

CUSTOMER PORTFOLIO MARGIN (CPM) TREATMENT FOR INDEXES

Last Update: 9/12/2018

HIGH-CAPITALIZATION BROAD-BASED INDEXES

HIGH-CAP. BROAD-BASED INDEXES (Product Group 9)

EUROPEAN MARKET (Product Group 42)

INDEXES (Class Group): OEX (13), IWV (15), DJX (16), RUI (17), SPX (18), VTI (506), PRF (515), IYY (517), ITOT (520), SCHB(19)	INDEXES (Class Group): FEU (33), IEV (34), FEZ (40), EZU (41), VGK (42), IEUR (63)
POSITIONS: Options, Security Futures, ETFs, and Stock Baskets	POSITIONS: Options, Security Futures, ETFs, and Stock Baskets
MARKET MOVE: +6/-8%	MARKET MOVES: +6/-8%
OFFSETS: 100% between products within a class group 90% between class groups within the product group 50% with Portfolio Group USIDX (Product Groups 8, 45, and 47)	OFFSETS: 100% between products within the class group 85% between class groups within the product group
MINIMUMS: \$0.375 * contract multiplier Exceptions: DJX=\$7.50, IWB=\$3.75, OEF=\$3.75, .SPX(OTC)=\$0.75 SPY = \$3.75, SPY7 = \$0.375, SPYJ = \$37.50	MINIMUMS: \$0.375 * contract multiplier
BASKETS Minimum Capitalization: 50% of index Minimum Charge: 5% of market value of basket Offset: 95% between basket and corresponding class group	BASKETS Minimum Capitalization: 50% of index Minimum Charge: 5% of market value of basket Offset: 95% between basket and corresponding class group

GROWTH INDEXES (Product Group 52)

VALUE INDEXES (Product Group 53)

INDEXES (Class Group): IUSG (50), RLG (51), IVW (52)	INDEXES (Class Group): IVE (53), RLV (55), RAV (69)
POSITIONS: Options, Security Futures, ETFs, and Stock Baskets	POSITIONS: Options, Security Futures, and Stock Baskets
MARKET MOVES: +6/-8%	MARKET MOVES: +6/-8%
OFFSETS: 100% between products within a class group 80% between class groups within the product group	OFFSETS: 100% between products within a class group 80% between class groups within the product group
MINIMUMS: \$0.375 * contract multiplier Exception: IVW = \$3.75	MINIMUMS: \$0.375 * contract multiplier Exception: IVE = \$3.75
BASKETS Minimum Capitalization: 50% of index Minimum Charge: 5% of market value of basket Offset: 95% between basket and corresponding class group	BASKETS Minimum Capitalization: 50% of index Minimum Charge: 5% of market value of basket Offset: 95% between basket and corresponding class group

JAPAN INDEXES (Product Group 59)

FTSE 100 INDEX (Product Group 60)

INDEXES (Class Group): EWJ (54), JPXN (151), JPN (152)	INDEXES (Class Group): UKXM (60)
POSITIONS: Options, ETFs, and Stock Baskets	POSITIONS: Options, and Stock Baskets
MARKET MOVES: +6/-8%	MARKET MOVES: +6/-8%
OFFSETS: 100% between products within a class group 85% between class groups within the product group	OFFSETS: 100% between products within a class group
MINIMUMS: \$0.375 * contract multiplier	MINIMUMS: \$0.375 * contract multiplier
BASKETS Minimum Capitalization: 50% of index Minimum Charge: 5% of market value of basket Offset: 95% between basket and corresponding class group	BASKETS Minimum Capitalization: 50% of index Minimum Charge: 5% of market value of basket Offset: 95% between basket and corresponding class group

WORLD INDEXES (Product Group 67)

INDEXES (Class Group): MCN (164), ACWI (165), VT (166), VEU (167), GWL (168), ACWX (169), VXUS (170), SCHF (171)
POSITIONS: Options, Security Futures, ETFs, and Stock Baskets
MARKET MOVES: +6/-8%
OFFSETS: 100% between products within class group 85% between class groups within the product group
MINIMUMS: \$0.375 * contract multiplier
BASKETS Minimum Capitalization: 50% of index Minimum Charge: 5% of market value of basket Offset: 95% between basket and corresponding class group

