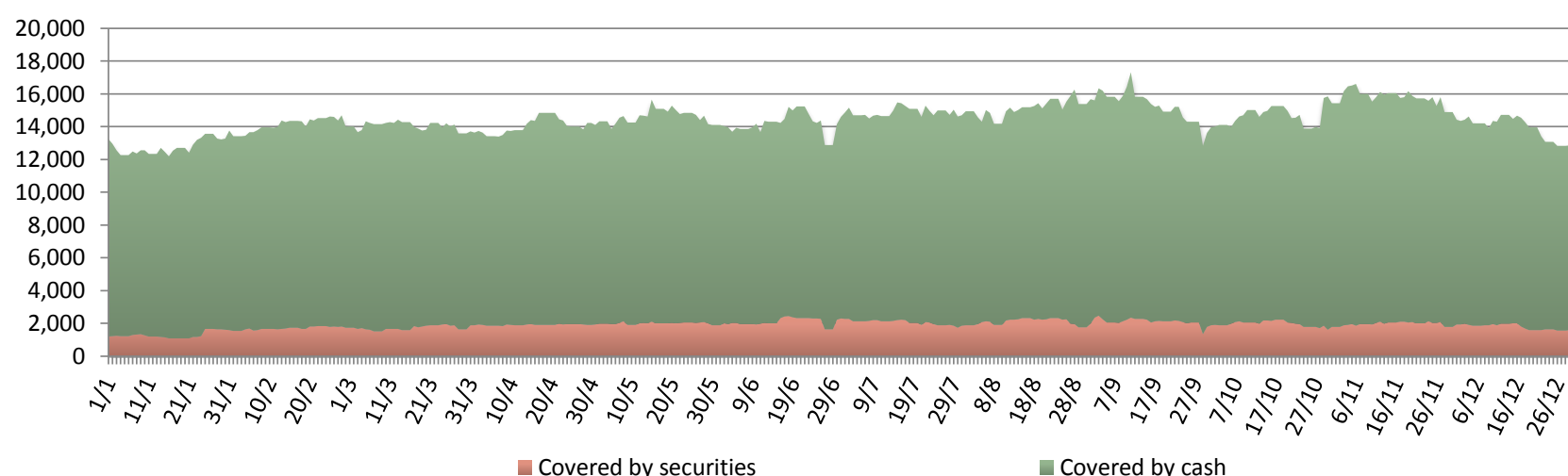


Initial Margin 2019

(milions of Euro)



in Euro			
Date	Initial Margin	Covered by securities	Covered by cash
01/01/2019	13,245,027,106	1,198,156,525	12,046,870,581
02/01/2019	12,957,506,084	1,219,677,247	11,737,828,836
03/01/2019	12,559,417,648	1,234,244,225	11,325,173,423
04/01/2019	12,265,470,854	1,231,529,279	11,033,941,574
05/01/2019	12,265,470,854	1,231,529,279	11,033,941,574
06/01/2019	12,265,470,854	1,231,529,279	11,033,941,574
07/01/2019	12,471,313,235	1,299,030,589	11,172,282,647
08/01/2019	12,367,398,986	1,327,265,850	11,040,133,136
09/01/2019	12,552,453,967	1,333,147,461	11,219,306,506
10/01/2019	12,561,548,667	1,274,352,390	11,287,196,278
11/01/2019	12,342,812,369	1,192,577,200	11,150,235,169
12/01/2019	12,342,812,369	1,192,577,200	11,150,235,169
13/01/2019	12,342,812,369	1,192,577,200	11,150,235,169
14/01/2019	12,701,302,132	1,160,437,585	11,540,864,547
15/01/2019	12,458,109,798	1,141,244,817	11,316,864,982
16/01/2019	12,181,595,173	1,086,771,942	11,094,823,231
17/01/2019	12,527,337,410	1,127,403,624	11,399,933,786
18/01/2019	12,698,743,712	1,116,525,404	11,582,218,309
19/01/2019	12,698,743,712	1,116,525,404	11,582,218,309
20/01/2019	12,698,743,712	1,116,525,404	11,582,218,309
21/01/2019	12,401,793,262	1,115,286,955	11,286,506,307
22/01/2019	12,911,830,896	1,179,215,053	11,732,615,843
23/01/2019	13,195,585,394	1,182,191,909	12,013,393,484
24/01/2019	13,325,190,264	1,215,528,672	12,109,661,593
25/01/2019	13,560,658,181	1,653,332,771	11,907,325,410
26/01/2019	13,560,658,181	1,653,332,771	11,907,325,410
27/01/2019	13,560,658,181	1,653,332,771	11,907,325,410
28/01/2019	13,268,044,707	1,634,213,158	11,633,831,549
29/01/2019	13,231,318,287	1,626,057,827	11,605,260,461
30/01/2019	13,273,826,285	1,603,718,659	11,670,107,626
31/01/2019	13,755,720,873	1,589,366,606	12,166,354,267
01/02/2019	13,419,006,558	1,550,577,575	11,868,428,984
02/02/2019	13,419,006,558	1,550,577,575	11,868,428,984
03/02/2019	13,419,006,558	1,550,577,575	11,868,428,984
04/02/2019	13,449,791,373	1,635,108,252	11,814,683,121
05/02/2019	13,655,417,033	1,681,923,623	11,973,493,409
06/02/2019	13,665,647,961	1,558,217,732	12,107,430,230
07/02/2019	13,771,571,406	1,591,563,741	12,180,007,665
08/02/2019	13,954,076,023	1,657,080,376	12,296,995,647
09/02/2019	13,954,076,023	1,657,080,376	12,296,995,647
10/02/2019	13,954,076,023	1,657,080,376	12,296,995,647
11/02/2019	13,942,059,913	1,653,714,099	12,288,345,813
12/02/2019	13,975,381,052	1,644,726,027	12,330,655,024
13/02/2019	14,365,553,669	1,658,143,258	12,707,410,411
14/02/2019	14,274,407,800	1,682,352,435	12,592,055,365

in Euro			
Date	Initial Margin	Covered by securities	Covered by cash
15/02/2019	14,346,744,391	1,740,562,516	12,606,181,875
16/02/2019	14,346,744,391	1,740,562,516	12,606,181,875
17/02/2019	14,346,744,391	1,740,562,516	12,606,181,875
