

## CUSTOMER PORTFOLIO MARGIN (CPM) TREATMENT FOR INDEXES

Last Update: 2/7/2017

### 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), RSP (507), PRF (515), IYY (517), ITOT (520), SCHB(19)	INDEXES (Class Group): FEU (33), IEV (34), FEZ (40), EZU (41), VGK (42)
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	BASKETS
Minimum Capitalization: 50% of index	Minimum Capitalization: 50% of index
Minimum Charge: 5% of market value of basket	Minimum Charge: 5% of market value of basket
Offset: 95% between basket and corresponding class group	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 90% 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	BASKETS
Minimum Capitalization: 50% of index	Minimum Capitalization: 50% of index
Minimum Charge: 5% of market value of basket	Minimum Charge: 5% of market value of basket
Offset: 95% between basket and corresponding class group	Offset: 95% between basket and corresponding class group

JAPAN INDEXES (Product Group 59)	FTSE 100 INDEX (Product Group 60)
INDEXES (Class Group): EWJ (54), NKY (56), DXJ (59)	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 75% 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	BASKETS
Minimum Capitalization: 50% of index	Minimum Capitalization: 50% of index
Minimum Charge: 5% of market value of basket	Minimum Charge: 5% of market value of basket
Offset: 95% between basket and corresponding class group	Offset: 95% between basket and corresponding class group

WORLD INDEXES (Product Group 67)
INDEXES (Class Group): MWL (67), 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)**

INDEXES (Class Group):	ONEQ (11), QQEW (21), NDX (22)
POSITIONS:	Options, Security Futures, ETFs, and Stock Baskets
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)	
MINIMUMS:	\$0.375 * contract multiplier
Exceptions:	MINX = \$3.75, QQQ = \$3.75
BASKETS	
Minimum Capitalization:	50% of index
Minimum Charge:	5% of market value of basket
Offset:	95% between basket and corresponding class group

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

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
MARKET MOVES:	+/-10%
OFFSETS	
100% between products within a class group 85% 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
Exceptions:	IWM = \$3.75, IWN = \$3.75
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)**

INDEXES (Class Group):	MID (12), IWR (47), IJK (49), IWP (75), IWS (79)
POSITIONS:	Options, Security Futures, ETFs, and Stock Baskets
MARKET MOVES:	+/-10%
OFFSETS	
100% between products within a class group 85% 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)	
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

**CHINA INDEXES (Product Group 81)**

INDEXES (Class Group):	FXI (80), MCHI (81), YAO (82), GXC (91)
POSITIONS:	Options, Security Futures, ETFs, and Stock Baskets
MARKET MOVES:	+/-10%
OFFSETS:	
100% between products within a class group 90% between class groups within the product group	
MINIMUMS:	\$0.375 * contract multiplier
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)**

INDEXES (Class Group):	DBEF (205), HEFA (206)
POSITIONS:	Options, ETFs, and Stock Baskets
MARKET MOVES:	+/-10%
OFFSETS	
100% between products within a class group 90% 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

**CURRENCY HEDGED EUROPE INDEXES(Product Group 95)**

INDEXES (Class Group):	DBEU (210), HEZU (211), HEDJ (212)
POSITIONS:	Options, Security Futures, ETFs, and Stock Baskets
MARKET MOVES:	+/-10%
OFFSETS:	
100% between products within a class group 90% 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

**MSCI EAFE INDEX (Product Group 522)**

INDEXES (Class Group):	EFAV (122), SCZ (123), EFA (522), VEA (525), IEFA (527), EFG (528)
POSITIONS:	Options, Security Futures, ETFs, and Stock Baskets
MARKET MOVES:	+/-10%
OFFSETS:	
100% between products within a class group 80% 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

**EMERGING MARKETS INDEXES (Product Group 523)**

INDEXES (Class Group):	EEM (523), SCHE (526), DEM (529), FEM (530), PXH (531), IEMG (534), VVO (535)
POSITIONS:	Options, Security Futures, ETFs, and Stock Baskets
MARKET MOVES:	+/-10%
OFFSETS:	
100% between products within classes 85% 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

**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), GDJ (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
<b>BASKETS</b>	
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): BZJ (24), 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 80% between class groups within the product group
MINIMUMS:	\$0.375 * contract multiplier
<b>BASKETS</b>	
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): XNG (95), 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
<b>BASKETS</b>	
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
<b>BASKETS</b>	
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 80% between class groups within the product group
MINIMUMS:	\$0.375 * contract multiplier
<b>BASKETS</b>	
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
<b>BASKETS</b>	
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 80% between class groups within the product group
MINIMUMS:	\$0.375 * contract multiplier
<b>BASKETS</b>	
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 85% between class groups within the product group
MINIMUMS:	\$0.375 * contract multiplier
<b>BASKETS</b>	
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 80% between class groups within the product group
MINIMUMS:	\$0.375 * contract multiplier
<b>BASKETS</b>	
Minimum Capitalization:	95% of index
Minimum Charge:	5% of market value of basket
Offset:	95% between basket and corresponding class group

**RETAIL (Product Group 84)**

INDEXES (Class Group):	XRT (83), RTH (84)
POSITIONS:	Options, 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

**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 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

**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 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

**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 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

**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)
POSITIONS:	Options, Security Futures, ETFs, and Baskets
MARKET MOVES:	Broker +/-15% Market Maker +/-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

**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), OIL (204), DBO (234)
POSITIONS:	Options and ETFs
MARKET MOVES:	+/-15%
OFFSETS:	100% between products within a class group 80% 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 95% 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 95% 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