NON-HIGH-CAPITALIZATION BROAD-BASED INDEXES

NASDAQ INDEXES (Product Group 8)

SMALL-CAP. BROAD-BASED INDEXES (Product Group 45)

INDEXES (Class Group): ONEQ (11), QQEW (21), NDX (22)	INDEXES (Class Group): RUT (43), IJR (45), VB (46), VXF (48), IWO (58), IWN (66), VBK, (71), VBR (72), IJT (73), IJS (74), SCHA (77)
POSITIONS: Options, Security Futures, ETFs, and Stock Baskets	POSITIONS: Options, Security Futures, ETFs, and Stock Baskets
MARKET MOVES: +/-10%	MARKET MOVES: +/-10%
OFFSETS 100% between products within a class group 75% between class groups within the product group 50% within Portfolio Group USIDX (Product Groups 45 and 47) 50% with Portfolio Group BBIDX (Product Group 9)	OFFSETS 100% between products within a class group 75% between class groups within the product group 50% within Portfolio Group USIDX (Product Groups 8 and 47) 50% with Portfolio Group BBIDX (Product Group 9)
MINIMUMS: \$0.375 * contract multiplier	MINIMUMS: \$0.375 * contract multiplier
Exceptions: MNX = \$3.75, QQQ = \$3.75	Exceptions: IWM = \$3.75, IWN = \$3.75
BASKETS Minimum Capitalization: 50% of index Minimum Charge: 5% of market value of basket Offset: 95% between basket and corresponding class group	BASKETS Minimum Capitalization: 50% of index Minimum Charge: 7.5% of market value of basket Offset: 95% between basket and corresponding class group

MID-CAP. BROAD-BASED INDEXES (Product Group 47)

CHINA INDEXES (Product Group 81)

INDEXES (Class Group): MID (12), IWR (47), IJK (49), IWP (75), IWS (79)	INDEXES (Class Group): FXI (80), MCHI (81), YAO (82), GXC (91)
POSITIONS: Options, Security Futures, ETFs, and Stock Baskets	POSITIONS: Options, Security Futures, ETFs, and Stock Baskets
MARKET MOVES: +/-10%	MARKET MOVES: +/-10%
OFFSETS 100% between products within a class group 75% between class groups within the product group 50% within Portfolio Group USIDX (Product Groups 8 and 45) 50% with Portfolio Group BBIDX (Product Group 9)	OFFSETS: 100% between products within a class group 80% between class groups within the product group
MINIMUMS: \$0.375 * contract multiplier	MINIMUMS: \$0.375 * contract multiplier
Exceptions: IJH = \$3.75, MDY = \$7.50	
BASKETS Minimum Capitalization: 50% of index Minimum Charge: 7.5% of market value of basket Offset: 95% between basket and corresponding class group	BASKETS Minimum Capitalization: 50% or 95% of index Minimum Charge: 5% of market value of basket Offset: 95% between basket and corresponding class group

CURRENCY HEDGED EAFE WORLD INDEXES (Product Group 90)

CURRENCY HEDGED EUROPE INDEXES(Product Group 95)

INDEXES (Class Group): DBEF (205), HEFA (206)	INDEXES (Class Group): DBEU (210), HEZU (211), HEDJ (212), DBEZ (213)
POSITIONS: Options, ETFs, and Stock Baskets	POSITIONS: Options, Security Futures, ETFs, and Stock Baskets
MARKET MOVES: +/-10%	MARKET MOVES: +/-10%
OFFSETS 100% between products within a class group 90% between class groups within the product group	OFFSETS: 100% between products within a class group 75% between class groups within the product group
MINIMUMS: \$0.375 * contract multiplier	MINIMUMS: \$0.375 * contract multiplier
BASKETS Minimum Capitalization: 50% of index Minimum Charge: 5% of market value of basket Offset: 95% between basket and corresponding class group	BASKETS Minimum Capitalization: 50% of index Minimum Charge: 5% of market value of basket Offset: 95% between basket and corresponding class group

MSCI EAFE INDEX (Product Group 522)

EMERGING MARKETS INDEXES (Product Group 523)

