

Valid Basket Codes for Risk Based Haircuts and Customer Portfolio Margin

Basket Code	Index / ETF Symbol	Description	Class Group	Product Group	Basket Minimum %	Basket Offset %	Capital-ization Minimum %	SPECIAL NOTATIONS		
								Options not traded on primary index / ETF symbol	Index futures on primary index symbol	Exchange Traded Fund(s) based on primary index symbol
		* Position not part of a basket								
1HDGE	HDGE	AdvisorShares Active Bear ETF	HDGE	999	5	95	95			
1AML	AML	Alerian MLP Index	AML	999	5	95	95			
10065	XAL	AMEX Airline Index basket	65	65	5	95	95			
10042	EUR	AMEX Eurotop 100 Index basket	42	42	5	95	50			
10089	CYC	AMEX Morgan Stanley Cyclical Index basket	89	89	5	95	95			
10095	XNG	AMEX Natural Gas Index	95	15	5	95	95			
1MBB	MBB	Barclays MBS Bond Fund	MBB	999	5	95	95			
1BXUB	BXUB	Barclays SPX Long B ETN	BXUB	999	5	95	50	X		
1BXUC	BXUC	Barclays SPX Long C ETN	BXUC	999	5	95	50	X		
1BXDB	BXDB	Barclays SPX Short B ETN	BXDB	999	5	95	50	X		
1BXDC	BXDC	Barclays SPX Short C ETN	BXDC	999	5	95	50	X		
1BBHH	BBHYL	Biotech HOLDERS	BBHH	999	5	95	95			
1ADR	ADR	BLDRS Developed Markets 100 ADR Index Fund	ADR	999	5	95	50	X		
1ADRE	ADRE	BLDRS Emerging Markets 50 ADR Index Fund	ADRE	999	5	95	50			
1ADRU	ADRU	BLDRS Europe 100 ADR Index Fund	ADRU	999	5	95	50	X		
1YINN	YINN	BNY Mellon China Select ADR Index	YINN	999	7.5	95	95			YANG
10082	CYX	CBOE China Index basket	82	81	7.5	95	50	X		
10063	ECM	CBOE Dow Jones e-Commerce Index basket	63	117	5	95	95	X		
10134	MUT	CBOE Dow Jones High-Yield Index basket	134	134	5	95	95	X		
10071	DTX	CBOE Dow Jones Transportation Index basket	71	85	5	95	95			
10086	MVR	CBOE Morgan Stanley Retail Index basket	86	84	5	95	95			
10045	SML	CBOE S&P Small Cap 600 Index basket	45	45	7.5	95	50		SMC, SMP	IJR, SBB, SAA, SDD
1MLPN	MLPN	Credit Suisse Cushing 30 MLP Index ETNs	MLPN	999	5	95	95			
1RUSS	RUSS	DAX Global Russia Index	RUSS	999	5	95	95			RUSL
10342	TYD	Direxion Daily 10-Year Treasury 3x Shares	342	142	5	95	95			TYO
10343	TMV	Direxion Daily 30-Year Treasury 3x Shares	343	143	5	95	95			TMF, TYBS
1BRIS	BRIS	Direxion Daily BRIC Bear 3x Shares	BRIS	999	7.5	95	95	X		
1BRIL	BRIL	Direxion Daily BRIC Bull 3x Shares	BRIL	999	7.5	95	95	X		
10112	ERX	Direxion Daily Energy 3x Shares	112	15	5	95	95			ERY
10098	FAS	Direxion Daily Financial 3x Shares	98	99	5	95	95			FAZ
1INDZ	INDZ	Direxion Daily India Bear 3x Shares	INDZ	999	7.5	95	95	X		
1INDL	INDL	Direxion Daily India Bull 3x Shares	INDL	999	7.5	95	95	X		
1LHB	LHB	Direxion Daily Latin America Bear 3x Shares	LHB	999	7.5	95	95			LBJ
1RETL	RETL	Direxion Daily Retail Bull 3x Shares	RETL	999	5	95	95	X		
1FEZ	FEZ	DJ Euro STOXX 50 ETF	FEZ	999	5	95	50			
10016	DJX	Dow Jones Industrials Index basket	16	9	5	95	50		DJ, DO, YM	DIA, DOG, DDM, DXD, SDOW, UDOW
1IYM	IYM	Dow Jones U.S. Basic Materials Index	IYM	999	5	95	95			UYM, SMN
1IYK	IYK	Dow Jones U.S. Consumer Goods Index	IYK	999	5	95	95			UGE, SZK
1IYC	IYC	Dow Jones U.S. Consumer Services Index	IYC	999	5	95	95			UCC, SCC
10096	IYG	Dow Jones U.S. Financial Services Index	96	99	5	95	95			
10101	IYF	Dow Jones U.S. Financials Index	101	99	5	95	95			UYG, SKF, SEF
1IYH	IYH	Dow Jones U.S. Health Care Index	IYH	999	5	95	95			RXL, RXD
1IYJ	IYJ	Dow Jones U.S. Industrials Index	IYJ	999	5	95	95			SIJ, UXI
10116	IYE	Dow Jones U.S. Oil & Gas Index	116	15	5	95	95			DDG, DIG, DUG,
10061	IYR	Dow Jones U.S. Real Estate Index	61	68	5	95	95		RE	URE, SRS
10501	IDU	Dow Jones U.S. Utilities Index	501	57	5	95	95			UPW, SDP
10128	IYW	Dow Jones US Technology Index	128	76	5	95	95			ROM, REW
10054	DUX	Dow Jones Utility Average	54	57	5	95	95			
1FXD	FXD	First Trust Consumer Discretionary AlphaDEX Fund	FXD	999	5	95	95			
1FXG	FXG	First Trust Consumer Staples AlphaDEX Fund	FXG	999	5	95	95	X		
1FGD	FGD	First Trust Dow Jones Global Select Dividend Index Fund	FGD	999	5	95	95	X		
1FDN	FDN	First Trust Dow Jones Internet Index Fund	FDN	999	5	95	95			
1FDM	FDM	First Trust Dow Jones Select MicroCap Index Fund	FDM	999	7.5	95	50			
1FXN	FXN	First Trust Energy AlphaDEX Fund	FXN	999	5	95	95	X		
1FXO	FXO	First Trust Financials AlphaDEX Fund	FXO	999	5	95	95			
1FFR	FFR	First Trust FTSE EPRA/NAREIT Global Real Estate Index Fund	FFR	999	5	95	95	X		
1FXH	FXH	First Trust Health Care AlphaDEX Fund	FXH	999	5	95	95	X		
1FXR	FXR	First Trust Industrials AlphaDEX Fund	FXR	999	5	95	95	X		
1FNI	FNI	First Trust ISE ChIndia Index Fund	FNI	999	5	95	50			
1SKYY	SKYY	First Trust ISE Cloud Computing Index Fund	SKYY	999	5	95	95			
1CU	CU	First Trust ISE Global Copper Index Fund	CU	999	5	95	95			
1PLTM	PLTM	First Trust ISE Global Platinum Index Fund	PLTM	999	5	95	95			
1FAN	FAN	First Trust ISE Global Wind Energy Fund	FAN	999	5	95	95			
1FEX	FEX	First Trust Large Cap Core AlphaDEX Fund	FEX	999	5	95	50	X		
1FTC	FTC	First Trust Large Cap Growth AlphaDEX Fund	FTC	999	5	95	50	X		
1FTA	FTA	First Trust Large Cap Value AlphaDEX Fund	FTA	999	5	95	50	X		
1FXZ	FXZ	First Trust Materials AlphaDEX Fund	FXZ	999	5	95	95			
1FNX	FNX	First Trust Mid Cap Core AlphaDEX Fund	FNX	999	7.5	95	50	X		
