Speedwell Weather System

The Open Weather Derivative Pricing and Risk Management System

SWS Version 9.0
What's New?

SWS Version 9.0 Beta will be released in February 2014

This document previews its new features and enhancements

Environmental Finance 2013
Annual Market Rankings
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Best Global Weather Risk Management Advisory / Data Service Winner for the 6th consecutive year

EnergyRisk
Software Rankings 2013
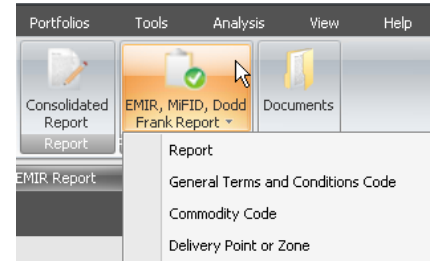#1 Weather Data Management

Speedwell Weather

.Net Engine

In the previous two versions of SWS, the user interface was significantly enhanced by moving to .Net. In Version 9, the core engine code has now been rewritten in .Net. By removing the 32 bit COM API, SWS is faster, more robust and has built the foundations for future development.

EMIR, MiFID, Dodd Frank Reporting

SWS has been enriched with regulatory reporting facilities. Modifications have been made to the counterparties, trade booking and trade life cycle management screens. Many new forms have been created to provide the additional information needed for those reports.
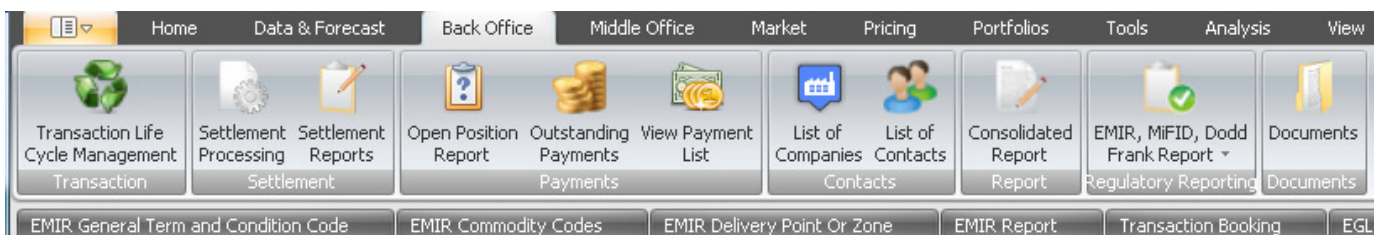

Extended Trade booking features to satisfy regulatory reporting

User Interface improvements

An MS Office-like ribbon has replaced the menu in the SWS Desktop. Skins, Tabs and Screen management have been improved. Charts can be further customized and the user's specific settings are remembered.

Improved Risk Calculations

The Enterprise Portfolio Logic is now better integrated within SWS. Users can specify the portfolio risk model and view the historical report more conveniently. Support for CAT has been added to the mark to market summary report spread sheet.

Document Management

We have introduced a new document management feature that lets you attach documents to transaction such as invoices and confirmations and to weather derivatives such as initial deal details.

Improved Back Pricing

The back pricing logic has been greatly improved for the situation where there is missing data but a forecast is available. In this case, the new engine will infill the data with the best available forecast.

32 / 64 bit and the COM API

The SWS 9.0 .Net API is written for 32 and 64 bit mode compatibility. However, one last 32-bit dependency remains: a dll which is used for the index and payoff formulas. For this reason SWS remains a 32 bit application for now. In a later release, this last dll will be replaced by IronPython which will provide two great benefits: full 64 bit mode and support for even more flexible user formulas!

Although the COM API is no longer supported, it is shipped with SWS 9.0. to allow transition of legacy code.

Please contact us to discuss your specific needs and dependencies on the API to see how to best migrate your code.

Release Date

SWS 9.0 Beta will be available in February 2014.

Contacts

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Regarding weather risk software and consultancy services:

Please see www.SpeedwellWeather.com

or contact:
Stephen Doherty (Europe)   **Stephen.Doherty@SpeedwellWeather.com**
David Whitehead (USA)   **David.Whitehead@SpeedwellWeather.com**

Telephone:
Europe: **+44 (0) 1582 465 569**
USA: **+ 1 (0) 843 737-4843**
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Regarding world-wide weather data and weather forecasts:

Please see www.SpeedwellWeather.com

or contact:
Phil Hayes (Europe)   **Phil.Hayes@SpeedwellWeather.com**
David Whitehead (USA)   **David.Whitehead@SpeedwellWeather.com**

Telephone:
Europe: **+44 (0) 1582 465 569**
USA: **+ 1 (0) 843 737-4843**
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Office Addresses:

Europe: *Mardall House,*   *USA:*   *418 King St*
                9-11 Vaughan Rd,   *Floor 2,*
                Harpenden,   *Charleston,*
                Herts, AL5 4HU, UK   *SC 29403, USA*

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