18/02/2019	14,321,775,378	1,659,833,077	12,661,942,301
19/02/2019	14,004,054,816	1,668,783,155	12,335,271,661
20/02/2019	14,455,697,186	1,821,885,549	12,633,811,637
21/02/2019	14,383,354,006	1,804,720,697	12,578,633,308
22/02/2019	14,513,228,266	1,840,934,166	12,672,294,100
23/02/2019	14,513,228,266	1,840,934,166	12,672,294,100
24/02/2019	14,513,228,266	1,840,934,166	12,672,294,100
25/02/2019	14,610,386,101	1,775,569,884	12,834,816,217
26/02/2019	14,597,975,922	1,798,652,489	12,799,323,433
27/02/2019	14,370,424,248	1,774,851,484	12,595,572,764
28/02/2019	14,685,226,369	1,805,370,086	12,879,856,283
01/03/2019	14,016,006,621	1,738,412,480	12,277,594,141
02/03/2019	14,016,006,621	1,738,412,480	12,277,594,141
03/03/2019	14,016,006,621	1,738,412,480	12,277,594,141
04/03/2019	13,649,458,588	1,672,922,568	11,976,536,020
05/03/2019	13,795,447,934	1,699,670,695	12,095,777,239
06/03/2019	14,321,012,982	1,628,594,848	12,692,418,134
07/03/2019	14,222,606,596	1,613,195,536	12,609,411,060
08/03/2019	14,157,501,216	1,516,453,702	12,641,047,514
09/03/2019	14,157,501,216	1,516,453,702	12,641,047,514
10/03/2019	14,157,501,216	1,516,453,702	12,641,047,514
11/03/2019	14,233,098,283	1,656,413,876	12,576,684,407
12/03/2019	14,262,942,099	1,653,149,759	12,609,792,341
13/03/2019	14,215,071,949	1,657,966,386	12,557,105,563
14/03/2019	14,413,341,745	1,653,138,751	12,760,202,993
15/03/2019	14,268,758,720	1,600,709,051	12,668,049,669
16/03/2019	14,268,758,720	1,600,709,051	12,668,049,669
17/03/2019	14,268,758,720	1,600,709,051	12,668,049,669
18/03/2019	13,990,046,205	1,833,447,518	12,156,598,688
19/03/2019	13,874,290,297	1,754,873,711	12,119,416,586
20/03/2019	13,770,977,467	1,819,256,963	11,951,720,504
21/03/2019	13,811,680,941	1,853,808,240	11,957,872,701
22/03/2019	14,213,721,890	1,875,779,998	12,337,941,892
23/03/2019	14,213,721,890	1,875,779,998	12,337,941,892
24/03/2019	14,213,721,890	1,875,779,998	12,337,941,892
25/03/2019	13,947,574,172	1,921,530,889	12,026,043,283
26/03/2019	14,204,873,155	1,965,588,661	12,239,284,494
27/03/2019	14,005,526,600	1,864,450,261	12,141,076,339
28/03/2019	14,131,837,818	1,888,733,592	12,243,104,226
29/03/2019	13,593,751,690	1,642,120,456	11,951,631,234
30/03/2019	13,593,751,690	1,642,120,456	11,951,631,234
31/03/2019	13,593,751,690	1,642,120,456	11,951,631,234
01/04/2019	13,704,913,085	1,881,121,343	11,823,791,742
02/04/2019	13,647,937,442	1,876,913,426	11,771,024,016
03/04/2019	13,730,698,875	1,922,511,248	11,808,187,627
04/04/2019	13,645,462,752	1,917,918,692	11,727,544,060
05/04/2019	13,407,444,568	1,858,569,065	11,548,875,503
06/04/2019	13,407,444,568	1,858,569,065	11,548,875,503
07/04/2019	13,407,444,568	1,858,569,065	11,548,875,503
08/04/2019	13,389,453,321	1,868,419,944	11,521,033,377
09/04/2019	13,499,584,793	1,832,164,467	11,667,420,326