1FNK	FNK	First Trust Mid Cap Value AlphaDEX Fund	FNK	999	7.5	95	50	X		
1FDL	FDL	First Trust Morningstar Dividend Leaders Index Fund	FDL	999	5	95	50	X		
1QCLN	QCLN	First Trust NASDAQ Clean Edge Green Energy Index Fund	QCLN	999	5	95	95	X		
10021	QQEW	First Trust NASDAQ-100 Equal Weighted Index Fund	21	8	5	95	50			
1QTEC	QTEC	First Trust NASDAQ-100-Technology Sector Index Fund	QTEC	999	5	95	95			
1FRI	FRI	First Trust S&P REIT Index Fund	FRI	999	5	95	95			
1FYX	FYX	First Trust Small Cap Core AlphaDEX Fund	FYX	999	7.5	95	50	X		
1FDD	FDD	First Trust STOXX Select Dividend Income Fund	FDD	999	5	95	95	X		
1FXL	FXL	First Trust Technology AlphaDEX Fund	FXL	999	5	95	95	X		
1FPX	FPX	First Trust US IPO Index Fund	FPX	999	5	95	95	X		
1FXU	FXU	First Trust Utilities AlphaDEX Fund	FXU	999	5	95	95	X		
1FVL	FVL	First Trust Value Line 100 ETF	FVL	999	5	95	50	X		
1FVD	FVD	First Trust Value Line Dividend Index Fund	FVD	999	5	95	50	X		
1FVI	FVI	First Trust Value Line Equity Allocation Index Fund	FVI	999	5	95	50	X		
1FNA	IFNA	FTSE EPRA/NAREIT North America Index Fund	IFNA	999	5	95	95	X		
10080	FXI	FTSE/Xinhua China 25 Index ETFs	80	81	7.5	95	50		FXN	FXP, XPP
1CHIQ	CHIQ	Global X China Consumer ETF	CHIQ	999	5	95	95			
1CHIX	CHIX	Global X China Financials ETF	CHIX	999	5	95	95			
1CHII	CHII	Global X China Industrials ETF	CHII	999	5	95	95			
1CHIB	CHIB	Global X China Technology ETF	CHIB	999	5	95	95			
1SOIL	SOIL	Global X Fertilizers/Potash ETF	SOIL	999	5	95	95	X		

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1SIL	SIL	Global X Silver Miners ETF	SIL	999	5	95	95			
1SOCL	SOCL	Global X Social Media Index ETF	SOCL	999	5	95	95			
1URA	URA	Global X Uranium ETF	URA	999	5	95	95			
1EEB	EEB	Guggenheim BRIC ETF	EEB	999	5	95	95			
1BSCC	BSCC	Guggenheim BulletShares 2012 Corporate Bond ETF	BSCC	999	5	95	95	X		
1BSJC	BSJC	Guggenheim BulletShares 2012 High Yield Corporate Bond ETF	BSJC	999	5	95	95	X		
1BSCD	BSCD	Guggenheim BulletShares 2013 Corporate Bond ETF	BSCD	999	5	95	95	X		
1BSJD	BSJD	Guggenheim BulletShares 2013 High Yield Corporate Bond ETF	BSJD	999	5	95	95	X		
1BSCE	BSCE	Guggenheim BulletShares 2014 Corporate Bond ETF	BSCE	999	5	95	95	X		
1BSJE	BSJE	Guggenheim BulletShares 2014 High Yield Corporate Bond ETF	BSJE	999	5	95	95	X		
1BSCF	BSCF	Guggenheim BulletShares 2015 Corporate Bond ETF	BSCF	999	5	95	95	X		
1BSJF	BSJF	Guggenheim BulletShares 2015 High Yield Corporate Bond ETF	BSJF	999	5	95	95	X		
1BSCG	BSCG	Guggenheim BulletShares 2016 Corporate Bond ETF	BSCG	999	5	95	95	X		
1BSCH	BSCH	Guggenheim BulletShares 2017 Corporate Bond ETF	BSCH	999	5	95	95	X		
1ENY	ENY	Guggenheim Canadian Energy Income ETF	ENY	999	5	95	95	X		
1YAO	YAO	Guggenheim China All-Cap ETF	YAO	999	5	95	50			
1TAO	TAO	Guggenheim China Real Estate ETF	TAO	999	5	95	95			
1HAO	HAO	Guggenheim China Small Cap ETF	HAO	999	7.5	95	95			
1CQQQ	CQQQ	Guggenheim China Technology ETF	CQQQ	999	5	95	95			
1DEF	DEF	Guggenheim Defensive Equity ETF	DEF	999	5	95	95	X		
1GIY	GIY	Guggenheim Enhanced Core Bond ETF	GIY	999	5	95	95	X		
1EEN	EEN	Guggenheim EW Euro-Pacific LDRs ETF	EEN	999	5	95	95	X		
1FRN	FRN	Guggenheim Frontier Markets ETF	FRN	999	5	95	95	X		
1NFO	NFO	Guggenheim Insider Sentiment ETF	NFO	999	5	95	95	X		
1HGI	HGI	Guggenheim International Multi-Asset Income ETF	HGI	999	5	95	95	X		
1XGC	XGC	Guggenheim International Small-Cap LDRs ETF	XGC	999	7.5	95	50	X		
1CZA	CZA	Guggenheim Mid-Cap Core ETF	CZA	999	5	95	50	X		
1CVY	CVY	Guggenheim Multi-Asset Income ETF	CVY	999	5	95	50	X		
1OTR	OTR	Guggenheim Ocean Tomo Growth Index ETF	OTR	999	5	95	50	X		
1OTP	OTP	Guggenheim Ocean Tomo Patent ETF	OTP	999	5	95	95	X		
1LVL	LVL	Guggenheim S&P Global Dividend Opportunities Index ETF	LVL	999	5	95	95	X		
1CGW	CGW	Guggenheim S&P Global Water ETF	CGW	999	5	95	95	X		
1XRO	XRO	Guggenheim Sector Rotation ETF	XRO	999	5	95	95	X		
1TAN	TAN	Guggenheim Solar ETF	TAN	999	5	95	95			
1CSD	CSD	Guggenheim Spin-Off ETF	CSD	999	5	95	95	X		
1CUT	CUT	Guggenheim Timber ETF	CUT	999	5	95	95	X		
1HYG	HYG	iBoxx \$ Liquid High Yield Index	HYG	999	5	95	95			SJB, UJB
1LQD	LQD	iBoxx \$ Liquid Investment Grade Index	LQD	999	5	95	95			
1QAI	QAI	IndexIQ Hedge Multi-Strategy Tracker ETF	QAI	999	5	95	95	X		
10509	HHH	Internet HOLDRS	509	93	5	95	95			
1JJE	JJE	iPath DJ AIG Energy Index ETN	JJE	999	5	95	95	X		
1JJG	JJG	iPath DJ-UBS Grains Subindex Total Return ETN	JJG	999	5	95	95	X		
1SFLA	SFLA	iPath Long Extended S&P 500 TR Index ETN	SFLA	999	5	95	50	X		
1INP	INP	iPath MSCI India Index ETN	INP	999	5	95	95			
10345	DLBL	iPath US Treasury Long Bond ETNs	345	145	5	95	95	X		DLBS
1CNDA	CNDA	IQ Canada Small Cap ETF	CNDA	999	7.5	95	95			
1CROP	CROP	IQ Global Agribusiness Small Cap ETF	CROP	999	7.5	95	95			
10124	HSX	ISE - CCM Homeland Security Index basket	124	124	5	95	95			
10010	IXZ	ISE 250 Index basket	10	9	5	95	50			
10008	IXK	ISE 50 Index basket	8	9	5	95	50			
10174	RND	ISE Bio-Pharmaceuticals Index basket	174	174	5	95	95			
10215	POW	ISE CCM Alternative Energy Index	215	215	5	95	95			
10212	TNY	ISE CCM Nanotechnology Index	212	212	5	95	95			
10127	DMA	ISE Electronic Trading Index	127	127	5	95	95			
