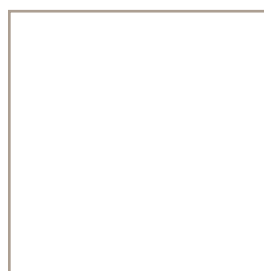


SPECIALIST  
CONVERTIBLES DATA  
MONIS DATA SERVICE



# MONIS DATA SERVICE

As providers of integrated solutions and services to more than 400 institutions specializing in convertibles, Monis realizes that data on the convertibles markets is often inaccurate and infrequent. Data subscribers need to identify reliable sources, clean the data, and format and import it into the necessary systems. Convertibles traders and arbitrageurs can now solve this problem by relying on Monis' expert data service.

Monis provides the following integrated data services:

- Historical time series data
- New issues data for primary market coverage
- Integrated convertibles data for secondary market coverage

## NEW ISSUES SERVICE

### Innovative Service for Primary Markets

**Monis Data Service** now pre-formats and delivers new issues data - from initial price talk through issuance - for use in Monis solutions:

- **Monis Analyzer**, the leading front office system for convertibles
- **Monis XL**, the spreadsheet-based pricing, analysis and management system

### Timely Intra-day Service

Indicative and final terms are made available for download from the Monis website as soon as they begin appearing in the market. Users are sent email alerts with a summary of the issue and links to the new issues download page. Issues can also be downloaded directly into the products using the Monis Data Service interface.

### Instant Modeling and Verification

Monis provides an independent verification of terms on new deals and also allows users to save time and effort in modeling more complex or new structures.

### Major Issues Covered

All US issues and most larger European and Asian issues are covered by the new issues service. Monis clients are instantly informed of their availability - and any later updates - via email alerts.



"Through continuous contact with market participants, Monis Data Service ensures customers have the latest, high quality data on convertible bonds and other equity-linked securities in a format that can be easily used."



