

## Security Volatility Program Margin Violation Summary Report

Security (FX / Bond / Equity / Index)	Margin Rate	Start Date	End Date	Trading Days	Offside Days	% Offside Days	Violation Threshold	Threshold Exceeded
<b>BASE ACCOUNT CURRENCY – CANADA - DOLLAR</b>								
AUSTRALIA - DOLLAR	3.00	3/14/2006	6/12/2006	63	0	0.00	5.00	No
ARGENTINA - PESO	25.00	3/14/2006	6/12/2006	63	0	0.00	5.00	No
CZECK - KORUNA	10.00	3/14/2006	6/12/2006	63	0	0.00	5.00	No
DENMARK - KRONE	10.00	3/14/2006	6/12/2006	63	0	0.00	5.00	No
EURO	3.00	3/14/2006	6/12/2006	63	2	3.17	5.00	No
HONG KONG - DOLLAR	10.00	3/14/2006	6/12/2006	63	0	0.00	5.00	No
HUNGARY - FORINT	10.00	3/14/2006	6/12/2006	63	0	0.00	5.00	No
JAPAN - YEN	3.00	3/14/2006	6/12/2006	63	0	0.00	5.00	No
MALAYSIA - RINGGIT	10.00	3/14/2006	6/12/2006	63	0	0.00	5.00	No
NORWAY - KRONE	10.00	3/14/2006	6/12/2006	63	0	0.00	5.00	No
MEXICO - NEW PESO	3.00	3/14/2006	6/12/2006	63	1	1.59	5.00	No
NEW ZEALAND - DOLLAR	10.00	3/14/2006	6/12/2006	63	0	0.00	5.00	No
POLAND - ZLOTY	10.00	3/14/2006	6/12/2006	63	0	0.00	5.00	No
SAUDI ARABIA - RIYAL	10.00	3/14/2006	6/12/2006	63	0	0.00	5.00	No
SINGAPORE - DOLLAR	10.00	3/14/2006	6/12/2006	63	0	0.00	5.00	No
SWITZERLAND - FRANC	3.00	3/14/2006	6/12/2006	63	0	0.00	5.00	No
SWEDEN - KRONA	10.00	3/14/2006	6/12/2006	63	0	0.00	5.00	No
UNITED KINGDOM - POUND	3.00	3/14/2006	6/12/2006	63	0	0.00	5.00	No
U.S. - DOLLAR	2.10	3/14/2006	6/12/2006	63	2	3.17	5.00	No
<b>BASE ACCOUNT CURRENCY – UNITED STATES - DOLLAR</b>								
AUSTRALIA - DOLLAR	3.00	3/14/2006	6/12/2006	63	1	1.59	5.00	No
CANADA - DOLLAR	2.10	3/14/2006	6/12/2006	63	3	4.76	5.00	No
EURO	3.00	3/14/2006	6/12/2006	63	0	0.00	5.00	No
JAPAN - YEN	3.00	3/14/2006	6/12/2006	63	0	0.00	5.00	No
NEW ZEALAND - DOLLAR	10.00	3/14/2006	6/12/2006	63	0	0.00	5.00	No
UNITED KINGDOM - POUND	3.00	3/14/2006	6/12/2006	63	0	0.00	5.00	No
SWITZERLAND - FRANC	3.00	3/14/2006	6/12/2006	63	0	0.00	5.00	No