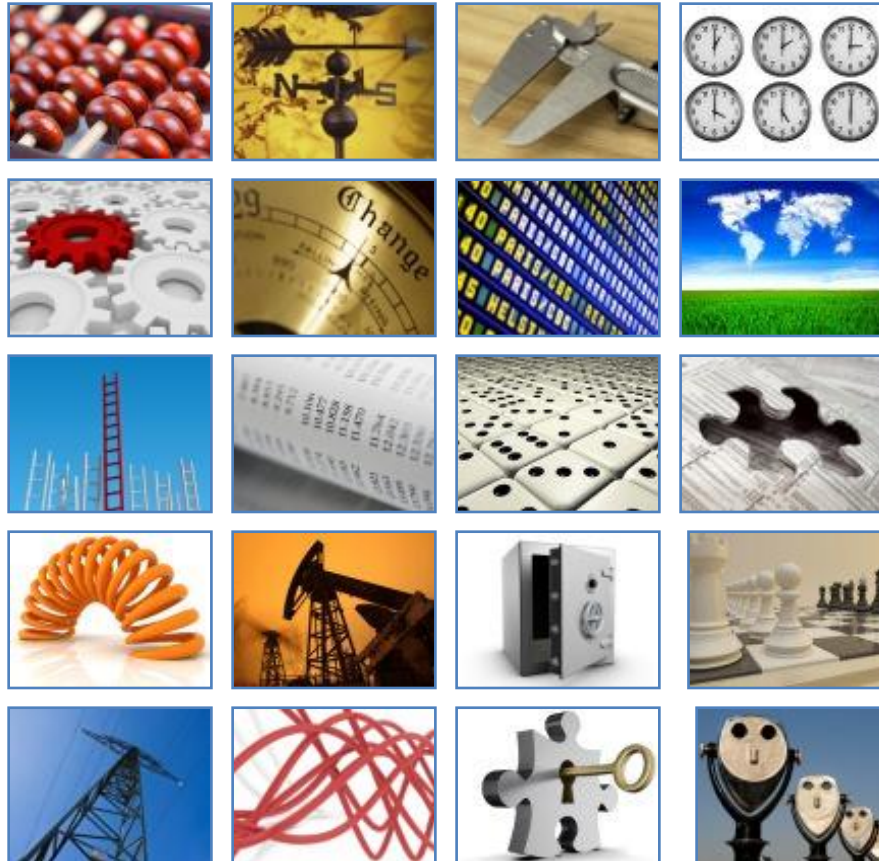




# Speedwell Weather Derivatives





## **About Speedwell**

### **What We Do:**

**We provide weather derivative software: SWS, the Speedwell Weather System**

**We provide historical weather data and feeds for 1000's of sites around the world including market settlement data for both OTC and CME contracts**

