1
SIX SIS Ltd

SECOM-NEW EXTERNAL Page
: 53
Report-id : RPXL020E Date
: 14.12.2010
REPORT ON COLLATERAL DETAILS OF CLEARING MEMBER Time
: 20:15

CLEARING MEMBER : A999 XXX XXXX XXX ZUERICH ACTIVE

CREDIT GROUP XCM 01 X-CLEAR MEMBER CREDIT GR

SECURITY COLLATERAL

ACCOUNT NO	SECURITY	POS	CRN	STA	QUANTITY	MARKET VALUE	MRGN %	COLLATERAL VALUE
20.399'999	CH.000'015'759'1	NO	CHF	(A)	3'000.000	CHF 3'000.00	2.00	CHF 2'940.00
	CH.001'200'526'7	DI	CHF	(A)	100'100.000	CHF 5'340'335.00	70.00	CHF 1'602'100.50
	CH.001'222'171'6	DI	CHF	(A)	2.000	CHF 40.86	70.00	CHF 12.25
					TOTAL	CHF 5'343'375.86		CHF 1'605'052.75

MONEY COLLATERAL

ACCOUNT NO	BALANCE	BALANCE(CHF)	MRGN %

```
COLLATERAL VALUE
--------------          -------------------------          -------------------------  ------
---------------------------
40.399'999-CHF          CHF        640'340'305.95          CHF        640'340'305.95  25.00              CHF
480'255'229.21
                                                           -------------------------
                                                           ---------------------------
                                             TOTAL         CHF        640'340'305.95                     CHF
                                             480'255'229.21
                                                           -------------------------
                                                           ---------------------------


                                                                                                  -----------
                                                                                                  -----------
                                                                                                  ----
                                                                          TOTAL FOR CREDIT GROUP CHF
                                                                          481'860'281.96

                                                                                                  -----------
                                                                                                  -----------
                                                                                                  ----
```

*** End of Report ***