10126	RUF	ISE Homebuilders Index basket	126	30	5	95	95			
10060	UKX	ISE Mini FTSE 100 Index basket	60	60	5	95	50			
10123	OOG	ISE Oil and Gas Services Index	123	15	5	95	95			
10172	SIN	ISE SINDEX basket	172	172	5	95	95			
10170	JLO	ISE U.S. Regional Banks Index basket	170	170	5	95	95			
10216	HHO	ISE Water Index	216	216	5	95	95			FIW
10100	FUM	ISE-Revere Natural Gas Index	100	15	5	95	95	X		FCG, GASL, GASX
10107	WMX	ISE-Revere Wal-Mart Supplier Index	107	107	5	95	95			
10353	STIP	iShares 0-5 Year TIPS Bond Fund	353	153	5	95	95	X		
1CLY	CLY	iShares 10+ Year Credit Bond Fund	CLY	999	5	95	95	X		
1GLJ	GLJ	iShares 10+ Year Government/Credit Bond Fund	GLJ	999	5	95	95	X		
1EWA	EWA	iShares Australia Index ETF	EWA	999	5	95	50			
1EWO	EWO	iShares Austria Index ETF	EWO	999	5	95	50	X		
10348	TLH	iShares Barclays 10-20 Year Treasury Bond Fund	348	148	5	95	95	X		
1CSJ	CSJ	iShares Barclays 1-3 Year Credit Bond Fund	CSJ	999	5	95	95			
10350	SHY	iShares Barclays 1-3 Year Treasury Bond Fund	350	150	5	95	95			SCHO
10354	TLT	iShares Barclays 20+ Year Treasury Bond Fund	354	154	5	95	95			TBF, TBT, UBT
10347	IEI	iShares Barclays 3-7 Year Treasury Bond Fund	347	147	5	95	95			
10351	IEF	iShares Barclays 7-10 Year Treasury Bond Fund	351	151	5	95	95			PST
1AGZ	AGZ	iShares Barclays Agency Bond Fund	AGZ	999	5	95	95	X		
10352	AGG	iShares Barclays Aggregate Bond Fund	352	152	5	95	50			LAG, SAGG
10363	CFT	iShares Barclays Credit Bond Fund	363	163	5	95	95	X		
1GBF	GBF	iShares Barclays Government/Credit Bond Fund	GBF	999	5	95	95	X		
1CIU	CIU	iShares Barclays Intermediate Credit Bond Fund	CIU	999	5	95	95	X		
1GVI	GVI	iShares Barclays Intermediated Government/Credit Bond Fund	GVI	999	5	95	95	X		
10349	SHV	iShares Barclays Short Treasury Bond Fund	349	149	5	95	95	X		
10361	TIP	iShares Barclays TIPS Bond Fund	361	161	5	95	95			SCHP
1EWC	EWC	iShares Canada Index ETF	EWC	999	5	95	50			
10068	ICF	iShares Cohen & Steers Realty Majors	68	68	5	95	95			
1DVY	DVY	iShares DJ Select Dividend Index Fund	DVY	999	5	95	50			
10517	IYY	iShares DJ US Total Market Index ETF	517	9	5	95	50			
1IDV	IDV	iShares Dow Jones International Select Dividend Index Fund	IDV	999	5	95	50			
10519	IYT	iShares Dow Jones Transportation Average Index Fund	519	85	5	95	95			
1ITA	ITA	iShares Dow Jones U.S. Aerospace & Defense Index Fund	ITA	999	5	95	95	X		
1IAI	IAI	iShares Dow Jones U.S. Broker-Dealers Index Fund	IAI	999	5	95	95			
1IHF	IHF	iShares Dow Jones U.S. Healthcare Providers Index Fund	IHF	999	5	95	95			
10028	ITB	iShares Dow Jones U.S. Home Construction Index Fund	28	30	5	95	95			

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1IAK	IAK	iShares Dow Jones U.S. Insurance Index Fund	IAK	999	5	95	95	X		
1IHI	IHI	iShares Dow Jones U.S. Medical Devices Index Fund	IHI	999	5	95	95			
10104	IEO	iShares Dow Jones U.S. Oil & Gas Exploration & Production Index Fund	104	15	5	95	95			
10102	IEZ	iShares Dow Jones U.S. Oil Equipment & Services Index Fund	102	15	5	95	95			
1IHE	IHE	iShares Dow Jones U.S. Pharmaceuticals Index Fund	IHE	999	5	95	95	X		
1IAT	IAT	iShares Dow Jones U.S. Regional Banks Index Fund	IAT	999	5	95	95			
1IYZ	IYZ	iShares Dow Jones US Telecommunications Sector Index Fund	IYZ	999	5	95	95			TLL, LTL
1EWQ	EWQ	iShares France Index ETF	EWQ	999	5	95	50	X		
1IFSM	IFSM	iShares FTSE Developed Small Cap ex-North America Index Fund	IFSM	999	7.5	95	50	X		
1IFAS	IFAS	iShares FTSE EPRA/NAREIT Developed Asia Index Fund	IFAS	999	5	95	95	X		
1IFEU	IFEU	iShares FTSE EPRA/NAREIT Developed Europe Index Fund	IFEU	999	5	95	95	X		
1IFGL	IFGL	iShares FTSE EPRA/NAREIT Developed Real Estate ex-U.S. Index Fund	IFGL	999	5	95	95	X		
1REM	REM	iShares FTSE NAREIT Mortgage Plus Capped Index Fund	REM	999	5	95	95			
1FTY	FTY	iShares FTSE NAREIT Real Estate 50 Index Fund	FTY	999	5	95	95	X		
1RTL	RTL	iShares FTSE NAREIT Retail Capped Index Fund	RTL	999	5	95	95	X		
1IGF	IGF	iShares Global Infrastructure Index Fund	IGF	999	5	95	95	X		
1IGE	IGE	iShares GSSI Natural Resources Index Fund	IGE	999	5	95	95			
1EWH	EWH	iShares Hong Kong Index ETF	EWH	999	5	95	50			
1EWI	EWI	iShares Italy Index ETF	EWI	999	5	95	50	X		
1EMB	EMB	iShares JPMorgan USD Emerging Markets Bond Fund	EMB	999	5	95	95			
1DSI	DSI	iShares KLD 400 Social Index Fund	DSI	999	5	95	50			
1KLD	KLD	iShares KLD Select Social Index Fund	KLD	999	5	95	50			
1EWM	EWM	iShares Malaysia Index ETF	EWM	999	5	95	50			
1JKD	JKD	iShares Morningstar Large Core Index Fund	JKD	999	5	95	50	X		
1JKE	JKE	iShares Morningstar Large Growth Index Fund	JKE	999	5	95	50	X		
1JKF	JKF	iShares Morningstar Large Value Index Fund	JKF	999	5	95	50	X		
1JKG	JKG	iShares Morningstar Mid Core Index Fund	JKG	999	7.5	95	50	X		
1JKH	JKH	iShares Morningstar Mid Growth Index Fund	JKH	999	7.5	95	50	X		
1JKI	JKI	iShares Morningstar Mid Value Index Fund	JKI	999	7.5	95	50	X		
1JKJ	JKJ	iShares Morningstar Small Core Index Fund	JKJ	999	7.5	95	50	X		
1JJK	JKK	iShares Morningstar Small Growth Index Fund	JKK	999	7.5	95	50	X		
1JKL	JKL	iShares Morningstar Small Value Index Fund	JKL	999	7.5	95	50	X		
