

Changes to Argus Forward curves effective 25 April 2014

Argus is planning to assign new PRODUCT_ID to existing Nymex based heat rate series as well as Nymex Henry Hub settlement series. The change is necessary to reflect permissioning changes in the Forward Curve FTP and API feeds. At the moment all heat rate curves have the following product_ids

PRODUCT_ID	DESCRIPTION
4	Power Heat Rate - On Peak
5	Power Heat Rate - Off Peak
6	Power Heat Rate - RTC
40	Power Heat Rate - 2x16
41	Power Heat Rate - 7x8

meaning that it is impossible to distinguish Nymex-based heat rates (FC_NATGAS_LOCATION_REF_ID = 114 “CME Henry Hub Nat Gas Futures”) from non-Nymex heat rates by product_id.

Effective 14-Apr-2014 all Nymex-based heat rate series will have their own product_Id. Non-Nymex series will carry on with existing product_ids as per the following:

PRODUCT_ID	DESCRIPTION
4	Power Heat Rate - On Peak
5	Power Heat Rate - Off Peak
6	Power Heat Rate - RTC
40	Power Heat Rate - 2x16
41	Power Heat Rate - 7x8
53	Nymex power heat rate - on peak
54	Nymex power heat rate - off peak
55	Nymex power heat rate - RTC
57	Nymex power heat rate - 2x16
58	Nymex power heat rate - 7x8

Similar change will be applied to Nymex Henry hub settlement series. Currently, Nymex Henry Hub settlement series is a part of the Natural gas fixed prices curve with MarketId = 114:

PRODUCT_ID	DESCRIPTION
12	Fixed Price Nat Gas - Financial

Effective 14-Apr-2014 the settlement series will have its own product_id :

PRODUCT_ID	DESCRIPTION
56	Nymex settlement

The following changes will apply to the end-user entitlements:

Heat rate series with updated product_ids will stay in the “Argus North American Electricity Forward Heat Rate Curves” module where they currently exist (FTP location: \FWDEHR* HeatRateForwards.csv) and they also will be added to “Argus North American Electricity Forward Curves“ module (FTP location: \FWDE*PowerForwards.csv)

Nymex settlement with updated product_id will stay in the “Argus North American Natural Gas Forward Curves “ module (FTP location: \FWDNG*NatGasForwards.csv) and also will be added to “Argus North American Electricity Forward Curves“ module (FTP location: \FWDE*PowerForwards.csv)

Historical data for the affected series will be converted to use new product_ids and will be available upon request.