

Date	Symbol	Option Type	Strike Price	Long Position	Underlying Closing Price	Probable Deliverable Quantity	Probable Deliverable Value	Margin Rate (VAR + ELM) in Capital Market	Probable Delivery Margins	% of Delivery Margins to be levied	Applicable Delivery Margins
Expiry - 4	XYZ	Call	45	100	50	100	4500	12.50%	562.50	20%	112.50
	XYZ	Call	55	100	50	0	0	12.50%	0	20%	0
	XYZ	Put	45	100	50	0	0	12.50%	0	20%	0
	XYZ	Put	55	100	50	100	5500	12.50%	687.50	20%	137.50
Expiry - 3	XYZ	Call	45	100	53	100	4500	12.50%	562.50	40%	225.00
	XYZ	Call	55	100	53	0	0	12.50%	0	40%	0
	XYZ	Put	45	100	53	0	0	12.50%	0	40%	0
	XYZ	Put	55	100	53	100	5500	12.50%	687.50	40%	275.00
Expiry - 2	XYZ	Call	45	100	56	100	4500	12.50%	562.50	60%	337.50
	XYZ	Call	55	100	56	100	5500	12.50%	687.50	60%	412.50
	XYZ	Put	45	100	56	0	0	12.50%	0	60%	0
	XYZ	Put	55	100	56	0	0	12.50%	0	60%	0
Expiry - 1	XYZ	Call	45	100	58	100	4500	12.50%	562.50	80%	450.00
	XYZ	Call	55	100	58	100	5500	12.50%	687.50	80%	550.00
	XYZ	Put	45	100	58	0	0	12.50%	0	80%	0
	XYZ	Put	55	100	58	0	0	12.50%	0	80%	0