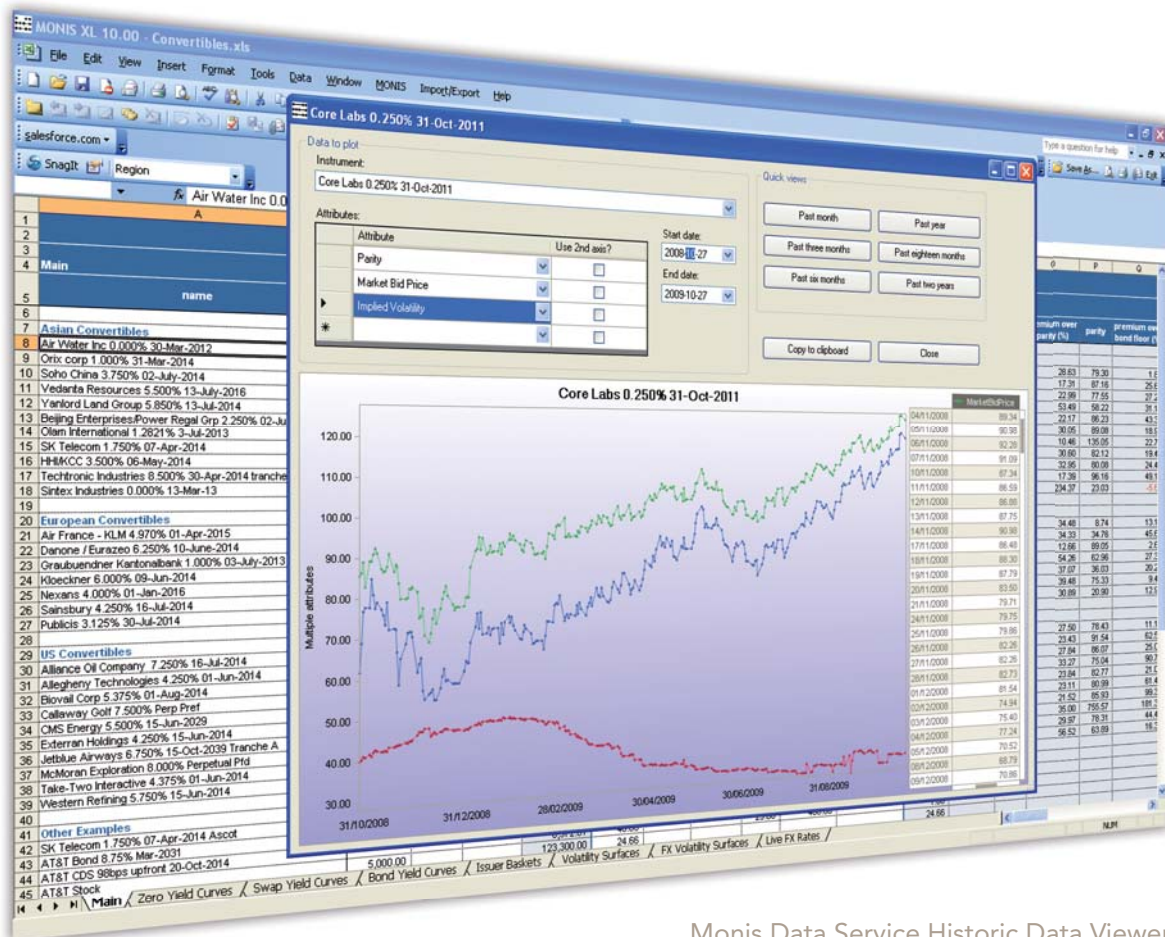


## HISTORICAL TIME SERIES DATA

### Several Years of Prices and Calculated Outputs

In addition to our daily service, Monis maintains data on the convertibles market dating back to January 2004. Our calculated

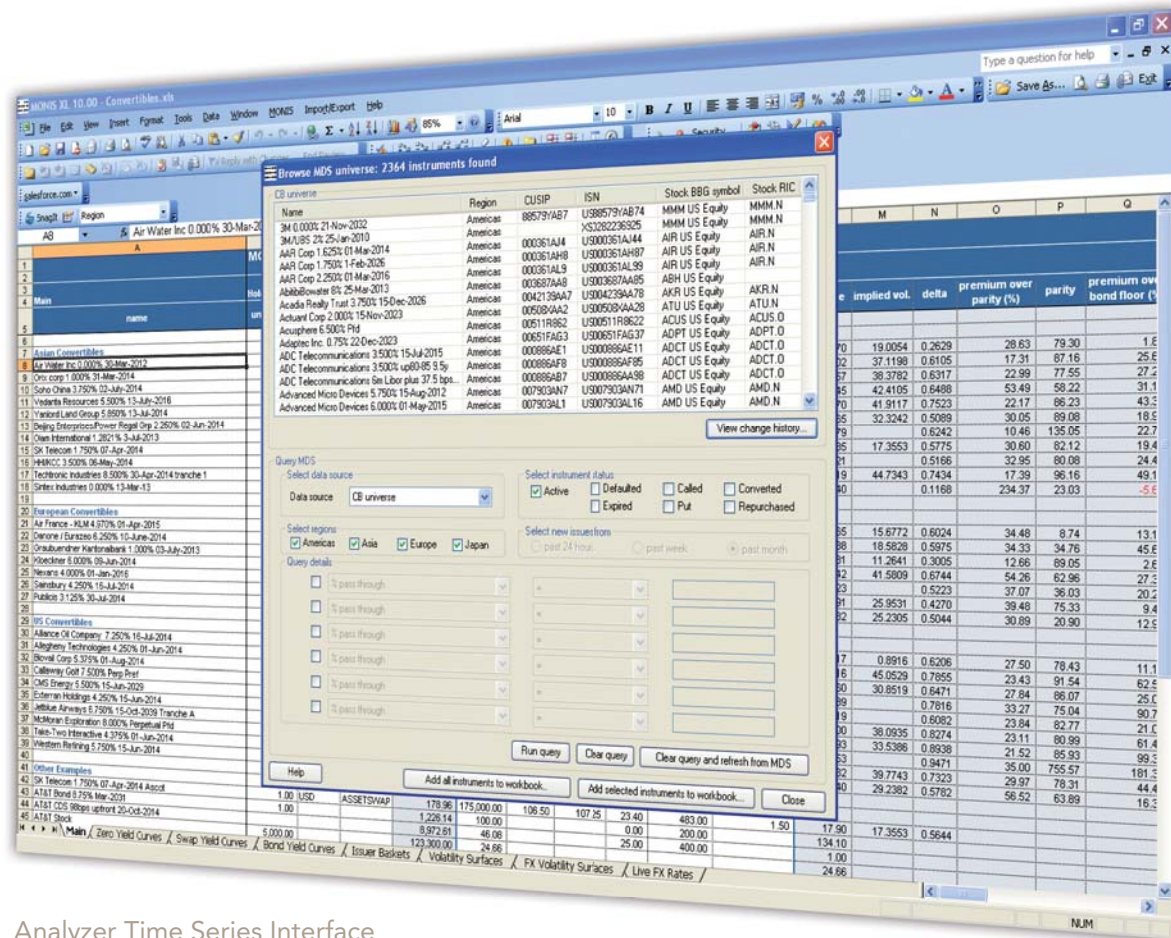
data covers the complete range of Monis model outputs, which include theoretical values and Greeks. We offer one-off downloads of the entire history and instant access to the results via the Monis products.