1ACWX	ACWX	iShares MSCI ACWI ex US Index Fund	ACWX	999	5	95	50	X		
1ACWI	ACWI	iShares MSCI ACWI Index Fund	ACWI	999	5	95	50			
1AAXJ	AAXJ	iShares MSCI All Country Asia ex Japan Index Fund	AAXJ	999	5	95	50			
1EPU	EPU	iShares MSCI All Peru Capped Index Fund	EPU	999	5	95	95			
1EWK	EWK	iShares MSCI Belgian Investable Market Index Fund	EWK	999	5	95	50	X		
1BKF	BKF	iShares MSCI BRIC Index Fund	BKF	999	5	95	50	X		
1ECH	ECH	iShares MSCI Chile Index Fund	ECH	999	5	95	95			
1EFG	EFG	iShares MSCI EAFE Growth Index Fund	EFG	999	5	95	50			
1SCZ	SCZ	iShares MSCI EAFE Small Cap Index Fund	SCZ	999	7.5	95	95			
1EZU	EZU	iShares MSCI EMU Index Fund	EZU	999	5	95	50			
1EWG	EWG	iShares MSCI Germany Index Fund	EWG	999	5	95	50			
1SCJ	SCJ	iShares MSCI Japan Small Cap Index Fund	SCJ	999	7.5	95	95	X		
1TOK	TOK	iShares MSCI Kokusai Index Fund	TOK	999	5	95	95	X		
1EWL	EWL	iShares MSCI Switzerland Index Fund	EWL	999	5	95	50			
1EFV	EFV	iShares MSCI Value Index Fund	EFV	999	5	95	50			
1EWN	EWN	iShares Netherlands Index ETF	EWN	999	5	95	50	X		
1NY	NY	iShares NYSE 100 Index Fund	NY	999	5	95	50	X		
10050	IWZ	iShares Russell 3000 Growth Index ETF	50	52	5	95	50	X		
10085	IWC	iShares Russell Microcap Index ETF	85	45	7.5	95	50			
1IWX	IWX	iShares Russell Top 200 Value Index Fund	IWX	999	5	95	50	X		
10520	ISI	iShares S&P 1500 Index ETF	520	9	5	95	50	X		
1AIA	AIA	iShares S&P Asia 50 Index Fund	AIA	999	5	95	95	X		
1EMIF	EMIF	iShares S&P Emerging Markets Infrastructure Index Fund	EMIF	999	5	95	95			
1IEV	IEV	iShares S&P Europe 350 Index ETF	IEV	999	5	95	50			
1IOO	IOO	iShares S&P Global 100 Index Fund	IOO	999	5	95	50			
1RXI	RXI	iShares S&P Global Consumer Discretionary	RXI	999	5	95	95	X		
1KXI	KXI	iShares S&P Global Consumer Staples Sector Index Fund	KXI	999	5	95	95	X		
1IXC	IXC	iShares S&P Global Energy Index Fund	IXC	999	5	95	95			
1IXJ	IXJ	iShares S&P Global Healthcare Sector Index Fund	IXJ	999	5	95	95			
1EXI	EXI	iShares S&P Global Industrials Sector Index Fund	EXI	999	5	95	95	X		
1MXI	MXI	iShares S&P Global Materials Sector Index Fund	MXI	999	5	95	95	X		
1IXN	IXN	iShares S&P Global Technology Sector Index Fund	IXN	999	5	95	95			
1JXI	JXI	iShares S&P Global Utilities Sector Index Fund	JXI	999	5	95	95	X		
1ILF	ILF	iShares S&P Latin American 40 Index ETF	ILF	999	5	95	50			
1IJJ	IJJ	iShares S&P MidCap 400 Value Index Fund	IJJ	999	7.5	95	50			
1IJK	IJK	iShares S&P MidCap 400/BARRA Growth	IJK	999	7.5	95	50			
10355	MUB	iShares S&P National AMT-Free Municipal Bond Fund	355	155	5	95	95			
1IGM	IGM	iShares S&P North America Technology Sector Index Fund	IGM	999	5	95	95	X		
1IGN	IGN	iShares S&P North American Technology-Multimedia Networking Index Fund	IGN	999	5	95	95			
1IGV	IGV	iShares S&P North American Technology-Software Index Fund	IGV	999	5	95	95			
1PFF	PFF	iShares S&P U.S. Preferred Stock Index Fund	PFF	999	5	95	95			
1EWS	EWS	iShares Singapore Index ETF	EWS	999	5	95	50			
1EZA	EZA	iShares South Africa Index ETF	EZA	999	5	95	50			
1EWY	EWY	iShares South Korea Index ETF	EWY	999	5	95	50			
1EWP	EWP	iShares Spain Index ETF	EWP	999	5	95	50	X		
1EWD	EWD	iShares Sweden Index ETF	EWD	999	5	95	50			
1EWT	EWT	iShares Taiwan Index ETF	EWT	999	5	95	50			
1Ewu	EWU	iShares United Kingdom Index ETF	EWU	999	5	95	50			
1WPS	WPS	iShares World ex-U.S. Property Index Fund	WPS	999	5	95	95	X		
1AMJ	AMJ	JPMorgan Alerian MLP Index ETNs	AMJ	999	5	95	95			
10346	DSXJ	JPMorgan Double Short US 10 Year Treasury Futures ETN	346	146	5	95	95	X		
1MOO	MOO	Market Vectors Agribusiness ETF	MOO	999	5	95	95			
10093	RKH	Market Vectors Bank and Brokerage ETF	93	99	5	95	95	X		
1BBH	BBH	Market Vectors Biotech ETF	BBH	999	5	95	95			
1BRF	BRF	Market Vectors Brazil Small-Cap ETF	BRF	999	7.5	95	95			
1KOL	KOL	Market Vectors Coal ETF	KOL	999	5	95	95			
1EVX	EVX	Market Vectors Environmental Services ETF	EVX	999	5	95	95			
1BJK	BJK	Market Vectors Gaming ETF	BJK	999	5	95	95	X		
1GEX	GEX	Market Vectors Global Alternative Energy ETF	GEX	999	5	95	95			

Valid Basket Codes for Risk Based Haircuts and Customer Portfolio Margin

Basket Code	Index / ETF Symbol	Description	Class Group	Product Group	Basket Minimum %	Basket Offset %	Capital-ization Minimum %	SPECIAL NOTATIONS		
								Options not traded on primary index / ETF symbol	Index futures on primary index symbol	Exchange Traded Fund(s) based on primary index symbol
1FLTR	FLTR	Market Vectors Investment Grade Floating Rate ETF	FLTR	999	5	95	95	X		
1GDJX	GDJX	Market Vectors Junior Gold Miners ETF	GDJX	999	5	95	95			
10105	OIH	Market Vectors Oil Services ETF	105	15	5	95	95			
10036	PPH	Market Vectors Pharmaceutical ETF	36	37	5	95	95			
1REMX	REMX	Market Vectors Rare Earth/Strategic Metals ETF	REMX	999	5	95	95			
10084	RTH	Market Vectors Retail ETF	84	84	5	95	95	X		
1RSX	RSX	Market Vectors Russia ETF Trust	RSX	999	5	95	50			
1HAP	HAP	Market Vectors RVE Hard Assets Producers ETF	HAP	999	5	95	95			
10125	SMH	Market Vectors Semiconductor ETF	125	104	5	95	95			
1KWT	KWT	Market Vectors Solar Energy ETF	KWT	999	5	95	95			
1SLX	SLX	Market Vectors Steel ETF	SLX	999	5	95	95			
1NLR	NLR	Market Vectors Uranium+Nuclear Energy ETF	NLR	999	5	95	95			