INDEXES (Class Group): EFAV (122), SCZ (123), EFA (522), VEA (525), IEFA (527), EFG (528)	INDEXES (Class Group): EEM (523), SCHE (526), DEM (529), FEM (530), PXH (531), IEMG (534), VWO (535)
POSITIONS: Options, Security Futures, ETFs, and Stock Baskets	POSITIONS: Options, Security Futures, ETFs, and Stock Baskets
MARKET MOVES: +/-10%	MARKET MOVES: +/-10%
OFFSETS: 100% between products within a class group 80% between class groups within the product group	OFFSETS: 100% between products within classes 85% between class groups within the product group
MINIMUMS: \$0.375 * contract multiplier	MINIMUMS: \$0.375 * contract multiplier
BASKETS Minimum Capitalization: 50% of index Minimum Charge: 5% or 7.5% of market value of basket Offset: 95% between basket and corresponding class group	BASKETS Minimum Capitalization: 50% of index Minimum Charge: 5% or 7.5% of market value of basket Offset: 95% between basket and corresponding class group

LATIN AMERICA INDEXES (Product Group 524)

INDEXES (Class Group): MLE (524), GML (532), ILF (533)
POSITIONS: Options, Security Futures, ETFs, and Stock Baskets
MARKET MOVES: +/-10%
OFFSETS: 100% between products within classes 75% between class groups within the product group
MINIMUMS: \$0.375 * contract multiplier
BASKETS Minimum Capitalization: 50% of index Minimum Charge: 5% or 7.5% of market value of basket Offset: 95% between basket and corresponding class group

SECTOR INDEXES

GOLD AND SILVER MINING INDEXES (Product Group 12)

INDEXES (Class Group):	XAU (20), GDX (32)
POSITIONS:	Options, ETF, and Stock Baskets
MARKET MOVES:	+/-15%
OFFSETS:	100% between products within a class group 90% between class groups within the product group
MINIMUMS:	\$0.375 * contract multiplier
BASKETS	
Minimum Capitalization:	95% of index
Minimum Charge:	5% of market value of basket
Offset:	95% between basket and corresponding class group

U.S. DOLLAR INDEX ETFs (Product Group 13)

INDEXES (Class Group):	UDN (8), UUP (9)
POSITIONS:	Options, Security Futures, and ETFs
MARKET MOVES:	+/-20%
OFFSETS:	100% between products within a class group 90% between class groups within the product group
MINIMUMS:	\$0.375 * contract multiplier

OIL AND GAS SERVICES (Product Group 15)

INDEXES (Class Group):	OSX (31), IEZ (102), OIH (105), PXJ (113), XES (114), IYE(116), VDE (117), XLE (521)
POSITIONS:	Options, Security Futures, ETFs, and Stock Baskets
MARKET MOVES:	+/-15%
OFFSETS:	100% between products within a class group 70% between class groups within the product group
MINIMUMS:	\$0.375 * contract multiplier
BASKETS	
Minimum Capitalization:	95% of index
Minimum Charge:	5% of market value of basket
Offset:	95% between basket and corresponding class group

OIL AND GAS EXPLORATION (Product Group 16)

INDEXES (Class Group):	FUM (100), IEO (104), XOP(115)
POSITIONS:	Options, Security Futures, ETFs, and Stock Baskets
MARKET MOVES:	+/-15%
OFFSETS:	100% between products within a class group 80% between class groups within the product group
MINIMUMS:	\$0.375 * contract multiplier
BASKETS	
Minimum Capitalization:	95% of index
Minimum Charge:	5% of market value of basket
Offset:	95% between basket and corresponding class group

HOME BUILDER INDEXES (Product Group 30)

INDEXES (Class Group):	ITB (28), XHB (29), HGX (30)
POSITIONS:	Options, Security Futures, ETFs, and Stock Baskets
MARKET MOVES:	+/-15%
OFFSETS:	100% between products within a class group 85% between class groups within the product group
MINIMUMS:	\$0.375 * contract multiplier
BASKETS	
Minimum Capitalization:	95% of index
Minimum Charge:	5% of market value of basket
Offset:	95% between basket and corresponding class group

BIOTECH INDEXES (Product Group 36)

INDEXES (Class Group):	BJE (39), NBI (44), XBI (513), PBE (516)
POSITIONS:	Options, Security Futures, ETFs, and Stock Baskets
MARKET MOVES:	+/-15%
OFFSETS:	100% between products within a class group 85% between class groups within the product group
MINIMUMS:	\$0.375 * contract multiplier
BASKETS	
Minimum Capitalization:	95% of index
Minimum Charge:	5% of market value of basket
Offset:	95% between basket and corresponding class group

