

Security Volatility Program Margin Violation Summary

Security (FX / Bond / Equity / Index)	Margin Rate	Start Date	End Date	Trading Days	Offside Days	%	Violation Threshold	Threshold Exceeded
AUSTRALIA - DOLLAR	3.00	1/30/02	4/30/02	64	0	0.00	5.00	No
ARGENTINA - PESO	15.00	1/30/02	4/30/02	64	2	3.13	5.00	No
CZECK - KORUNA	10.00	1/30/02	4/30/02	64	0	0.00	5.00	No
DENMARK - KRONE	10.00	1/30/02	4/30/02	64	0	0.00	5.00	No
EURO	3.00	1/30/02	4/30/02	64	0	0.00	5.00	No
HONG KONG - DOLLAR	10.00	1/30/02	4/30/02	64	0	0.00	5.00	No
JAPAN - YEN	3.00	1/30/02	4/30/02	64	2	3.13	5.00	No
MALAYSIA - RINGGIT	10.00	1/30/02	4/30/02	64	0	0.00	5.00	No
NORWAY - KRONE	10.00	1/30/02	4/30/02	64	0	0.00	5.00	No
MEXICO - NEW PESO	3.00	1/30/02	4/30/02	64	0	0.00	5.00	No
NEW ZEALAND - DOLLAR	10.00	1/30/02	4/30/02	64	0	0.00	5.00	No
SAUDI ARABIA - RIYAL	10.00	1/30/02	4/30/02	64	0	0.00	5.00	No
SINGAPORE - DOLLAR	10.00	1/30/02	4/30/02	64	0	0.00	5.00	No
SWITZERLAND - FRANC	3.00	1/30/02	4/30/02	64	0	0.00	5.00	No
SWEDEN - KRONA	10.00	1/30/02	4/30/02	64	0	0.00	5.00	No
BRITAIN - POUND	3.00	1/30/02	4/30/02	64	0	0.00	5.00	No
U.S. - DOLLAR	1.10	1/30/02	4/30/02	64	2	3.13	5.00	No