Monis Data Service Historic Data Viewer

Monis Analyzer also contains a Time Series Module which will allow users to generate reports, graphs and statistical analyses for

numerous scenarios on both actual and derived time series data.



Analyzer Time Series Interface

## CONVERTIBLES DATA SERVICE

### Data Gathering

- New issues data provided by Monis client base and market participants
- Terms & conditions and market data provided by selected external data providers

### Data Processing

- Monis data experts clean externally supplied data and use Monis Analytics to process data

### Data Delivery

- New issues email alerts and data provided intra-day to subscribers via HTTP and web services
- Terms & conditions provided via HTTP, FTP and web services

### Data Application

- Monis applications and third party applications



## THE MONIS FAMILY OF PRODUCTS

### Monis Analyzer

A specialist front and middle-office system for analysis, trading, portfolio management and risk management of equity-linked securities (including convertibles and asset swaps), as well as all the instruments needed to hedge them (e.g. equity, options, credit default swaps, IR swaps, straight debt, bond futures). Superior performance for multiple users is achieved through a distributed calculation of static security information and positions while retaining a highly customizable user interface, real-time data feeds and market-leading analytics.

### Monis XL & LIB

Monis XL is a spreadsheet-based convertibles analysis and management system, which deploys Convertibles LIB, a similar analytics library to Analyzer in an Excel environment. Apart from the quality of its analytics, XL's distinguishing feature is its user-friendly interface, which goes beyond traditional calculator-style templates and superimposes on top of Excel the most highly developed interface in the add-in market. Monis XL's uniquely ergonomic design makes work easier, faster and more intuitive - while still retaining all the power and flexibility of Excel.

### Monis Equity Options XL

This spreadsheet-based system includes option types like Bermudan, Asian, Barrier, Path-dependent, Compound, Spread, Quanto and Ladder. It allows you to calibrate to the volatility surface and use term structures of yield curves, volatilities and dividends. In addition, it uses analytical and numerical solutions, as well as fast Monte Carlo simulation models (single and multiple assets). Outputs include full Greeks, implied volatility, break-even, leverage factor, probability of hitting barriers and forward prices.

### Monis Generalised Monte Carlo XL

For those wanting even more power in path-dependent options, we have developed a fast Monte Carlo engine with an easily customizable payoff language that enables you to price and hedge virtually any type of option; for example, basket options with 100+ assets, corridors, fluffy barriers, range accruals and quanto cliquets.

### Monis Interest Rates XL

For pricing, hedging, modeling and risk managing Interest Rate/Fixed Income derivative instruments and portfolios including Caps, Floors, FRAs, Swaps and Swaptions, as well as a whole range of interest rate exotics including Bermudan and Barrier Swaptions, Average Rate and Ratchet Caps, Diff Swaps and more. This sophisticated program offers Black, Hull White/Extended Vasicek and Heath Jarrow Morton pricing models. It also provides a complete calibration module to allow you to derive your volatility data from a universe of caps, swaptions and futures options.

### Monis FX Options XL

Monis FX Options XL is a powerful collection of routines running within the familiar Excel front end. This enables you to evaluate a wide range of FX option types, including Standard, Bermudan, Asian, Barrier, Lookback, Ladder, Compound, Spread and many others.

#### Try the program!

Why not try the program and see for yourself. We supply a 14 day complimentary package ready to install, along with comprehensive documentation and support.

Contact us at [monis.sales@sungard.com](mailto:monis.sales@sungard.com) or at the contact details which follow.

[www.sungard.com/monis/learnmore](http://www.sungard.com/monis/learnmore)

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