

EOD Margin price source

Instrument	Price method	Price source
Bond forwards	Yield curve, built from benchmark bonds	Reuters
Bond options	Theoretical price based on Implied volatility	Banks/Broker quotes
FRA's	Yield curve, built from benchmark bonds	Reuters
IRS	Yield curve, built from benchmark bonds	Reuters
RIBA	Yield curve, built from benchmark bonds	Reuters
REPO	Yield curve, built from benchmark bonds	Reuters
Index futures	Last paid within spread	Stock Exchange
Index options	Theoretical price based on Volatility Surface (built from market prices)	Stock Exchange
Equity futures	Theoretical price based on implied rate from last paid	Stock Exchange
Equity options	Theoretical price based on Volatility Surface or 3 ATM average implied vol.	Stock Exchange
Collateral	Bid price	Reuters