PHARMACEUTICAL INDEXES (Product Group 37)

INDEXES (Class Group):	PPH (36), KBK (37)
POSITIONS:	Options, ETF, and Stock Baskets
MARKET MOVES:	+/-15%
OFFSETS:	100% between products within a class group 90% between class groups within the product group
MINIMUMS:	\$0.375 * contract multiplier
BASKETS	
Minimum Capitalization:	95% of index
Minimum Charge:	5% of market value of basket
Offset:	95% between basket and corresponding class group

UTILITY INDEXES (Product Group 57)

INDEXES (Class Group):	UTY (57), IDU (501), VPU (505), XLU (514)
POSITIONS:	Options, ETFs, and Stock Baskets
MARKET MOVES:	+/-15%
OFFSETS:	100% between products within a class group 90% between class groups within the product group
MINIMUMS:	\$0.375 * contract multiplier
BASKETS	
Minimum Capitalization:	95% of index
Minimum Charge:	5% of market value of basket
Offset:	95% between basket and corresponding class group

REAL ESTATE INVESTMENT TRUSTS (Product Group 68)

INDEXES (Class Group):	IYR (61), VNQ (62), RWR (64), ICF (68)
POSITIONS:	Options, Security Futures, ETFs, and Stock Baskets
MARKET MOVES:	+/-15%
OFFSETS:	100% between products within a class group 90% between class groups within the product group
MINIMUMS:	\$0.375 * contract multiplier
BASKETS	
Minimum Capitalization:	95% of index
Minimum Charge:	5% of market value of basket
Offset:	95% between basket and corresponding class group

TECHNOLOGY INDEXES (Product Group 76)

INDEXES (Class Group):	MSH (78), IYW (128), XLK (508)
POSITIONS:	Options, ETFs, and Stock Baskets
MARKET MOVES:	+/-15%
OFFSETS:	100% between products within a class group 75% between class groups within the product group
MINIMUMS:	\$0.375 * contract multiplier
BASKETS	
Minimum Capitalization:	95% of index
Minimum Charge:	5% of market value of basket
Offset:	95% between basket and corresponding class group

TRANSPORTATION INDEXES (Product Group 85)

INDEXES (Class Group):	XTN (518), IYT (519)
POSITIONS:	Options, ETF, and Stock Baskets
MARKET MOVES:	+/-15%
OFFSETS:	100% between products within a class group 85% between class groups within the product group
MINIMUMS:	\$0.375 * contract multiplier
BASKETS	
Minimum Capitalization:	95% of index
Minimum Charge:	5% of market value of basket
Offset:	95% between basket and corresponding class group

U.S. FINANCIAL SECTOR (Product Group 99)

INDEXES (Class Group):	IYG (96), FAS (98), XLF (99), IYF (101)
POSITIONS:	Options, Security Futures, ETFs, and Stock Baskets
MARKET MOVES:	+/-15%
OFFSETS:	100% offset between products within classes 90% between class groups within the product group
MINIMUMS:	\$0.375 * contract multiplier
BASKETS	
Minimum Capitalization:	95% of index
Minimum Charge:	5% of market value of basket
Offset:	95% between basket and corresponding class group

SEMICONDUCTOR INDEXES (Product Group 104)

INDEXES (Class Group):	SOX (76), USD (120), SSG (121), SMH (125)
POSITIONS:	Options, Security Futures, ETFs, and Stock Baskets
MARKET MOVES:	+/-15%
OFFSETS:	100% between products within a class group 80% between class groups within the product group
MINIMUMS:	\$0.375 * contract multiplier
BASKETS	
Minimum Capitalization:	95% of index
Minimum Charge:	5% of market value of basket
Offset:	95% between basket and corresponding class group

20+ YEAR U.S. TREASURY BOND INDEXES (Product Group 154)

INDEXES (Class Group):	TMF (343), TLT (354), TLO (379)
POSITIONS:	Options, Security Futures, ETFs, and Baskets
MARKET MOVES:	+/-6%
OFFSETS:	100% between products within a class group 90% between class groups within the product group
MINIMUMS:	\$0.375 * contract multiplier
BASKETS	
Minimum Capitalization:	95% of index
Minimum Charge:	5% of market value of basket
Offset:	95% between basket and corresponding class group