10/04/2019	13,754,923,062	1,929,194,846	11,825,728,216
11/04/2019	13,742,954,348	1,910,814,999	11,832,139,349
12/04/2019	13,791,535,737	1,873,885,147	11,917,650,590
13/04/2019	13,791,535,737	1,873,885,147	11,917,650,590
14/04/2019	13,791,535,737	1,873,885,147	11,917,650,590
15/04/2019	14,164,474,792	1,931,027,441	12,233,447,351
16/04/2019	14,397,491,707	1,948,486,096	12,449,005,611
17/04/2019	14,337,969,209	1,906,068,581	12,431,900,628
18/04/2019	14,844,675,645	1,896,743,891	12,947,931,754

in Euro			
Date	Initial Margin	Covered by securities	Covered by cash
19/04/2019	14,844,675,645	1,896,743,891	12,947,931,754
20/04/2019	14,844,675,645	1,896,743,891	12,947,931,754
21/04/2019	14,844,675,645	1,896,743,891	12,947,931,754
22/04/2019	14,844,675,645	1,896,743,891	12,947,931,754
23/04/2019	14,442,870,630	1,975,263,480	12,467,607,150
24/04/2019	14,372,235,176	1,929,783,898	12,442,451,278
25/04/2019	14,033,339,138	1,953,004,491	12,080,334,647
26/04/2019	14,001,640,242	1,947,836,111	12,053,804,131
27/04/2019	14,001,640,242	1,947,836,111	12,053,804,131
28/04/2019	14,001,640,242	1,947,836,111	12,053,804,131
29/04/2019	13,834,606,052	1,920,900,795	11,913,705,257
30/04/2019	14,228,675,610	1,914,690,279	12,313,985,331
01/05/2019	14,228,675,610	1,914,690,279	12,313,985,331
02/05/2019	14,091,129,055	1,937,173,867	12,153,955,188
03/05/2019	14,330,784,642	1,970,860,313	12,359,924,329
04/05/2019	14,330,784,642	1,970,860,313	12,359,924,329
05/05/2019	14,330,784,642	1,970,860,313	12,359,924,329
06/05/2019	13,861,205,651	1,955,542,139	11,905,663,512
07/05/2019	14,167,917,884	1,961,084,490	12,206,833,394
08/05/2019	14,542,036,890	2,038,095,889	12,503,941,001
09/05/2019	14,650,571,496	2,123,568,165	12,527,003,331
10/05/2019	14,259,392,136	1,914,709,719	12,344,682,417
11/05/2019	14,259,392,136	1,914,709,719	12,344,682,417
12/05/2019	14,259,392,136	1,914,709,719	12,344,682,417
13/05/2019	14,700,934,824	2,003,364,741	12,697,570,083
14/05/2019	14,672,929,385	2,019,341,070	12,653,588,315
15/05/2019	14,614,765,721	1,997,147,080	12,617,618,642
16/05/2019	15,637,792,783	2,112,381,834	13,525,410,949
17/05/2019	15,089,684,299	2,009,746,426	13,079,937,873
18/05/2019	15,089,684,299	2,009,746,426	13,079,937,873
19/05/2019	15,089,684,299	2,009,746,426	13,079,937,873
20/05/2019	14,905,292,966	2,010,936,110	12,894,356,856
21/05/2019	15,276,280,993	2,024,373,212	13,251,907,781
22/05/2019	14,998,482,630	2,001,218,542	12,997,264,088
23/05/2019	14,756,920,268	2,030,872,823	12,726,047,445
24/05/2019	14,848,108,710	2,056,206,927	12,791,901,783
25/05/2019	14,848,108,710	2,056,206,927	12,791,901,783
26/05/2019	14,848,108,710	2,056,206,927	12,791,901,783
27/05/2019	14,709,042,106	2,033,503,191	12,675,538,915
28/05/2019	14,409,125,057	2,060,709,125	12,348,415,932
29/05/2019	14,662,726,873	2,072,665,700	12,590,061,172
30/05/2019	14,159,603,478	2,002,752,610	12,156,850,868
