

## Security Volatility Program Margin Violation Summary Report

<b>Security</b> (FX / Bond / Equity / Index)	<b>Margin Rate</b>	<b>Start Date</b>	<b>End Date</b>	<b>Trading Days</b>	<b>Offside Days</b>	<b>% Offside Days</b>	<b>Violation Threshold</b>	<b>Threshold Exceeded</b>
AUSTRALIA - DOLLAR	3.00	11/2/2006	1/31/2007	61	0	0.00	5.00	No
ARGENTINA - PESO	25.00	11/2/2006	1/31/2007	61	0	0.00	5.00	No
CZECK - KORUNA	10.00	11/2/2006	1/31/2007	61	0	0.00	5.00	No
DENMARK - KRONE	10.00	11/2/2006	1/31/2007	61	0	0.00	5.00	No
EURO	3.00	11/2/2006	1/31/2007	61	0	0.00	5.00	No
HONG KONG - DOLLAR	10.00	11/2/2006	1/31/2007	61	0	0.00	5.00	No
HUNGARY - FORINT	10.00	11/2/2006	1/31/2007	61	0	0.00	5.00	No
JAPAN - YEN	3.00	11/2/2006	1/31/2007	61	0	0.00	5.00	No
MALAYSIA - RINGGIT	10.00	11/2/2006	1/31/2007	61	0	0.00	5.00	No
NORWAY - KRONE	10.00	11/2/2006	1/31/2007	61	0	0.00	5.00	No
MEXICO - NEW PESO	3.00	11/2/2006	1/31/2007	61	0	0.00	5.00	No
NEW ZEALAND - DOLLAR	10.00	11/2/2006	1/31/2007	61	0	0.00	5.00	No
POLAND - ZLOTY	10.00	11/2/2006	1/31/2007	61	0	0.00	5.00	No
SAUDI ARABIA - RIYAL	10.00	11/2/2006	1/31/2007	61	0	0.00	5.00	No
SINGAPORE - DOLLAR	10.00	11/2/2006	1/31/2007	61	0	0.00	5.00	No
SWITZERLAND - FRANC	3.00	11/2/2006	1/31/2007	61	0	0.00	5.00	No
SWEDEN - KRONA	10.00	11/2/2006	1/31/2007	61	0	0.00	5.00	No
UNITED KINGDOM - POUND	3.00	11/2/2006	1/31/2007	61	1	1.64	5.00	No
U.S. - DOLLAR	1.40	11/2/2006	1/31/2007	61	1	1.64	5.00	No
<b>BASE ACCOUNT CURRENCY – UNITED STATES - DOLLAR</b>								
AUSTRALIA - DOLLAR	3.00	11/2/2006	1/31/2007	61	0	0.00	5.00	No
CANADA - DOLLAR	1.40	11/2/2006	1/31/2007	61	1	1.64	5.00	No
EURO	3.00	11/2/2006	1/31/2007	61	0	0.00	5.00	No
JAPAN YEN	3.00	11/2/2006	1/31/2007	61	0	0.00	5.00	No
NEW ZEALAND DOLLAR	10.00	11/2/2006	1/31/2007	61	0	0.00	5.00	No
UNITED KINGDOM - POUND	3.00	11/2/2006	1/31/2007	61	0	0.00	5.00	No
SWITZERLAND - FRANC	3.00	11/2/2006	1/31/2007	61	0	0.00	5.00	No