10078	MSH	Morgan Stanley High Tech Index basket	78	76	5	95	95			MTK
1EWZ	EWZ	MSCI Brazil Index ETFs	EWZ	999	5	95	50			BZQ, UBR
10522	MFS	MSCI EAFE Index	522	522	7.5	95	50		MFS, EFE	DPK, DZK, EFA, EFO, EFU, EFZ
10527	MFU	MSCI EAFE Net Total Return Index	527	522	7.5	95	50		MFU	
10523	MME	MSCI Emerging Markets Index	523	523	7.5	95	50		MME, EMI	EDC, EDZ, EEM, EET, EEV, EUM
10528	MMN	MSCI Emerging Markets Net Total Return Index	528	523	7.5	95	50		MMN	
10524	MEU	MSCI Euro Index	524	524	5	95	50	X	MEU	
1EPV	EPV	MSCI Europe ETFs	EPV	999	5	95	50			UPV
10531	MGE	MSCI Europe Growth Index	531	531	5	95	50	X	MGE	
10533	MPU	MSCI Europe Value Index	533	533	5	95	50	X	MPU	
1EWJ	EWJ	MSCI Japan Index ETFs	EWJ	999	5	95	50			EWV, EZJ
1EWW	EWJ	MSCI Mexico Investable Market Index ETFs	EWJ	999	5	95	50			SMK, UMX
1EPP	EPP	MSCI Pacific ex-Japan Index ETFs	EPP	999	5	95	50			JPX, UXJ
1VPL	VPL	MSCI Pacific Index	VPL	999	5	95	95			
10530	MPP	MSCI Pan Euro Index	530	530	5	95	50	X	MPP	
10506	MUN	MSCI US Broad Market Index	506	9	5	95	50	X	MUN	VTI
1VOT	VOT	MSCI US Mid Cap Growth Index	VOT	999	7.5	95	50			
10062	VNQ	MSCI US REIT Index	62	68	5	95	95			DRN, DRV
10048	MRG	MSCI USA Growth Index	48	52	5	95	50	X	MRG	
10049	MCU	MSCI USA Value Index	49	53	5	95	50	X	MCU	
10022	NDX	NASDAQ 100 Index basket	22	8	5	95	50		ND, NQ	PSQ, QID, QLD, QQQ, SQQQ, TQQQ
10044	NBI	NASDAQ Biotechnology Index basket	44	36	5	95	95		BQ	IBB
10011	COMP	NASDAQ Composite Index	11	8	5	95	50	X	QN	ONEQ
10122	CNZ	NASDAQ OMX China Index	122	81	7.5	95	95			
10108	QGRI	NASDAQ OMX Government Relief Index	108	108	5	95	95			
10077	IKF	NASDAQ Q-50 Index	77	77	5	95	50			
10056	NKY	Nikkei 225 Index basket	56	59	5	95	50	X	NI, NK, N1	
10039	BJE	NYSE Arca Biotechnology Index	39	36	5	95	95			FBT
10094	JBV	NYSE Arca Broker/Dealer Index	94	94	5	95	95			
10032	GDJ	NYSE Arca Gold Miners Index	32	12	5	95	95			DUST, NUGT
10024	BZJ	NYSE Arca Oil Index	24	15	5	95	95			
10037	KBK	NYSE Arca Pharmaceutical Index	37	37	5	95	95			
10532	MCE	NYSE Liffe MSCI Europe Index future	532	532	5	95	50		MCE	
10512	OIHYL	Oil Services HOLDERS	512	15	5	95	95			
1HYLD	HYLD	Peritus High Yield ETF	HYLD	999	5	95	95	X		
10510	PPHYL	Pharmaceutical HOLDERS	510	37	5	95	95			
10040	RXS	PHLX Drug Index basket	40	37	5	95	95			
10020	XAU	PHLX Gold & Silver Index basket	20	12	5	95	95			
10030	HGX	PHLX Housing Sector Index	30	30	5	95	95			
10038	BKX	PHLX KBW Bank Index basket	38	99	5	95	95			KBWB
10198	MFJ	PHLX KBW Mortgage Finance Index basket	198	198	5	95	95			
10157	KBWR	KBW Regional Banking Index	157	158	5	95	95	X		KRS, KRU
10031	OSX	PHLX Oil Service Index basket	31	15	5	95	95			
10076	SOX	PHLX Semiconductor Index	76	104	5	95	95			SOXL, SOXS
10057	UTY	PHLX Utility Index basket	57	57	5	95	95			
1HYS	HYS	PIMCO 0-5 Year High Yield Corporate Bond Index Fund	HYS	999	5	95	95	X		
10358	TUZ	PIMCO 1-3 Year U.S. Treasury Index Fund	358	358	5	95	95			
10373	STPZ	PIMCO 1-5 Year U.S. TIPS Index Fund	373	173	5	95	95	X		
10371	LTPZ	PIMCO 15+ Year U.S. TIPS Index Fund	371	171	5	95	95	X		
10340	ZROZ	PIMCO 25+ Year Zero Coupon U.S. Treasury Index Fund	340	140	5	95	95	X		
10378	FIVZ	PIMCO 3-7 Year U.S. Treasury Fund	378	178	5	95	95	X		
10375	TENZ	PIMCO 7-15 Year U.S. Treasury Index Fund	375	175	5	95	95	X		
10376	TIPZ	PIMCO Broad U.S. TIPS Index Fund	376	176	5	95	95	X		
10377	TRSY	PIMCO Broad U.S. Treasury Index Fund	377	177	5	95	95	X		
10367	PLW	PowerShares 1-30 Laddered Treasury Portfolio	367	167	5	95	95	X		
1PPA	PPA	PowerShares Aerospace & Defense Portfolio	PPA	999	5	95	95	X		
1PFM	PFM	PowerShares Dividend Achievers Portfolio	PFM	999	5	95	50			
1PIZ	PIZ	PowerShares DWA Developed Markets Technical Leaders Portfolio	PIZ	999	5	95	95	X		
1PIE	PIE	PowerShares DWA Emerging Markets Technical Leaders Portfolio	PIE	999	5	95	95			
1PDP	PDP	PowerShares DWA Technical Leaders Portfolio	PDP	999	5	95	50			
1PJB	PJB	PowerShares Dynamic Banking Portfolio	PJB	999	5	95	95	X		
1PYZ	PYZ	PowerShares Dynamic Basic Materials Sector Portfolio	PYZ	999	5	95	95	X		
10516	PBE	PowerShares Dynamic Biotech & Genome Portfolio	516	36	5	95	95	X		
1PKB	PKB	PowerShares Dynamic Building & Construction Portfolio	PKB	999	5	95	95	X		
1PEZ	PEZ	PowerShares Dynamic Consumer Discretionary Sector Portfolio	PEZ	999	5	95	95			
1PFA	PFA	PowerShares Dynamic Developed International Opportunities Portfolio	PFA	999	5	95	95	X		
1PXE	PXE	PowerShares Dynamic Energy Exploration & Production Portfolio	PXE	999	5	95	95	X		
1PXI	PXI	PowerShares Dynamic Energy Sector Portfolio	PXI	999	5	95	95	X		
1PFI	PFI	PowerShares Dynamic Financials Sector Portfolio	PFI	999	5	95	95	X		
1PBJ	PBJ	PowerShares Dynamic Food & Beverage Portfolio	PBJ	999	5	95	95	X		
1PRN	PRN	PowerShares Dynamic Industrials Sector Portfolio	PRN	999	5	95	95	X		
1PIC	PIC	PowerShares Dynamic Insurance Portfolio	PIC	999	5	95	95	X		
1PWB	PWB	PowerShares Dynamic Large Cap Growth Portfolio	PWB	999	5	95	95	X		
1PWV	PWV	PowerShares Dynamic Large Cap Value Portfolio	PWV	999	5	95	50	X		
1PEJ	PEJ	PowerShares Dynamic Leisure & Entertainment	PEJ	999	5	95	95	X		
