

CUSTOMER PORTFOLIO MARGIN (CPM) TREATMENT FOR INDEXES

Last Update: 10/18/2017

HIGH-CAPITALIZATION BROAD-BASED INDEXES

HIGH-CAP. BROAD-BASED INDEXES (Product Group 9)		EUROPEAN MARKET (Product Group 42)	
INDEXES (Class Group):	OEX (13), IVV (15), DJX (16), RUI (17), SPX (18), VTI (606), RSP (607), PRF (616), IVY (617), ITOY (620), SCHB (119)	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 MOVES:	+/-6%	MARKET MOVES:	+/-6%
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 80% between class groups within the product group
MINIMUMS:	\$0.375 * contract multiplier	MINIMUMS:	\$0.375 * contract multiplier
Exceptions:	DJX=\$7.50, IVB=\$3.75, OEF=\$3.75, SPX(OTC)=\$0.75 SPY = \$3.75, SPYF = \$0.375, SPYJ = \$37.50		
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 (63), RLV (56), RAV (69)
POSITIONS:	Options, Security Futures, ETFs, and Stock Baskets	POSITIONS:	Options, Security Futures, ETFs, and Stock Baskets
MARKET MOVES:	+/-6%	MARKET MOVES:	+/-6%
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	MINIMUMS:	\$0.375 * contract multiplier
Exceptions:	IVW = \$3.75	Exceptions:	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), NIKY (56), DJJ (59)	INDEXES (Class Group):	UKOM (60)
POSITIONS:	Options, ETFs, and Stock Baskets	POSITIONS:	Options, and Stock Baskets
MARKET MOVES:	+/-6%	MARKET MOVES:	+/-6%
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), MCN (164), ACWI (165), VT (168), VEU (167), GWL (168), ACWX (169), VUUS (170), SCHF (171)
POSITIONS:	Options, Security Futures, ETFs, and Stock Baskets
MARKET MOVES:	+/-6%
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), OGEW (21), NDX (22)	INDEXES (Class Group): RUT (43), IUR (45), VB (46), VXF (48), IWO (58), IWN (66)
POSITIONS: Options, Security Futures, ETFs, and Stock Baskets	POSITIONS: VBR (71), VBR (72), LUT (73), US (74), SCHA (77)
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% within Portfolio Group BBIDX (Product Group 9)	OFFSETS: 100% between products within a class group 80% between class groups within the product group 50% within Portfolio Group USIDX (Product Groups 8 and 47) 50% within Portfolio Group BBIDX (Product Group 9)
MINIMUMS: \$0.375 * contract multiplier	MINIMUMS: \$0.375 * contract multiplier
Exceptions: MW = \$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

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

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

INDEXES (Class Group): MD (12), IWR (47), IUR (49), IWP (75), IWS (76)	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 80% between class groups within the product group 50% within Portfolio Group USIDX (Product Groups 8 and 45) 50% within Portfolio Group BBIDX (Product Group 9)	OFFSETS: 100% between products within a class group 90% between class groups within the product group
MINIMUMS: \$0.375 * contract multiplier	MINIMUMS: \$0.375 * contract multiplier
Exceptions: IUR = \$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

CHINA INDEXES (Product Group 81)

CURRENCY HEDGED EAFE WORLD INDEXES (Product Group 90)

INDEXES (Class Group): DBEF (205), IEFA (206)	INDEXES (Class Group): DBEU (210), HEZU (211), HEDU (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 80% 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

CURRENCY HEDGED EUROPE INDEXES (Product Group 95)

MSCI EAFE INDEX (Product Group 522)

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)
POSITIONS: Options, Security Futures, ETFs, and Stock Baskets	POSITIONS: EMG (534), VWQ (535)
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 80% 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

EMERGING MARKETS INDEXES (Product Group 523)

LATIN AMERICA INDEXES (Product Group 524)

INDEXES (Class Group): IML (624), GML (632), IFL (633)
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)

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

INDEXES (Class Group): XAU (20), GDM (30)	INDEXES (Class Group): UDN (8), UUP (9)
POSITIONS: Options, ETF, and Stock Baskets	POSITIONS: Options, Security Futures, and ETFs
MARKET MOVES: +/-15%	MARKET MOVES: +/-20%
OFFSETS: 100% between products within a class group 95% between class groups within the product group	OFFSETS: 100% between products within a class group 95% between class groups within the product group
MINIMUMS: \$0.375 * contract multiplier	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 SERVICES (Product Group 15)

