962-60-1181 **michael l green*** (ML_Green@baylor.edu), Michael L. Green, Baylor University, P.0. Box 97328, Waco, TX 76798. *An example of an orthogonal i-martingale.*

An example of a two parameter i-martingale having orthogonal increments will be shown. The construction depends on the choice of filtration for the process X(s,t)=M(s)N(t) where M is a one parameter martingale and N a square integrable process. (Received October 02, 2000)