1PIQ	PIQ	PowerShares Dynamic MagniQuant Portfolio	PIQ	999	5	95	50	X		
1PWC	PWC	PowerShares Dynamic Market Portfolio	PWC	999	5	95	50	X		

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1PBS	PBS	PowerShares Dynamic Media Portfolio	PBS	999	5	95	95	X		
10113	PXJ	PowerShares Dynamic Oil & Gas Services Portfolio	113	15	5	95	95			
1PWO	PWO	PowerShares Dynamic OTC Portfolio	PWO	999	5	95	95	X		
1PJP	PJP	PowerShares Dynamic Pharmaceuticals Portfolio	PJP	999	5	95	95	X		
1PMR	PMR	PowerShares Dynamic Retail Portfolio	PMR	999	5	95	95	X		
1PSI	PSI	PowerShares Dynamic Semiconductors Portfolio	PSI	999	5	95	95	X		
1PSJ	PSJ	PowerShares Dynamic Software Portfolio	PSJ	999	5	95	95	X		
1PTF	PTF	PowerShares Dynamic Technology Sector Portfolio	PTF	999	5	95	95	X		
1PUI	PUI	PowerShares Dynamic Utilities Portfolio	PUI	999	5	95	95	X		
1PCY	PCY	PowerShares Emerging Markets Sovereign Debt Portfolio	PCY	999	5	95	95			
1PGF	PGF	PowerShares Financial Preferred Portfolio	PGF	999	5	95	95			
1PAF	PAF	PowerShares FTSE RAFI Asia Pacific ex-Japan Portfolio	PAF	999	5	95	95	X		
1PXF	PXF	PowerShares FTSE RAFI Developed Markets ex-U.S. Portfolio	PXF	999	5	95	95	X		
1PDN	PDN	PowerShares FTSE RAFI Developed Markets ex-U.S. Small-Mid Portfolio	PDN	999	7.5	95	95	X		
1PXH	PXH	PowerShares FTSE RAFI Emerging Markets Portfolio	PXH	999	5	95	95			
10515	PRF	PowerShares FTSE RAFI US 1000 Portfolio	515	9	5	95	50			
1PHB	PHB	PowerShares Fundamental High Yield Corporate Bond Portfolio	PHB	999	5	95	95			
1PXLC	PXLC	PowerShares Fundamental Pure Large Core Portfolio	PXLC	999	5	95	50	X		
1PXMV	PXMV	PowerShares Fundamental Pure Mid Growth Portfolio	PXMV	999	7.5	95	50	X		
1PXMV	PXMV	PowerShares Fundamental Pure Mid Value Portfolio	PXMV	999	7.5	95	50	X		
1PXSC	PXSC	PowerShares Fundamental Pure Small Core Portfolio	PXSC	999	7.5	95	50	X		
1PXSG	PXSG	PowerShares Fundamental Pure Small Growth Portfolio	PXSG	999	7.5	95	50			
1PBD	PBD	PowerShares Global Clean Energy Portfolio	PBD	999	5	95	95	X		
1PSP	PSP	PowerShares Global Listed Private Equity Portfolio	PSP	999	7.5	95	95			
1PIO	PIO	PowerShares Global Water Portfolio	PIO	999	5	95	95			
1PGJ	PGJ	PowerShares Golden Dragon Halter USX China Portfolio	PGJ	999	5	95	50			
1PEY	PEY	PowerShares High Yield Equity Dividend Achievers Portfolio	PEY	999	5	95	95	X		
1PIN	PIN	PowerShares India Portfolio	PIN	999	5	95	95			
10168	PZA	PowerShares Insured National Municipal Bond Portfolio	368	168	5	95	95			
1PID	PID	PowerShares International Dividend Achievers Portfolio	PID	999	5	95	50			
1KBWC	KBWC	PowerShares KBW Capital Markets Portfolio	KBWC	999	5	95	95	X		
1PXN	PXN	PowerShares Lux Nanotech Portfolio	PXN	999	5	95	95			
1PGX	PGX	PowerShares Preferred Portfolio	PGX	999	5	95	95			
1PCA	PCA	PowerShares RiverFront Tactical Growth & Income Portfolio	PCA	999	5	95	50	X		
1PIV	PIV	PowerShares S&P 500 High Quality Portfolio	PIV	999	5	95	95	X		
1SPLV	SPLV	PowerShares S&P 500 Low Volatility Portfolio	SPLV	999	5	95	95			
1PSCH	PSCH	PowerShares S&P SmallCap Health Care Portfolio	PSCH	999	7.5	95	95	X		
1PHO	PHO	PowerShares Water Resources Portfolio	PHO	999	7.5	95	95			
1PBW	PBW	PowerShares WilderHill Clean Energy Portfolio	PBW	999	5	95	95			
1CSM	CSM	ProShares Credit Suisse 130/30	CSM	999	5	95	50			
10120	USD	ProShares Ultra Semiconductor	120	104	5	95	95			
10362	TBZ	ProShares UltraShort 3-7 Year Treasury	362	162	5	95	95	X		
10121	SSG	ProShares UltraShort Semiconductor	121	104	5	95	95			
10504	RKHYL	Regional Bank HOLDERS	504	99	5	95	95			
10511	RTHYL	Retail HOLDERS	511	84	5	95	95			
1RWL	RWL	RevenueShares Large Cap Fund	RWL	999	5	95	50			
10051	RLG	Russell 1000 Growth Index basket	51	52	5	95	50		RG	IWF, SFK, UKF, VONG
10017	RUI	Russell 1000 Index basket	17	9	5	95	50		RF	IWB, BGI, BGZ
10129	TYH	Russell 1000 Technology Index	129	76	5	95	95			TYP
10055	RLV	Russell 1000 Value Index basket	55	53	5	95	50		RV	IWD, SJF, UVG
10043	RUT	Russell 2000	43	45	7.5	95	50		TF	IWM, RWM, SRTY, TNA, TWM, TZA, UWM
10058	RUO	Russell 2000 Growth Index	58	45	7.5	95	50			IWO, SKK, UKK, VTWG
10066	RUJ	Russell 2000 Value Index basket	66	45	7.5	95	50			IWN, SJH, UVT
10015	RUA	Russell 3000 Index basket	15	9	5	95	50			IWV, UWC, TWQ
10069	RAV	Russell 3000 Value Index basket	69	53	5	95	50			IWW
10075	RDG	Russell Midcap Growth Index	75	45	7.5	95	50			IWP, UKW, SDK
10047	RMC	Russell Midcap Index	47	45	7.5	95	50			IWR, MWN, MWJ
10079	RMV	Russell Midcap Value Index basket	79	45	7.5	95	50			IWS, SJL, UVU
1XLG	XLG	Rydex Russell Top 50 ETF	XLG	999	5	95	50			
1RPV	RPV	Rydex S&P 500 Pure Value ETF	RPV	999	5	95	50	X		
1RCD	RCD	Rydex S&P Equal Weight Consumer Discretionary ETF	RCD	999	5	95	95	X		
1RHS	RHS	Rydex S&P Equal Weight Consumer Staples ETF	RHS	999	5	95	95	X		
1RYE	RYE	Rydex S&P Equal Weight Energy ETF	RYE	999	5	95	95	X		
10507	RSP	Rydex S&P Equal Weight ETF	507	9	5	95	50			
1RYF	RYF	Rydex S&P Equal Weight Financial ETF	RYF	999	5	95	95	X		
1RYH	RYH	Rydex S&P Equal Weight Health Care ETF	RYH	999	5	95	95	X		
1RGI	RGI	Rydex S&P Equal Weight Industrials ETF	RGI	999	5	95	95	X		
1RTM	RTM	Rydex S&P Equal Weight Materials ETF	RTM	999	5	95	95	X		
