

## Security Volatility Program Margin Violation Summary

<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>%</b>	<b>Violation Threshold</b>	<b>Threshold Exceeded</b>
AUSTRALIA - DOLLAR	3.00	1/10/2003	4/10/2003	65	1	1.54	5.00	No
ARGENTINA - PESO	25.00	1/10/2003	4/10/2003	65	0	0.00	5.00	No
CZECK - KORUNA	10.00	1/10/2003	4/10/2003	65	0	0.00	5.00	No
DENMARK - KRONE	10.00	1/10/2003	4/10/2003	65	0	0.00	5.00	No
EURO	3.00	1/10/2003	4/10/2003	65	1	1.54	5.00	No
HONG KONG - DOLLAR	10.00	1/10/2003	4/10/2003	65	0	0.00	5.00	No
JAPAN - YEN	3.00	1/10/2003	4/10/2003	65	0	0.00	5.00	No
MALAYSIA - RINGGIT	10.00	1/10/2003	4/10/2003	65	0	0.00	5.00	No
NORWAY - KRONE	10.00	1/10/2003	4/10/2003	65	0	0.00	5.00	No
MEXICO - NEW PESO	3.20	1/10/2003	4/10/2003	65	3	4.62	5.00	No
NEW ZEALAND - DOLLAR	10.00	1/10/2003	4/10/2003	65	0	0.00	5.00	No
SAUDI ARABIA - RIYAL	10.00	1/10/2003	4/10/2003	65	0	0.00	5.00	No
SINGAPORE - DOLLAR	10.00	1/10/2003	4/10/2003	65	0	0.00	5.00	No
SWITZERLAND - FRANC	3.00	1/10/2003	4/10/2003	65	1	1.54	5.00	No
SWEDEN - KRONA	10.00	1/10/2003	4/10/2003	65	0	0.00	5.00	No
BRITAIN - POUND	3.00	1/10/2003	4/10/2003	65	1	1.54	5.00	No
U.S. - DOLLAR	1.60	1/10/2003	4/10/2003	65	1	1.54	5.00	No