**We provide probabilistic 15-day, monthly and seasonal weather forecasts**

**We offer consulting and risk placement services.**

**We install weather stations to improve the quality of data used in weather derivative transactions**

### **Who We Are:**

**Established in the weather market since 1999 with Offices in the United States and the United Kingdom**

**We have clients in insurance, banking and energy sectors in Europe, N / S America, Africa, Asia and Australia.**

**SWD is regulated by the UK Financial Services Authority**

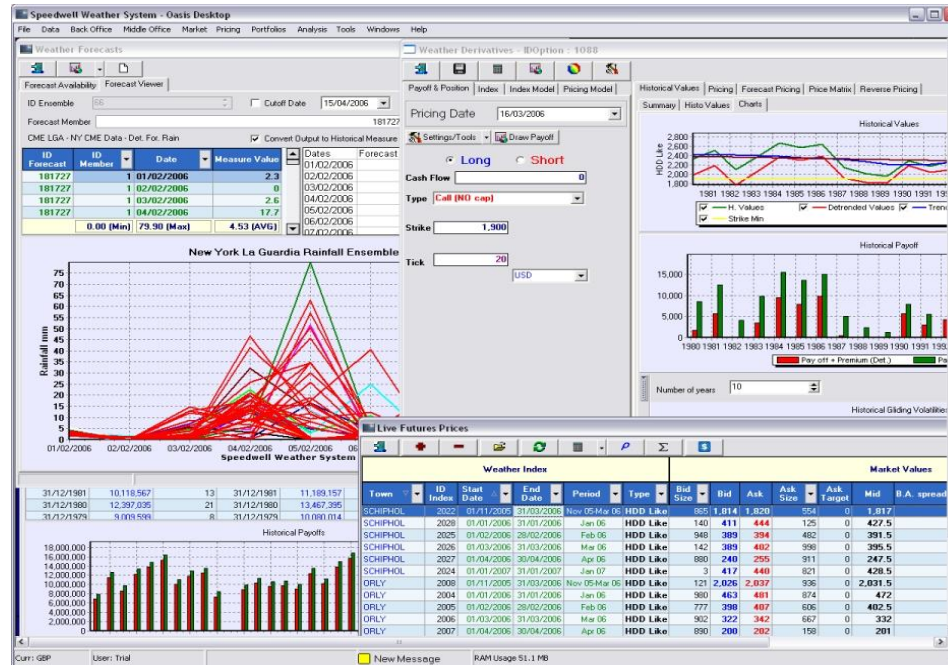


# SWS Speedwell Weather System

## Weather Derivative pricing and portfolio management

Weather  
Derivative  
Pricing

Weather  
derivative  
portfolio  
management



Back office trade  
flow management

Automatic  
weather data and  
forecast  
importation

SWS is the product of over eight years of continuous development

SWS is available as an internally installed application or can be hosted by us and delivered over the web.

SWSConnect is also available..this is a web delivered cut-down version of SWS



# Weather Data and Feeds

We provide:

- official (raw and cleaned ) weather data for over 60,000 sites around the world
- daily, hourly and sub hourly feeds for many weather variables
- RECALIBRATED data sets which are adjusted for discontinuities such as site moves, instrument changes etc. Includes full and transparent documentation
- Speedwell SUPERPACK...a group-wide subscription to our entire archive for a single fee
- probabilistic 15 day, monthly and seasonal downscaled forecasts using both European and US forecast models – delivered in formats to suit client needs

## Speedwell Cleaned Data

Cleaned data is data that has been processed to fill missing values and correct erroneous observations. The end result is a data set that is ready to be use for analysis. Data is cleaned in near real-time to provide a reliable daily feed of high quality data.

Speedwell's proprietary cleaning methodologies combine automated processes to flag possible errors with manual inspection and correction by experienced data analysts. All Speedwell software used for this process maintains a complete audit trail of all work carried out, which can be made available to our clients.

Missing or suspect data undergo extensive testing and manual review before any filling or correction is applied .

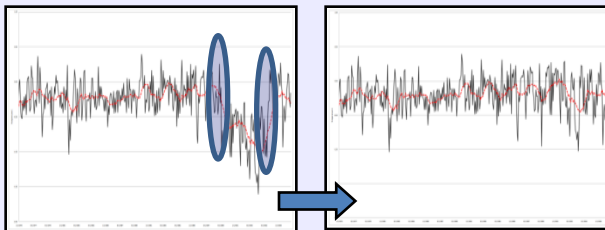
The result is **reliable data with no missing points or gross errors in near real-time**

## Speedwell Recalibrated Data Sets

Speedwell Recalibrated Data Sets re-base historical data to current site location, conditions and instrumentation by adjusting for historical temperature discontinuities. This is critical to having a complete understanding of the behavior of a weather reference site. Recalibration does not involve detrending of the data series.

Historical Recalibration includes

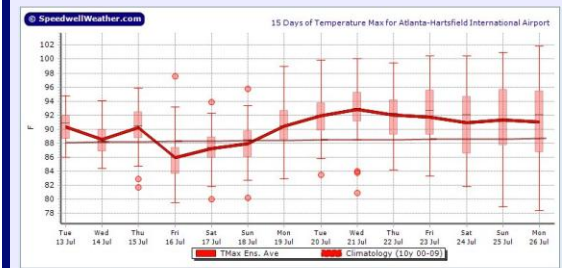
- Cleaned time series
- Recalibrated time series
- Supporting documentation



## Speedwell Forecasts

We provide downscaled 15-day, monthly and seasonal forecasts based on the ECMWF model

- These are probabilistic forecasts
- The forecasts can be integrated automatically in SWS for weather derivative pricing
- We provide a forecast change report summarising the impact of forecasts and the latest forecast change on the CME weather derivative contracts
- Verification published





## Weather Station Installation

**A parallel weather installation can improve the quality of data used in weather derivative transactions (and increase confidence)**



Speedwell Weather Station: Armerillo, Chile



## Contact Us

Regarding world-wide weather data and forecast matters please see [www.SpeedwellWeather.com](http://www.SpeedwellWeather.com) or contact:

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