962-60-330 **Nicolae Dinculeanu** (nd@math.ufl.edu), University of Florida, Department of Mathematics, 358 Little Hall PO Box 118105, Gainesville, FL 32611-8105, and **Oana Mocioalca*** (oana@math.ufl.edu), University of Florida, Department of Mathematics, 358 Little Hall PO Box 118105, Gainesville, FL 32611-8105. *A summable process which is not a semimartingale.* Preliminary report.

The stochastic integral in Banach spaces can be defined for summable processes. The classical stochastic integral is defined for real-valued semimartingales. **Theorem.** *If E is an infinite dimensional Banach space there are E-valued summable processes which are not semimartingales.* (Received September 11, 2000)