31/05/2019	14,092,047,163	1,880,340,192	12,211,706,971
01/06/2019	14,092,047,163	1,880,340,192	12,211,706,971
02/06/2019	14,092,047,163	1,880,340,192	12,211,706,971
03/06/2019	14,017,825,208	1,999,322,080	12,018,503,128
04/06/2019	13,957,278,808	1,957,629,107	11,999,649,701
05/06/2019	13,686,835,119	2,019,292,574	11,667,542,545
06/06/2019	13,928,572,632	2,029,553,955	11,899,018,677
07/06/2019	13,860,076,663	1,965,884,804	11,894,191,859
08/06/2019	13,860,076,663	1,965,884,804	11,894,191,859
09/06/2019	13,860,076,663	1,965,884,804	11,894,191,859
10/06/2019	13,956,450,029	1,952,436,447	12,004,013,582
11/06/2019	14,174,314,286	1,944,927,741	12,229,386,545
12/06/2019	13,663,972,909	1,989,511,408	11,674,461,501
13/06/2019	14,355,635,463	2,027,211,409	12,328,424,054
14/06/2019	14,291,321,250	2,002,780,004	12,288,541,246
15/06/2019	14,291,321,250	2,002,780,004	12,288,541,246
16/06/2019	14,291,321,250	2,002,780,004	12,288,541,246
17/06/2019	14,213,637,632	2,333,343,145	11,880,294,487
18/06/2019	14,464,599,195	2,426,206,849	12,038,392,346
19/06/2019	15,201,217,362	2,441,517,772	12,759,699,590
20/06/2019	14,981,215,617	2,379,757,753	12,601,457,864

in Euro			
Date	Initial Margin	Covered by securities	Covered by cash
21/06/2019	15,227,155,990	2,328,004,315	12,899,151,675
22/06/2019	15,227,155,990	2,328,004,315	12,899,151,675
23/06/2019	15,227,155,990	2,328,004,315	12,899,151,675
24/06/2019	14,776,406,280	2,313,373,409	12,463,032,871
25/06/2019	14,311,799,017	2,308,263,781	12,003,535,236
26/06/2019	14,236,352,346	2,311,598,388	11,924,753,958
27/06/2019	14,381,347,449	2,283,625,935	12,097,721,514
28/06/2019	12,883,551,264	1,642,304,989	11,241,246,275
29/06/2019	12,883,551,264	1,642,304,989	11,241,246,275
30/06/2019	12,883,551,264	1,642,304,989	11,241,246,275
01/07/2019	14,148,743,673	2,232,135,089	11,916,608,584
02/07/2019	14,604,297,802	2,290,871,337	12,313,426,465
03/07/2019	14,856,167,963	2,265,780,106	12,590,387,857
04/07/2019	15,166,485,415	2,268,815,510	12,897,669,905
05/07/2019	14,683,496,236	2,135,741,315	12,547,754,921
06/07/2019	14,683,496,236	2,135,741,315	12,547,754,921
07/07/2019	14,683,496,236	2,135,741,315	12,547,754,921
08/07/2019	14,727,785,752	2,130,881,342	12,596,904,410
09/07/2019	14,502,883,856	2,141,743,198	12,361,140,658
10/07/2019	14,672,767,868	2,201,356,559	12,471,411,309
11/07/2019	14,719,995,241	2,210,787,721	12,509,207,520
12/07/2019	14,644,410,405	2,129,201,276	12,515,209,129
13/07/2019	14,644,410,405	2,129,201,276	12,515,209,129
14/07/2019	14,644,410,405	2,129,201,276	12,515,209,129
15/07/2019	14,987,391,768	2,152,092,885	12,835,298,883
16/07/2019	15,485,415,907	2,211,847,874	13,273,568,033
17/07/2019	15,426,339,296	2,236,497,303	13,189,841,993
18/07/2019	15,247,126,271	2,198,211,654	13,048,914,617
19/07/2019	15,076,581,252	2,038,243,188	13,038,338,064
