



Speedwell Weather System

The Open Weather Derivative Pricing and Risk Management System

SWS Version 10.0 What's New?

SWS Version 10.0 will be released in July 2014

This document previews its new features and enhancements

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.New Scripting Engine

In the previous versions of SWS, the scripting engine used to specify index formula and payoff script was based on Microsoft® VBScript™. This engine was very fast but was limited by the 32 bits architecture. In SWS v10 this engine has been replaced by IronPython. The advantages are:

- ◆ Support for both 32 and 64 bit operating systems. Extremely large or complex deal and Portfolio can be calculated with SWS 64 bits
- ◆ The index script is now “aware” of the Measure Date and additional functions have been added.
- ◆ The new scripting engine removes the needs of having to enter many weight or daily strike series meaning it becomes much easier to enter more complex deals including multi month transactions with different strikes.

Example of newly supported formulas:

Index Definition	Formula
Critical Day Temp > 15	IIF(GreaterThan(WR1,15),1,0)
In June Critical Day Temp > 15 In July Critical Day Temp > 20	IIF(AND(IsEqual(MeasDate.Month,6),GreaterThan(WR1,15)),1,0) +IIF(AND(IsEqual(MeasDate.Month,7),GreaterThan(WR1,20)),1,0)
Compound Index Critical Day Temp < 0 OR Rain > 5mm	IIF(OR(LessThan(WR1,0),GreaterThan(WR2,5)),1,0)

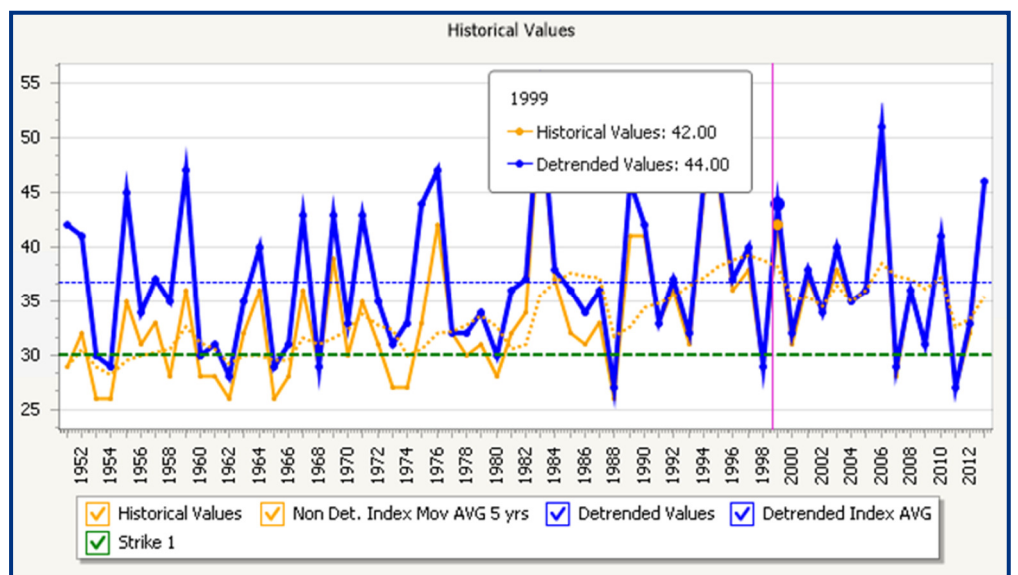
Note that this is a breaking change and some formulae may therefore have to be re-entered.

SWS v10 is available in both 32 bits and 64 bits version

SWS v10 is now 100% a .NET application. Both 32 and 64 bits modes can be used. Extremely large or complex deals and portfolios can now be calculated with the 64 bits SWS. These may previously have been limited by the available addressable memory in a 32-bit architecture.

All Charts controls have been replaced

We have significantly improved all the chart controls in SWS with cross hair features to make it easier to read values directly on the chart.





Reinforced Security

The user's identity is now linked to the user's windows domain account which removes the need to manage passwords.

Troubleshooting improvement

Log files now contain a great deal more information in Vs 10. This will help us to support the application and will enable us to troubleshoot most issues a lot more quickly.

Auditing

The user's action audit has been improved to facilitate research on specific events.

Drag a column header here to group by that column

ID	Program	User	Action	Changes	Changes To	Other									
Audit Mac...	Name	Ver...	Name NT ...	Name	Date Time	Action ...	Value Be...	Value After	Form	F...	Table	Parameters	Info		
23...	SPEE...	SWSDa...	10...	Trial	SAL...	EDIT	30/Jun/20...	Success...	.panelCo...	.panelCon...	FormUserEdit	5...	DataIm...	SWS Id=24	Changed user password
22...	SPEE...	SWSDa...	10...	Trial	SAL...	EDIT	30/Jun/20...		.panelCo...	.panelCon...	FormUserEdit	5...	DataIm...	SWS Id=24	Unblocked user account
22...	SPEE...	SWSDa...	10...	Trial	SAL...	EDIT	30/Jun/20...	Success...	.panelCo...	.panelCon...	FormUserEdit	9...	DataIm...	SWS Id=24	Changed user password
22...	SPEE...	SWSDa...	10...	Trial	SAL...	CR...	30/Jun/20...	Created...	.panelCo...	.panelCon...	FormUserEdit	b...	DataIm...	SWS ID=24	Created new user : DevExpress...
23...	SPEE...	SWSOasi...	10...	Mo...	SAL...	CR...	30/Jun/20...	Save De...		.splitCont...	FormPricingMain	3...	Pricing	IDOption=2133 ...	Previous Derivative Info:
23...	SPEE...	SWSOasi...	10...	Mo...	SAL...	CR...	30/Jun/20...	Save De...		.splitCont...	FormPricingMain	9...	Pricing	IDOption=2132 ...	Previous Derivative Info:

Release Date

SWS 10.0 Beta will be available in July 2014.

Acknowledgements:

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