1RYT	RYT	Rydex S&P Equal Weight Technology ETF	RYT	999	5	95	95	X		
1RYU	RYU	Rydex S&P Equal Weight Utilities ETF	RYU	999	5	95	95	X		
1RFV	RFV	Rydex S&P MidCap 400 Pure Value ETF	RFV	999	7.5	95	50	X		
10013	OEX	S&P 100 Index basket	13	9	5	95	50			OEF
10099	XLF	S&P 500 Financials	99	99	5	95	95		XAF	
10018	SPX	S&P 500 Index basket	18	9	5	95	50		ES, SP	IVV, RSU, RSW, SDS, SH, SPY, SPXU, SSO, UPRO, VOO
10052	SGX	S&P 500/Citigroup Growth Index	52	52	5	95	50		SG	IWV, SPYG
10053	SVX	S&P 500/Citigroup Value Index	53	53	5	95	50		SU	IVE, SPYV
10012	MID	S&P MidCap 400	12	45	7.5	95	50		MD, ME	MDY, IJH, MVV, MZZ, SMDD, UMDD
1IJT	IJT	S&P SmallCap 600/Citigroup Growth Index	IJT	999	7.5	95	50			SLYG
1IJS	IJS	S&P SmallCap 600/Citigroup Value Index	IJS	999	7.5	95	50			SLYV
1SCHE	SCHE	Schwab Emerging Markets Equity ETF	SCHE	999	5	95	50			
10344	SCHR	Schwab Intermediate-Term U.S. Treasury ETF	344	144	5	95	95			
1SCHF	SCHF	Schwab International Equity ETF	SCHF	999	5	95	50			
1SCHC	SCHC	Schwab International Small-Cap Equity ETF	SCHC	999	7.5	95	50			
1SCHB	SCHB	Schwab U.S. Broad Market ETF	SCHB	999	5	95	50			
1SCHX	SCHX	Schwab U.S. Large-Cap ETF	SCHX	999	5	95	50			
1SCHG	SCHG	Schwab U.S. Large-Cap Growth ETF	SCHG	999	5	95	50			
1SCHV	SCHV	Schwab U.S. Large-Cap Value ETF	SCHV	999	5	95	50			
1SCHA	SCHA	Schwab U.S. Small-Cap ETF	SCHA	999	7.5	95	50			

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1XLY	XLY	Select Sector SPDR - Consumer Discretionary	XLY	999	5	95	95		XAY	
1XLP	XLP	Select Sector SPDR - Consumer Staples	XLP	999	5	95	95		XAP	
10521	XLE	Select Sector SPDR - Energy	521	15	5	95	95		XAE	
1XLV	XLV	Select Sector SPDR - Health Care	XLV	999	5	95	95		XAV	
1XLI	XLI	Select Sector SPDR - Industrial	XLI	999	5	95	95		XAI	
1XLB	XLB	Select Sector SPDR - Materials	XLB	999	5	95	95		XAB	
10508	XLK	Select Sector SPDR - Technology	508	76	5	95	95		XAK	
10514	XLU	Select Sector SPDR - Utilities	514	57	5	95	95		XAU	
10502	SMHYL	Semiconductor HOLDERS	502	104	5	95	95			
10213	SVO	SIG Energy MLP Index	213	213	5	95	95			
10196	EPX	SIG Oil Exploration & Producers Index basket	196	15	5	95	95			
1SWH	SWH	Software HOLDERS	SWH	999	5	95	95			
10364	BIL	SPDR Barclays Capital 1-3 Month T-Bill ETF	364	164	5	95	95	X		
1CWB	CWB	SPDR Barclays Capital Convertible Securities ETF	CWB	999	5	95	95	X		
10366	ITE	SPDR Barclays Capital Intermediate Term Treasury ETF	366	166	5	95	95	X		
1LWC	LWC	SPDR Barclays Capital Long Term Corporate Bond ETF	LWC	999	5	95	95	X		
10356	TFI	SPDR Barclays Capital Municipal Bond ETF	356	156	5	95	95			
1SCPB	SCPB	SPDR Barclays Capital Short Term Corporate Bond ETF	SCPB	999	5	95	95	X		
10365	IPE	SPDR Barclays Capital TIPS ETF	365	165	5	95	95	X		
1JNK	JNK	SPDR Barclays High Yield Bond ETF	JNK	999	5	95	95			
1ITR	ITR	SPDR Barclays Intermediate Term Credit Bond ETF	ITR	999	5	95	95	X		
1BWV	BWV	SPDR Barclays International Treasury Bond ETF	BWV	999	5	95	95			
1RWX	RWX	SPDR DJ Wilshire International Real Estate ETF	RWX	999	5	95	95			
10064	RWR	SPDR DJ Wilshire REIT ETF	64	68	5	95	95			
1TMW	TMW	SPDR DJ Wilshire Total Market ETF	TMW	999	5	95	50			
1GII	GII	SPDR FTSE/Macquarie Global Infrastructure 100 ETF	GII	999	5	95	95	X		
1KCE	KCE	SPDR KBW Capital Markets ETF	KCE	999	5	95	95			
1KIE	KIE	SPDR KBW Insurance ETF	KIE	999	5	95	95			
1XME	XME	SPDR Metals & Mining ETF	XME	999	5	95	95			
1CWI	CWI	SPDR MSCI ACWI ex-US ETF	CWI	999	5	95	50	X		
10114	XES	SPDR Oil & Gas Equipment & Services ETF	114	15	5	95	95			
10115	XOP	SPDR Oil & Gas Exploration & Production ETF	115	15	5	95	95			
1JSC	JSC	SPDR Russell/Nomura Small Cap Japan ETF	JSC	999	5	95	95			
10092	KBE	SPDR S&P Bank ETF	92	99	5	95	95			
10513	XBI	SPDR S&P Biotech ETF	513	36	5	95	95			
1BIK	BIK	SPDR S&P BRIC 40 ETF	BIK	999	5	95	50			
10091	GXC	SPDR S&P China ETF	91	81	7.5	95	50			
1SDY	SDY	SPDR S&P Dividend ETF	SDY	999	5	95	95			
1GMF	GMF	SPDR S&P Emerging Asia Pacific ETF	GMF	999	5	95	95	X		
1GUR	GUR	SPDR S&P Emerging Europe ETF	GUR	999	5	95	95			
1GML	GML	SPDR S&P Emerging Latin America ETF	GML	999	5	95	95	X		
1GMM	GMM	SPDR S&P Emerging Markets ETF	GMM	999	5	95	95	X		
1XHS	XHS	SPDR S&P Health Care Services ETF	XHS	999	5	95	95	X		
10029	XHB	SPDR S&P Homebuilders ETF	29	30	5	95	95			
1DWX	DWX	SPDR S&P International Dividend ETF	DWX	999	5	95	95			
1GWX	GWX	SPDR S&P International Small Cap ETF	GWX	999	7.5	95	95			
1XPH	XPH	SPDR S&P Pharmaceuticals ETF	XPH	999	5	95	95	X		
10158	KRE	SPDR S&P Regional Banking ETF	158	158	5	95	95			
10083	XRT	SPDR S&P Retail ETF	83	84	5	95	95			
1XSD	XSD	SPDR S&P Semiconductor ETF	XSD	999	5	95	95	X		
1GWL	GWL	SPDR S&P World ex-US ETF	GWL	999	5	95	95	X		
1FEU	FEU	SPDR STOXX Europe 50 ETF	FEU	999	5	95	50	X		
1PSK	PSK	SPDR Wells Fargo Preferred Stock ETF	PSK	999	5	95	95	X		
1TDD	TDD	TDAX Independence 2010 ETF	TDD	999	5	95	95	X		
1TDH	TDH	TDAX Independence 2020 ETF	TDH	999	5	95	95	X		
1TDN	TDN	TDAX Independence 2030 ETF	TDN	999	5	95	95	X		
1TDV	TDV	TDAX Independence 2040 ETF	TDV	999	5	95	95	X		
1TDX	TDX	TDAX Independence In-Target ETF	TDX	999	5	95	95	X		
1TTH	TTH	Telecom HOLDERS	TTH	999	5	95	95			
