

Security Volatility 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
AUSTRALIA - DOLLAR	3.00	8/15/2007	11/13/2007	62	1	1.61	5.00	No
ARGENTINA - PESO	25.00	8/15/2007	11/13/2007	62	0	0.00	5.00	No
BRAZILIAN REAL	25.00	8/15/2007	11/13/2007	62	0	0.00	5.00	No
CZECK - KORUNA	10.00	8/15/2007	11/13/2007	62	0	0.00	5.00	No
DENMARK - KRONE	10.00	8/15/2007	11/13/2007	62	0	0.00	5.00	No
EURO	3.00	8/15/2007	11/13/2007	62	1	1.61	5.00	No
HONG KONG - DOLLAR	10.00	8/15/2007	11/13/2007	62	0	0.00	5.00	No
HUNGARY - FORINT	10.00	8/15/2007	11/13/2007	62	0	0.00	5.00	No
JAPAN - YEN	3.90	8/15/2007	11/13/2007	62	1	1.61	5.00	No
MALAYSIA - RINGGIT	10.00	8/15/2007	11/13/2007	62	0	0.00	5.00	No
NORWAY - KRONE	10.00	8/15/2007	11/13/2007	62	0	0.00	5.00	No
MEXICO - NEW PESO	3.00	8/15/2007	11/13/2007	62	2	3.23	5.00	No
NEW ZEALAND - DOLLAR	10.00	8/15/2007	11/13/2007	62	0	0.00	5.00	No
POLAND - ZLOTY	10.00	8/15/2007	11/13/2007	62	0	0.00	5.00	No
SAUDI ARABIA - RIYAL	10.00	8/15/2007	11/13/2007	62	0	0.00	5.00	No
SINGAPORE - DOLLAR	10.00	8/15/2007	11/13/2007	62	0	0.00	5.00	No
SWITZERLAND - FRANC	3.00	8/15/2007	11/13/2007	62	1	1.61	5.00	No
SWEDEN - KRONA	10.00	8/15/2007	11/13/2007	62	0	0.00	5.00	No
UNITED KINGDOM -	3.00	8/15/2007	11/13/2007	62	2	3.23	5.00	No
U.S. - DOLLAR	2.50	8/15/2007	11/13/2007	62	3	4.84	5.00	No
BASE ACCOUNT CURRENCY – UNITED STATES - DOLLAR								
AUSTRALIA - DOLLAR	4.20	8/15/2007	11/13/2007	62	2	3.23	5.00	No
CANADA - DOLLAR	2.50	8/15/2007	11/13/2007	62	3	4.84	5.00	No
EURO	3.00	8/15/2007	11/13/2007	62	0	0.00	5.00	No
JAPAN YEN	3.00	8/15/2007	11/13/2007	62	1	1.61	5.00	No
NEW ZEALAND DOLLAR	10.00	8/15/2007	11/13/2007	62	0	0.00	5.00	No
UNITED KINGDOM -	3.00	8/15/2007	11/13/2007	62	0	0.00	5.00	No
SWITZERLAND - FRANC	3.00	8/15/2007	11/13/2007	62	0	0.00	5.00	No