U.S. BANKING INDEXES (Product Group 158)

INDEXES (Class Group):	KBE (99), KBWR (157), KRE (158)
POSITIONS:	Options, Security Futures, ETFs, and Baskets
MARKET MOVES:	+/-15%
OFFSETS:	100% between products within a class group 90% between class groups within the product group
MINIMUMS:	\$0.375 * contract multiplier
BASKETS	
Minimum Capitalization:	95% of index
Minimum Charge:	5% of market value of basket
Offset:	95% between basket and corresponding class group

U.S. TREASURY INFLATION PROTECTED SECTOR (Product Group 161)

INDEXES (Class Group):	TIP (361), IPE (365)
POSITIONS:	Options, Security Futures, ETFs, and Baskets
MARKET MOVES:	+/-7%
OFFSETS:	100% between products within a class group 90% between class groups within the product group
MINIMUMS:	\$0.375 * contract multiplier
BASKETS	
Minimum Capitalization:	95% of index
Minimum Charge:	5% of market value of basket
Offset:	95% between basket and corresponding class group

HIGH YIELD LIQUID CORPORATE BOND INDEXES (Product Group 172)

INDEXES (Class Group):	JNK (370), HYG (372), HYS (380), SJNK (382)
POSITIONS:	Options, Security Futures, ETFs, and Baskets
MARKET MOVES:	Broker +/-15% Market Maker +/-15%
OFFSETS:	100% between products within a class group 80% between class groups within the product group
MINIMUMS:	\$0.375 * contract multiplier
BASKETS	
Minimum Capitalization:	95% of index
Minimum Charge:	5% of market value of basket
Offset:	95% between basket and corresponding class group

NATURAL GAS FUTURES INDEXES (Product Group 232)

INDEXES (Class Group):	UGAZ (227), UNG (228), BOIL (229)
POSITIONS:	Options, Security Futures, and ETFs
MARKET MOVES:	Broker +/-15% Market Maker +/-15%
OFFSETS:	100% between products within a class group 95% between class groups within the product group
MINIMUMS:	\$0.375 * contract multiplier

CRUDE OIL ETF (Product Group 234)

INDEXES (Class Group):	USO (201), DTO (202), UCO (203), DBO (234)
POSITIONS:	Options and ETFs
MARKET MOVES:	+/-15%
OFFSETS:	100% between products within a class group 85% between class groups within the product group
MINIMUMS:	\$0.375 * contract multiplier

SILVER (Product Group 236)

INDEXES (Class Group):	USLV (226), SLV (232), DBS (236), SIVR (238)
POSITIONS:	Options, Security Futures, and ETFs
MARKET MOVES:	+/-15%
OFFSETS:	100% offset between products within classes 85% between class groups within the product group
MINIMUMS:	\$0.375 * contract multiplier

GOLD BULLION (Product Group 244)

INDEXES (Class Group):	DGL (237), GLD (240), SGOL (242), IAU (244), PHYS (247)
POSITIONS:	Options, Security Futures, and ETFs
MARKET MOVES:	+/-15%
OFFSETS:	100% offset between products within classes 90% between class groups within the product group
MINIMUMS:	\$0.375 * contract multiplier

BROAD-BASED INDEX VOLATILITY INDEXES (Product Group 500)

INDEXES (Class Group):	RVX (495), VIX (500)
POSITIONS:	Options
MARKET MOVES:	RVX and VIX +/-20%; VXST +/- 40%
OFFSETS:	100% between products within a class group 75% between class groups within the product group
MINIMUMS:	\$0.375 * contract multiplier
Exception:	VIX = \$3.75

SECTOR INDEXES (Default Product Group)

INDEX (Class Group):	
POSITIONS:	Options, Security Futures, ETFs, and Stock Baskets
MARKET MOVES:	+/-15%
OFFSETS:	100% between products within classes No permitted offset between sector product groups
MINIMUMS:	\$0.375 * contract multiplier
BASKETS	
Minimum Capitalization:	95% or 50% of index
Minimum Charge:	5% or 7.5% of market value of basket
Offset:	95% between basket and corresponding class group