OIL AND GAS EXPLORATION (Product Group 16)

INDEXES (Class Group): BZ (24), GSK (31), BZ (102), OIL (126), FXJ (113), XES (114), IYE (116), VDE (117), XLE (521)	INDEXES (Class Group): XNS (55), FJM (100), EDO (104), XOP (118)
POSITIONS: Options, Security Futures, ETFs, and Stock Baskets	POSITIONS: Options, Security Futures, ETFs, and Stock Baskets
MARKET MOVES: +/-15%	MARKET MOVES: +/-15%
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	MINIMUMS: \$0.375 * contract multiplier
BASKETS	BASKETS
Minimum Capitalization: 95% of index	Minimum Capitalization: 95% 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

HOME BUILDER INDEXES (Product Group 30)

BIOTECH INDEXES (Product Group 36)

INDEXES (Class Group): TR (28), XBR (29), SOX (30)	INDEXES (Class Group): BIC (50), BR (44), SO (51), TSE (516)
POSITIONS: Options, Security Futures, ETFs, and Stock Baskets	POSITIONS: Options, Security Futures, ETFs, and Stock Baskets
MARKET MOVES: +/-15%	MARKET MOVES: +/-15%
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	MINIMUMS: \$0.375 * contract multiplier
BASKETS	BASKETS
Minimum Capitalization: 95% of index	Minimum Capitalization: 95% 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

PHARMACEUTICAL INDEXES (Product Group 37)

UTILITY INDEXES (Product Group 57)

INDEXES (Class Group): PPH (86), KIBK (37)	INDEXES (Class Group): UTY (57), IDU (501), VPU (505), XLU (514)
POSITIONS: Options, ETF, and Stock Baskets	POSITIONS: Options, ETFs, and Stock Baskets
MARKET MOVES: +/-15%	MARKET MOVES: +/-15%
OFFSETS: 100% between products within a class group 95% between class groups within the product group	OFFSETS: 100% between products within a class group 95% between class groups within the product group
MINIMUMS: \$0.375 * contract multiplier	MINIMUMS: \$0.375 * contract multiplier
BASKETS	BASKETS
Minimum Capitalization: 95% of index	Minimum Capitalization: 95% 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

REAL ESTATE INVESTMENT TRUSTS (Product Group 68)

TECHNOLOGY INDEXES (Product Group 76)

INDEXES (Class Group): IYR (31), VNO (30), RYD (34), LEF (68)	INDEXES (Class Group): XSH (76), IVV (120), XLK (608)
POSITIONS: Options, Security Futures, ETFs, and Stock Baskets	POSITIONS: Options, ETFs, and Stock Baskets
MARKET MOVES: +/-15%	MARKET MOVES: +/-15%
OFFSETS: 100% between products within a class group 85% 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	MINIMUMS: \$0.375 * contract multiplier
BASKETS	BASKETS
Minimum Capitalization: 95% of index	Minimum Capitalization: 95% 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

RETAIL (Product Group 84)		TRANSPORTATION INDEXES (Product Group 85)	
INDEXES (Class Group):	XRT (80), ZTH (84)	INDEXES (Class Group):	ZTN (81), NY (81)
POSITIONS:	Options, ETFs, and Stock Baskets	POSITIONS:	Options, ETF, and Stock Baskets
MARKET MOVES:	+/-15%	MARKET MOVES:	+/-15%
OFFSETS:	100% between products within a class group	OFFSETS:	100% between products within a class group
	70% between class groups within the product group		80% between class groups within the product group
MINIMUMS:	\$0.375 * contract multiplier	MINIMUMS:	\$0.375 * contract multiplier
BASKETS:		BASKETS:	
Minimum Capitalization:	95% of index	Minimum Capitalization:	95% 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

U.S. FINANCIAL SECTOR (Product Group 99)		SEMICONDUCTOR INDEXES (Product Group 104)	
INDEXES (Class Group):	IVG (96), FAS (99), XLF (99), NY (101)	INDEXES (Class Group):	SOX (76), USD (120), SSG (121), SMH (125)
POSITIONS:	Options, Security Futures, ETFs, and Stock Baskets	POSITIONS:	Options, Security Futures, ETFs, and Stock Baskets
MARKET MOVES:	+/-15%	MARKET MOVES:	+/-15%
OFFSETS:	100% offset between products within classes	OFFSETS:	100% between products within a class group
	95% between class groups within the product group		85% between class groups within the product group
MINIMUMS:	\$0.375 * contract multiplier	MINIMUMS:	\$0.375 * contract multiplier
BASKETS:		BASKETS:	
Minimum Capitalization:	95% of index	Minimum Capitalization:	95% 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