1PTD	PTD	UBS E-TRACS CMCI Short Platinum Excess Return	PTD	999	5	95	95	X		
10503	UTH	Utilities HOLDERS	503	57	5	95	95			
1VIG	VIG	Vanguard Dividend Appreciation ETF	VIG	999	5	95	50			
1VCR	VCR	Vanguard Consumer Discretionary Index ETF	VCR	999	5	95	95	X		
1VDC	VDC	Vanguard Consumer Staples Index ETF	VDC	999	5	95	95	X		
10526	VVO	Vanguard Emerging Markets Stock Index ETF	526	523	7.5	95	50			
10117	VDE	Vanguard Energy Index	117	15	5	95	95			
10525	VEA	Vanguard Europe Pacific Index ETF	525	522	7.5	95	50			
1VGK	VGK	Vanguard European VIPERs	VGK	999	5	95	95			
10341	EDV	Vanguard Extended Duration Treasury Index	341	141	5	95	95	X		
1VXF	VXF	Vanguard Extended Market VIPERs	VXF	999	5	95	95			
1VFH	VFH	Vanguard Financials VIPERs	VFH	999	5	95	95			
1VEU	VEU	Vanguard FTSE All-World Except US ETF	VEU	999	5	95	50			
1VUG	VUG	Vanguard Growth VIPERs	VUG	999	5	95	50			
1VHT	VHT	Vanguard Health Care VIPERs	VHT	999	5	95	95			
1VYM	VYM	Vanguard High Dividend Yield ETF	VYM	999	5	95	50			
1VIS	VIS	Vanguard Industrials VIPERs	VIS	999	5	95	95			
1VGT	VGT	Vanguard Information Technology Index	VGT	999	5	95	95			
1BIV	BIV	Vanguard Intermediate-Term Bond ETF	BIV	999	5	95	95			
1VCIT	VCIT	Vanguard Intermediate-Term Corporate Index	VCIT	999	5	95	95	X		
1VGIT	VGIT	Vanguard Intermediate-Term Government Bond Index	VGIT	999	5	95	95	X		
1VV	VV	Vanguard Large-Cap VIPERs	VV	999	5	95	50			
1BLV	BLV	Vanguard Long-Term Bond Index	BLV	999	5	95	95	X		
1VCLT	VCLT	Vanguard Long-Term Corporate Bond Index	VCLT	999	5	95	95	X		
1VGLT	VGLT	Vanguard Long-Term Government Bond Index	VGLT	999	5	95	95	X		
1VAW	VAW	Vanguard Materials VIPERs	VAW	999	5	95	95			
1MGK	MGK	Vanguard Mega Cap 300 Growth Index	MGK	999	5	95	50			
1MGC	MGC	Vanguard Mega Cap 300 Index	MGC	999	5	95	50			
1MGV	MGV	Vanguard Mega Cap 300 Value Index	MGV	999	5	95	50			
1VO	VO	Vanguard Mid-Cap Index	VO	999	7.5	95	50			
1VOE	VOE	Vanguard Mid-Cap Value ETF	VOE	999	7.5	95	50			
1BSV	BSV	Vanguard Short-Term Bond ETF	BSV	999	5	95	95			

Valid Basket Codes for Risk Based Haircuts and Customer Portfolio Margin

Basket Code	Index / ETF Symbol	Description	Class Group	Product Group	Basket Minimum %	Basket Offset %	Capital-ization Minimum %	SPECIAL NOTATIONS		
								Options not traded on primary index / ETF symbol	Index futures on primary index symbol	Exchange Traded Fund(s) based on primary index symbol
1VCSH	VCSH	Vanguard Short-Term Corporate Bond Index	VCSH	999	5	95	95	X		
1VGSH	VGSH	Vanguard Short-Term Government Bond Index	VGSH	999	5	95	95	X		
1VBK	VBK	Vanguard Small-Cap Growth Index	VBK	999	7.5	95	50			
10046	VB	Vanguard Small-Cap Index	46	45	7.5	95	50			
1VBR	VBR	Vanguard Small-Cap Value ETF	VBR	999	7.5	95	50			
1VOX	VOX	Vanguard Telecommunication Services ETF	VOX	999	5	95	95	X		
10357	BND	Vanguard Total Bond Market ETF	357	157	5	95	50			
1VT	VT	Vanguard Total World Stock Index	VT	999	5	95	50			
10505	VPU	Vanguard Utilities VIPERs	505	57	5	95	95	X		
1VTV	VTV	Vanguard Value Index ETF	VTV	999	5	95	50			
1AUSE	AUSE	WisdomTree Australia Dividend Fund	AUSE	999	5	95	95	X		
1CCXE	CCXE	WisdomTree Commodity Country Equity Fund	CCXE	999	5	95	95	X		
1DWM	DWM	WisdomTree DIEFA Fund	DWM	999	5	95	50	X		
1DTH	DTH	WisdomTree DIEFA High-Yielding Equity Fund	DTH	999	5	95	50	X		
1DTN	DTN	WisdomTree Dividend ex-Financials Fund	DTN	999	5	95	50			
1EPS	EPS	WisdomTree Earnings 500 Fund	EPS	999	5	95	50	X		
10529	DEM	WisdomTree Emerging Markets High Yielding Equity Fund	529	523	7.5	95	95	X		
1DGS	DGS	WisdomTree Emerging Markets SmallCap Dividend Fund	DGS	999	7.5	95	95			
1DHS	DHS	WisdomTree Equity Income Fund	DHS	999	5	95	50	X		
1DEW	DEW	WisdomTree Europe High-Yielding Equity Fund	DEW	999	5	95	50	X		
1DFE	DFE	WisdomTree Europe SmallCap Dividend Fund	DFE	999	7.5	95	50	X		
1DNL	DNL	WisdomTree Global ex-US Growth Fund	DNL	999	5	95	50	X		
1DRW	DRW	WisdomTree Global ex-US Real Estate Fund	DRW	999	5	95	95	X		
1DBU	DBU	WisdomTree Global ex-US Utility Fund	DBU	999	5	95	95	X		
1GNAT	GNAT	WisdomTree Global Natural Resources Fund	GNAT	999	5	95	95	X		
1EPI	EPI	WisdomTree India Earnings Fund	EPI	999	5	95	95			
1DPC	DPC	WisdomTree International Consumer Cyclical Sector Fund	DPC	999	5	95	95			
1DOO	DOO	WisdomTree International Dividend Top 100 Fund	DOO	999	5	95	50	X		
1DOL	DOL	WisdomTree International LargeCap Dividend Fund	DOL	999	5	95	50	X		
1DIM	DIM	WisdomTree International MidCap Dividend Fund	DIM	999	7.5	95	50	X		
1DLS	DLS	WisdomTree International SmallCap Dividend Fund	DLS	999	7.5	95	50	X		
1DXJ	DXJ	WisdomTree Japan Hedged Equity Fund	DXJ	999	5	95	95	X		
1DFJ	DFJ	WisdomTree Japan SmallCap Dividend Fund	DFJ	999	7.5	95	50			
1DLN	DLN	WisdomTree LargeCap Dividend Fund	DLN	999	5	95	50			
1EZM	EZM	WisdomTree MidCap Earnings Fund	EZM	999	7.5	95	50	X		
1DND	DND	WisdomTree Pacific Ex-Japan Total Dividend Fund	DND	999	5	95	50			
1DES	DES	WisdomTree SmallCap Dividend Fund	DES	999	7.5	95	95	X		
1EES	EES	WisdomTree SmallCap Earnings Fund	EES	999	7.5	95	50	X		
1DTD	DTD	WisdomTree Total Dividend Fund	DTD	999	5	95	50	X		
*end										

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