20/07/2019	15,076,581,252	2,038,243,188	13,038,338,064
21/07/2019	15,076,581,252	2,038,243,188	13,038,338,064
22/07/2019	14,589,996,249	1,899,102,335	12,690,893,914
23/07/2019	15,276,156,367	2,081,267,580	13,194,888,787
24/07/2019	14,967,665,891	2,052,081,643	12,915,584,248
25/07/2019	14,680,523,170	1,951,243,166	12,729,280,004
26/07/2019	14,978,316,843	1,887,898,975	13,090,417,868
27/07/2019	14,978,316,843	1,887,898,975	13,090,417,868
28/07/2019	14,978,316,843	1,887,898,975	13,090,417,868
29/07/2019	14,705,922,896	1,898,887,894	12,807,035,002
30/07/2019	15,044,058,118	1,855,651,144	13,188,406,974
31/07/2019	14,617,008,452	1,738,199,666	12,878,808,786
01/08/2019	14,692,509,710	1,847,128,678	12,845,381,032
02/08/2019	14,941,414,608	1,872,927,617	13,068,486,991
03/08/2019	14,941,414,608	1,872,927,617	13,068,486,991
04/08/2019	14,941,414,608	1,872,927,617	13,068,486,991
05/08/2019	14,557,066,822	1,948,061,489	12,609,005,334
06/08/2019	14,295,324,165	2,087,740,943	12,207,583,222
07/08/2019	15,006,211,532	2,117,561,985	12,888,649,547
08/08/2019	14,828,904,836	2,101,653,949	12,727,250,887
09/08/2019	14,170,788,468	1,897,008,515	12,273,779,953
10/08/2019	14,170,788,468	1,897,008,515	12,273,779,953
11/08/2019	14,170,788,468	1,897,008,515	12,273,779,953
12/08/2019	14,939,046,109	2,184,959,721	12,754,086,388
13/08/2019	15,164,014,897	2,238,204,302	12,925,810,594
14/08/2019	14,881,227,346	2,228,847,039	12,652,380,307
15/08/2019	15,022,697,584	2,242,841,527	12,779,856,057
16/08/2019	15,170,167,352	2,336,355,219	12,833,812,133
17/08/2019	15,170,167,352	2,336,355,219	12,833,812,133
18/08/2019	15,170,167,352	2,336,355,219	12,833,812,133
19/08/2019	15,248,898,547	2,238,484,455	13,010,414,093
20/08/2019	15,431,036,251	2,282,367,804	13,148,668,448
21/08/2019	15,114,461,189	2,236,362,212	12,878,098,977
22/08/2019	15,403,924,670	2,250,893,978	13,153,030,693

in Euro			
Date	Initial Margin	Covered by securities	Covered by cash
23/08/2019	15,701,622,467	2,335,948,768	13,365,673,699
24/08/2019	15,701,622,467	2,335,948,768	13,365,673,699
25/08/2019	15,701,622,467	2,335,948,768	13,365,673,699
26/08/2019	15,035,104,562	2,219,817,466	12,815,287,096
27/08/2019	15,520,201,779	2,262,599,007	13,257,602,772
28/08/2019	15,874,845,262	1,978,546,625	13,896,298,637
29/08/2019	16,262,956,870	1,948,614,334	14,314,342,536
30/08/2019	15,381,279,738	1,766,579,277	13,614,700,461
31/08/2019	15,381,279,738	1,766,579,277	13,614,700,461
01/09/2019	15,381,279,738	1,766,579,277	13,614,700,461
02/09/2019	15,685,174,496	1,975,230,638	13,709,943,859
03/09/2019	15,611,482,086	2,358,962,412	13,252,519,674
04/09/2019	16,341,224,216	2,460,861,217	13,880,362,999
05/09/2019	16,194,018,132	2,246,979,409	13,947,038,723
06/09/2019	15,814,151,432	2,063,995,116	13,750,156,316
07/09/2019	15,814,151,432	2,063,995,116	13,750,156,316
