

Speedwell Calculation Services

SCS is a Web-Delivered Service for the Valuation and Reporting of Index-Based Weather Risk Contracts

SCS is a Post-Trade service providing the necessary information to manage a weather contract and understand how its value changes on a day-by-day basis. SCS integrates the latest weather observations and numerical weather forecasts to automatically generate end-of-day valuations and risk metrics.

- **Valuation:** Mark-to-Market (MTM) and Mark-to-Model valuations for complex weather transactions. Our derivative valuation is performed to the highest industry standards
- **Risk Reporting:** Multiple risk measures are available through SCS. Standard risk measures as such as VaR, option greeks and maximum loss are calculated each day

End of Day Risk Reports

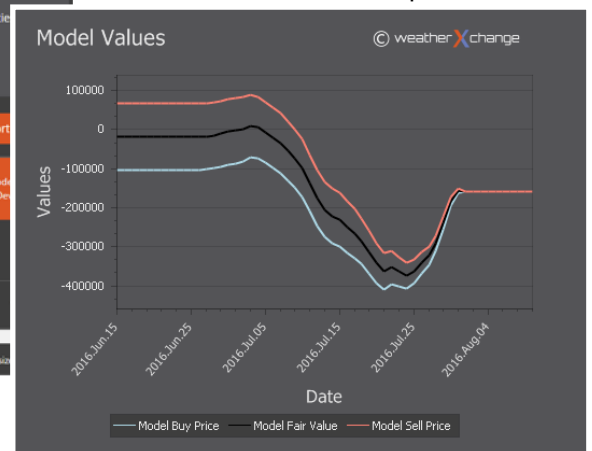
End of Day Risk Reports are calculated between 2pm and 4pm UK local time and provide independent mark to model values, value at risk measures and sensitivities

Reporting Date: 14/07/2016 Refresh

Executed Contract Name	Buy?	Counterparty	Model Fair Value	Model Buy Price	Model Sell Price	Expiry VaR 97.5%	Expiry VaR 99%	Expiry VaR 99.9%	Model Index Average	Model StDev
Miami TMax Jul-Aug-16	False		165	126	204	-350	-350	-350	2.16	
long Miami	True		500	500	500	300	300	300	30.10	

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View Historical Valuations: Graphical Format



View Risk Metrics for multiple contracts

Historical Values Summary Export To Excel

Calculation Date	Model Fair Value	Model Index Average	Model Index StDev	Partial Index With Forecast	Partial Index Date With Forecast	Model Buy Price	Model Sell Price	Delta	Gamma	Vega
2016-Jun-30	149	514.89	3.34	494.50	2016-Jun-29	142	156	10.00	0.00	0.00
2016-Jun-29	161	516.84	6.74	476.00	2016-Jun-28	148	174	161.02	0.00	0.28
2016-Jun-28	159	516.92	9.65	455.50	2016-Jun-27	141	178	159.42	0.91	1.23
2016-Jun-27	157	516.45	12.39	434.50	2016-Jun-26	135	180	157.23	0.03	2.05

View Historical Valuations: Tabular Format

Entry Point for SCS on WX Platform

SCS is delivered via the weatherXchange® Platform. With only a few clicks, a user can create a detailed valuation and risk report for middle and back-offices. The calculations can be viewed numerically and graphically on the platform, or exported to a data file and integrated into your current enterprise software.

Calculation Services for Risk Reporting

- Request End of Day Valuations
- List of Active Valuations
- End of Day Risk Report
- Portfolios

Speedwell Calculation Services Ltd and weatherXchange Ltd are wholly owned subsidiaries of the Speedwell Associates group which has been providing services to the weather risk management industry since 1999

The weatherXchange® Platform helps new and existing hedgers access weather risk protection by providing free pre-trade structuring tools, free automated price comparison and chargeable post trade services including Settlement Services and Speedwell Calculation Services. weatherXchange Ltd is authorised and regulated by the Financial Conduct Authority