

Australian Data Services





CME Settlement Data

Heating Degree Day (HDD) and Cooling Degree Day (CDD) contracts on both Monthly and Seasonal futures and options for three locations:

- Brisbane, WMO #94578
- Melbourne , WMO #94868
- Sydney, WMO #94765

Speedwell Weather is the official settlement index provider for these contracts.

^{*} Weather observations sourced from the Australian Bureau of Meteorology



	Temperature (cleaned)	Precipitation (cleaned)	Wind Speed (raw data)	Hourly Temperature (raw data)	Hourly Precipitation (raw data)
Historical Data	,	, ,	,		,
One Station	5250	5250	\$180	5360	\$380
CME Package	8766				
Bulk Package	\$1,000	\$1,000	\$1,800		
Recalibrated Data					
One station	\$3,000 / ye				
CME Package	\$8,000 / yr				
Bulk Package					
Ongoing Feeds					
One station	\$300 / ye	\$300 / ye			
CME Package	8798 / pr				
Bulk Package	\$3,000 / 91	\$3,900 / ye			

^{*} Bulk Package = 51 stations (see page #3)

^{*} Additional variables, packages, and stations available by request

Australian Data Services

Speedwell Weather

Observation Attribute Information

Daily maximum temperature (day = $_{\rm d}$) = the highest temperature observed over a 24-hour period from $0900_{\rm d}$ to $0859_{\rm d+1}$ LST Daily minimum temperature (day = $_{\rm d}$) = the lowest temperature observed over a 24-hour period from $0900_{\rm d-1}$ to $0859_{\rm d}$ LST Daily precipitation (day = $_{\rm d}$) = the total liquid equivalent observed over a 24-hour period from $0900_{\rm d-1}$ to $0859_{\rm d}$ LST

Delivery Schedule

Delivery options include: FTP (push / pull), Speedwell web site, and e-mail

- Cleaned data (previous day) to be delivered daily by start of business Sydney (delivered overnight)
- CME settlement data provided by 6:30 am Chicago Local Time (exchange business days)
- Bureau of Meteorology quality controlled data available after 90-days

Formatting

Speedwell has the ability to provide data in a number of different formats as well as provide data per user specifications. Most reasonable requests can be accommodated without the need for additional fees.

Typical format (example): WMO, SWS ID, City, Station Name, Type, QC, Latitude, Longitude, Elevation, Date, Daily Tmax, ...

Speedwell Cleaned Data

Cleaned data is data that has been processed to fill missing values and correct erroneous observations. The end result is a dataset that is ready to be use for analysis.

Speedwell's proprietary cleaning methodologies use a mixture of automated processing to flag possible errors followed by manual inspection. In relation to the cleaning of daily data*, tests that are performed include:

- How does the obs. compare against climatology?
- How does the obs. compare against consecutive obs.?
- Is the obs. meteorologically possible?
- How do the daily obs compare with hourly data
 - How does the obs. compare against the forecast?

Comparison of the observation against observations from surrounding stations. Observations are compared against the median of a bas-

ket of proxies

Observations that are missing or declared suspect undergo further testing and manual review. In the event that a value needs to be filled or corrected a series of estimation techniques are employed including:



- median and local regression using de-seasonalized data
- · daily estimates based upon hourly observations
- reconstructed data from other data types (eg Synoptic),
- ECMWF forecasted values.
- direct communication with the NWS,...
- · Archived local media sources

* Speedwell also has proprietary cleaning methods for hourly data and real-time cleaning that are not discussed here.

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 a complete understanding of the behavior of a weather reference site. Recalibration does <u>not</u> involve detrending

Historical Recalibration

- · Cleaned time series
- Recalibrated time series
- Supporting documentation (station overview, proxy stations, statistical results, metadata, discontinuities, valuation impact)



On-going Recalibration

- Monthly station updates alerting to developing behavior or notified (eg via NWS) changes
- Client access to web-based real-time monitoring tool allowing analysis of current performance or resent discontinuities.

About Speedwell Weather Derivatives, SWD

Founded in 1999, SWD provides software, weather data, forecasts and consultancy to the energy and weather derivative markets. SWD is the provider of the Speedwell Weather System (SWS), the pre-eminent weather derivative pricing and risk management software.

