



## 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</b>	<b>Violation Threshold</b>	<b>Threshold Exceeded</b>
AUSTRALIA - DOLLAR	3.00	6/3/2002	8/30/2002	63	0	0.00	5.00	No
ARGENTINA - PESO	15.00	6/3/2002	8/30/2002	63	0	0.00	5.00	No
CZECK - KORUNA	10.00	6/3/2002	8/30/2002	63	0	0.00	5.00	No
DENMARK - KRONE	10.00	6/3/2002	8/30/2002	63	0	0.00	5.00	No
EURO	3.00	6/3/2002	8/30/2002	63	0	0.00	5.00	No
HONG KONG - DOLLAR	10.00	6/3/2002	8/30/2002	63	0	0.00	5.00	No
JAPAN - YEN	3.00	6/3/2002	8/30/2002	63	1	1.59	5.00	No
MALAYSIA - RINGGIT	10.00	6/3/2002	8/30/2002	63	0	0.00	5.00	No
NORWAY - KRONE	10.00	6/3/2002	8/30/2002	63	0	0.00	5.00	No
MEXICO - NEW PESO	3.30	6/3/2002	8/30/2002	63	2	3.17	5.00	No
NEW ZEALAND - DOLLAR	10.00	6/3/2002	8/30/2002	63	0	0.00	5.00	No
SAUDI ARABIA - RIYAL	10.00	6/3/2002	8/30/2002	63	0	0.00	5.00	No
SINGAPORE - DOLLAR	10.00	6/3/2002	8/30/2002	63	0	0.00	5.00	No
SWITZERLAND - FRANC	3.00	6/3/2002	8/30/2002	63	2	3.17	5.00	No
SWEDEN - KRONA	10.00	6/3/2002	8/30/2002	63	0	0.00	5.00	No
BRITAIN - POUND	3.00	6/3/2002	8/30/2002	63	1	1.59	5.00	No
U.S. - DOLLAR	1.50	6/3/2002	8/30/2002	63	2	3.17	5.00	No