20+ YEAR U.S. TREASURY BOND INDEXES (Product Group 154)		U.S. BANKING INDEXES (Product Group 158)	
INDEXES (Class Group):	TMF (84), TLT (154), TLO (159)	INDEXES (Class Group):	KBE (99), KBWR (157), KRE (158)
POSITIONS:	Options, Security Futures, ETFs, and Baskets	POSITIONS:	Options, Security Futures, ETFs, and Baskets
MARKET MOVES:	+/-6%	MARKET MOVES:	+/-15%
OFFSETS:	100% between products within a class group	OFFSETS:	100% between products within a class group
	90% between class groups within the product group		80% between class groups within the product group
MINIMUMS:	\$0.375 * contract multiplier	MINIMUMS:	\$0.375 * contract multiplier
BASKETS:		BASKETS:	
Minimum Capitalization:	95% of index	Minimum Capitalization:	95% 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

U.S. TREASURY INFLATION PROTECTED SECTOR (Product Group 161)		HIGH YIELD LIQUID CORPORATE BOND INDEXES (Product Group 172)	
INDEXES (Class Group):	TIP (161), IPE (161)	INDEXES (Class Group):	HYK (170), HYL (172), HYS (180), SHUK (182)
POSITIONS:	Options, Security Futures, ETFs, and Baskets	POSITIONS:	Options, Security Futures, ETFs, and Baskets
MARKET MOVES:	+/-7%	MARKET MOVES:	Broker +/-15% Market Maker +/-15%
OFFSETS:	100% between products within a class group	OFFSETS:	100% between products within a class group
	90% between class groups within the product group		80% between class groups within the product group
MINIMUMS:	\$0.375 * contract multiplier	MINIMUMS:	\$0.375 * contract multiplier
BASKETS:		BASKETS:	
Minimum Capitalization:	95% of index	Minimum Capitalization:	95% 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

NATURAL GAS FUTURES INDEXES (Product Group 232)		CRUDE OIL ETF (Product Group 234)	
INDEXES (Class Group):	UGAZ (227), UNG (228), BDL (229)	INDEXES (Class Group):	USO (201), DTO (202), UCO (203), OIL (204), DBO (234)
POSITIONS:	Options, Security Futures, and ETFs	POSITIONS:	Options and ETFs
MARKET MOVES:	Broker +/-15% Market Maker +/-15%	MARKET MOVES:	+/-15%
OFFSETS:	100% between products within a class group	OFFSETS:	100% between products within a class group
	95% between class groups within the product group		80% between class groups within the product group
MINIMUMS:	\$0.375 * contract multiplier	MINIMUMS:	\$0.375 * contract multiplier

SILVER (Product Group 236)		GOLD BULLION (Product Group 244)	
INDEXES (Class Group):	USLV (226), SILV (230), DBS (236), SVR (238)	INDEXES (Class Group):	DGL (237), GLD (260), SGOI (242), IAU (244), PHYS (247)
POSITIONS:	Options, Security Futures, and ETFs	POSITIONS:	Options, Security Futures, and ETFs
MARKET MOVES:	+/-15%	MARKET MOVES:	+/-15%
OFFSETS:	100% offset between products within classes	OFFSETS:	100% offset between products within classes
	95% between class groups within the product group		95% between class groups within the product group
MINIMUMS:	\$0.375 * contract multiplier	MINIMUMS:	\$0.375 * contract multiplier

BROAD-BASED INDEX VOLATILITY INDEXES (Product Group 500)

SECTOR INDEXES (Default Product Group)

INDEXES (Class Group): RVX (495), VIX (500)		INDEX (Class Group):	
POSITIONS:	Options	POSITIONS:	Options, Security Futures, ETFs, and Stock Baskets
MARKET MOVES:	RVX and VIX +/-20%, VXST +/- 40%	MARKET MOVES:	+/-15%
OFFSETS:	100% between products within a class group 75% between class groups within the product group	OFFSETS:	100% between products within classes No permitted offset between sector product groups
MINIMUMS:	\$0.375 * contract multiplier	MINIMUMS:	\$0.375 * contract multiplier
Exception:	VIX = \$3.75	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