Speedwell Weather Derivatives supplies historical and real-time weather data feeds for thousands of weather reference sites across the globe. SWD has direct data supply agreements with a wide range of national meteorological services and provides a single-point of contact for the provision of official weather data to the energy, agriculture and weather derivative markets.

Regulated by the UK Financial Services Authority, SWD helps companies looking to hedge against weather risk by quantifying such exposure, structuring an appropriate hedge and placing the risk within the weather market.

With offices in the United Kingdom and the USA, Speedwell Weather Derivatives have clients in insurance, banking and energy sectors in Europe, North America, Africa and the Asia Pacific region.

Australian Data Services





VVIVIO	Station Name	Begin Date	End Date
94675	Adelaide (Kent Town)	Jan-57	present
94802	Albany Airport	Apr-65	present
95896	Albury Airport AWS	May-93	present
94326	Alice Springs Airport	Jan-50	present
94854	Avalon Airport	Apr-95	present
94643	Balgair	Apr-83	present
94852	Ballarat Aerodrome	Jan-57	present
94765	Bankstown Airport AWS	Jul-68	present
94729	Bathurst Airport AWS	Jul-90	present
94749	Bellambi AWS	Apr-97	present
94855	Bendigo Airport	Nov-91	present
94578	Brisbane Aero	Apr-94	present
94604	Bunbury	Nov-95	present
94387	Bundaberg Aero	Jul-90	present
94287	Cairns Aero	Jan-50	present
94926	Canberra Airport	Jan-50	present
94791	Coffs Harbour Mo	Aug-51	present
94120	Darwin Airport	Jan-50	present
95719	Dubbo Airport AWS	Jan-93	present
94403	Geraldton Airport	Jan-50	present
94381	Gladstone Airport	Oct-93	present
94970	Hobart (Ellerslie Road)	Jan-50	present
94637	Kalgoorlie-Boulder Airport	Jan-50	present
94968	Launceston Airport Comparison	Jan-50	present
94572	Lismore Airport AWS	Mar-02	present
94367	Mackay M.O	Sep-59	present

WMO	Station Name	Begin Date	End Date
94605	Mandurah	Oct-01	present
94569	Maroochydore Aero	Jul-94	present
94567	Maryborough	Jan-57	present
95608	Medina Research Centre	Apr-83	present
94866	Melbourne Airport	Jul-70	present
94868	Melbourne Regional Office	Jan-50	present
94821	Mount Gambier Aero	Jan-50	present
94582	Murwillumbah (Bray Park)	Oct-72	present
95770	Norah Head AWS	Feb-95	present
94750	Nowra Ran Air Station AWS	Nov-00	present
95726	Orange Airport AWS	Apr-96	present
94610	Perth Airport	Jan-50	present
94786	Port Macquarie Airport AWS	Jul-95	present
95753	Richmond Raaf	Oct-93	present
94374	Rockhampton Aero	Jan-50	present
94875	Shepparton Airport	Jul-96	present
94768	Sydney (Observatory Hill)	Jan-50	present
94767	Sydney Airport Amo	Jan-50	present
95762	Tamworth Airport AWS	Feb-92	present
95551	Toowoomba Airport	Jul-96	present
94294	Townsville Aero	Jan-50	present
94910	Wagga Wagga Amo	Jan-50	present
94837	Warrnambool Airport Ndb	Oct-98	present
94776	Williamtown Raaf	Aug-50	present

Speedwell Weather

WMO Station Name



Contacts

Regarding world-wide weather data and forecast matters please see www.SpeedwellWeather.com or contact:

Phil Hayes (UK) <u>phil.hayes@SpeedwellWeather.com</u>
David Whitehead (USA) <u>david.whitehead@SpeedwellWeather.com</u>

Telephone:

UK office: +44 (0) 1582 465 551 US office: +1 (0) 703 535 8800

Regarding software and consultancy services please see www.SpeedwellWeather.com or contact:

Stephen Doherty (UK) <u>stephen.doherty@SpeedwellWeather.com</u>
Dr Michael Moreno (UK) <u>michael.moreno@SpeedwellWeather.com</u>
David Whitehead (USA) <u>david.whitehead@SpeedwellWeather.com</u>

Telephone:

UK office: +44 (0) 1582 465 569 US office: +1 (0) 703 535 8800

Address UK: Mardall House, Vaughan Rd, Harpenden, Herts, AL5 4HU

Address USA: 101 N Columbus Street, Second Floor, Alexandria VA 22314 USA

Speedwell Weather