

Changes to Argus Crude Effective today (27 August 2010)

We have discovered a data code for Argus North Sea Dated 10-21 day strip code PA0004229, has been incorrectly set up. The code was given “week” timing to represent the contract as the CFD week. This caused the forward timing to display incorrectly in conflict with its 10-21 day forward name. This code is now a prompt timing and the forward period will be zero.

This code represents a 10-21 day forward spread value. This change in database timing type from week to prompt does not alter the methodology of this code.

The following code in the DLC data module (DCRDEEU folder) has changed:-

PA-code	Time stamp	Price type	Continuous forward	Description	Differential basis	Start date	End date	Unit	Category
PA0004229	6	8	0	North Sea Dated CFD 10-21day strip	BFO	01-May-2006	07-Jun-2007	USD/bl	->Crude->North Sea
PA0004229	6	8	0	North Sea Dated CFD 10-21day strip	21-day North Sea	01-May-2006		USD/bl	->Crude->North Sea
PA0004229	6	3	0	North Sea Dated CFD 10-21day strip	BFO	01-May-2006	07-Jun-2007	USD/bl	->Crude->North Sea
PA0004229	6	3	0	North Sea Dated CFD 10-21day strip	21-day North Sea	01-May-2006		USD/bl	->Crude->North Sea

Clients can request a full history file via the datahelp@argusmedia.com address, any questions should be sent to crude@argusmedia.com.