

Changes to Argus Forward Curves effective 5 March 2021

Argus is adding the following option strike price levels to Argus Forward Curves metadata. This change applies to implied volatility curves csv files published on <ftp.argusmedia.com>.

FC_OPTION_STRIKEPRICE_ID	DESCRIPTION
59	Call - ATM - 50pc
60	Call - ATM - 40pc
61	Call - ATM - 30pc
62	Call - ATM - 20pc
63	Call - ATM - 10pc
64	Call - ATM - 5pc
65	Call - ATM + 0pc
66	Call - ATM + 5pc
67	Call - ATM + 10pc
68	Call - ATM + 25pc
69	Call - ATM + 50pc
70	Call - ATM + 150pc
71	Call - ATM + 400pc
72	Put - ATM - 50pc
73	Put - ATM - 40pc
74	Put - ATM - 30pc
75	Put - ATM - 20pc
76	Put - ATM - 10pc
77	Put - ATM - 5pc
78	Put - ATM + 0pc
79	Put - ATM + 5pc
80	Put - ATM + 10pc
81	Put - ATM + 25pc
82	Put - ATM + 50pc
83	Put - ATM + 150pc
84	Put - ATM + 400pc

Latest metadata is available via the FCDOC folder of <ftp.argusmedia.com>