REPORT NAME : RPT ON DEFAULT FUND REQUIREMENT

ATTENTION :

ADDRESSING INSTRUCTION DETAILS :

INSTRUCTING BUSINESS PARTNER : CH.999'999 XXX ZUERICH
RECEIVING BUSINESS PARTNER : CH.999'999 XXX ZUERICH
REPORT LANGUAGE : GERMAN
ON-DEMAND/PERIODIC GENERATION : PERIODIC
REPORT OPTION : 1 DEFAULT FUND REQUIREMENT
REPORT PARAMETERS
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BUSINESS PARTNER : CH999999

1 SIX SIS Ltd

<table>
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<tr>
<th>SECOM-NEW</th>
<th>PRODUCTION</th>
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<td>1 Report-id</td>
<td>RPXL200D</td>
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<td>DEFAULT FUND REQUIREMENT OF THE MEMBER</td>
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<td>A999 BP ID: CH.999'999 XXX ZUERICH</td>
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<tr>
<td>EXCHANGE GROUP</td>
<td>EXCHANGE IN THE GROUP</td>
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<tr>
<td>EXCHANGE GROUPWISE DFLT FUND</td>
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| SWXVTX | For SWX and VTX | 17'000'000.00 |

TOTAL DEFAULT FUND REQUIREMENT : 17'000'000.00
CURRENT DEFAULT FUND WORTH : 39'312'921.15

ALL AMOUNTS ARE IN CHF
THE AUTO DEBIT WILL BE EXECUTED ON CASH ACCOUNT ON 04-11-2009 IF THE REQUIRED COLLATERAL IS NOT PROVIDED AS DEFAULT FUND
*** End of Report ***