

## Security Volatility Program Margin Violation Summary Report

<b>Security (FX / Bond / Equity / Index)</b>	<b>Margin Rate</b>	<b>Start Date</b>	<b>End Date</b>	<b>Trading Days</b>	<b>Offside Days</b>	<b>% offside</b>	<b>Violation Threshold</b>	<b>Threshold Exceeded</b>
AUSTRALIA - DOLLAR	3.00	4/12/02	7/11/02	63	0	0.00	5.00	<b>No</b>
ARGENTINA - PESO	15.00	4/12/02	7/11/02	63	0	0.00	5.00	<b>No</b>
CZECK - KORUNA	10.00	4/12/02	7/11/02	63	0	0.00	5.00	<b>No</b>
DENMARK - KRONE	10.00	4/12/02	7/11/02	63	0	0.00	5.00	<b>No</b>
EURO	3.00	4/12/02	7/11/02	63	0	0.00	5.00	<b>No</b>
HONG KONG - DOLLAR	10.00	4/12/02	7/11/02	63	0	0.00	5.00	<b>No</b>
JAPAN - YEN	3.00	4/12/02	7/11/02	63	0	0.00	5.00	<b>No</b>
MALAYSIA - RINGGIT	10.00	4/12/02	7/11/02	63	0	0.00	5.00	<b>No</b>
NORWAY - KRONE	10.00	4/12/02	7/11/02	63	0	0.00	5.00	<b>No</b>
MEXICO - NEW PESO	3.00	4/12/02	7/11/02	63	1	1.59	5.00	<b>No</b>
NEW ZEALAND - DOLLAR	10.00	4/12/02	7/11/02	63	0	0.00	5.00	<b>No</b>
SAUDI ARABIA - RIYAL	10.00	4/12/02	7/11/02	63	0	0.00	5.00	<b>No</b>
SINGAPORE - DOLLAR	10.00	4/12/02	7/11/02	63	0	0.00	5.00	<b>No</b>
SWITZERLAND - FRANC	3.00	4/12/02	7/11/02	63	0	0.00	5.00	<b>No</b>
SWEDEN - KRONA	10.00	4/12/02	7/11/02	63	0	0.00	5.00	<b>No</b>
BRITAIN - POUND	3.00	4/12/02	7/11/02	63	0	0.00	5.00	<b>No</b>
U.S. - DOLLAR	1.40	4/12/02	7/11/02	63	1	1.59	5.00	<b>No</b>