08/09/2019	15,814,151,432	2,063,995,116	13,750,156,316
09/09/2019	15,561,768,120	2,031,082,471	13,530,685,649
10/09/2019	15,875,642,954	2,125,783,386	13,749,859,569
11/09/2019	16,441,147,713	2,232,970,432	14,208,177,282
12/09/2019	17,324,266,019	2,338,271,221	14,985,994,798
13/09/2019	15,822,716,487	2,285,506,765	13,537,209,722
14/09/2019	15,822,716,487	2,285,506,765	13,537,209,722
15/09/2019	15,822,716,487	2,285,506,765	13,537,209,722
16/09/2019	15,684,538,037	2,232,487,820	13,452,050,217
17/09/2019	15,387,748,827	2,058,836,678	13,328,912,149
18/09/2019	15,215,340,201	2,125,889,632	13,089,450,569
19/09/2019	15,290,324,919	2,158,412,359	13,131,912,560
20/09/2019	14,924,274,806	2,121,623,625	12,802,651,181
21/09/2019	14,924,274,806	2,121,623,625	12,802,651,181
22/09/2019	14,924,274,806	2,121,623,625	12,802,651,181
23/09/2019	15,212,024,833	2,185,212,026	13,026,812,807
24/09/2019	15,203,786,198	2,141,660,283	13,062,125,915
25/09/2019	14,571,814,937	2,074,149,390	12,497,665,547
26/09/2019	14,310,985,230	2,011,593,064	12,299,392,166
27/09/2019	14,299,160,042	2,044,466,855	12,254,693,188
28/09/2019	14,299,160,042	2,044,466,855	12,254,693,188
29/09/2019	14,299,160,042	2,044,466,855	12,254,693,188
30/09/2019	12,831,051,625	1,334,928,433	11,496,123,191
01/10/2019	13,623,364,395	1,785,818,398	11,837,545,996
02/10/2019	13,966,746,075	1,881,713,071	12,085,033,005
03/10/2019	14,003,737,844	1,899,796,716	12,103,941,127
04/10/2019	14,110,694,151	1,878,782,064	12,231,912,087
05/10/2019	14,110,694,151	1,878,782,064	12,231,912,087
06/10/2019	14,110,694,151	1,878,782,064	12,231,912,087
07/10/2019	13,990,120,558	1,990,136,303	11,999,984,255
08/10/2019	14,344,883,311	2,077,413,755	12,267,469,556
09/10/2019	14,606,412,921	2,123,882,053	12,482,530,868
10/10/2019	14,698,564,570	2,056,724,899	12,641,839,671
11/10/2019	15,009,109,714	2,065,392,334	12,943,717,380
12/10/2019	15,009,109,714	2,065,392,334	12,943,717,380
13/10/2019	15,009,109,714	2,065,392,334	12,943,717,380
14/10/2019	14,587,519,530	1,970,345,443	12,617,174,086
15/10/2019	14,895,001,903	2,189,619,229	12,705,382,675
16/10/2019	14,949,822,384	2,166,553,536	12,783,268,848
17/10/2019	15,256,322,021	2,163,669,411	13,092,652,611
18/10/2019	15,251,539,274	2,216,672,637	13,034,866,636
19/10/2019	15,251,539,274	2,216,672,637	13,034,866,636
20/10/2019	15,251,539,274	2,216,672,637	13,034,866,636
21/10/2019	14,960,119,177	2,063,628,092	12,896,491,085
22/10/2019	14,512,280,862	2,026,766,991	12,485,513,871
23/10/2019	14,534,174,353	1,987,655,663	12,546,518,690
24/10/2019	14,727,103,702	1,956,184,591	12,770,919,111

in Euro			
Date	Initial Margin	Covered by securities	Covered by cash
25/10/2019	13,876,523,837	1,782,541,637	12,093,982,199
26/10/2019	13,876,523,837	1,782,541,637	12,093,982,199
27/10/2019	13,876,523,837	1,782,541,637	12,093,982,199
28/10/2019	13,986,633,843	1,794,249,429	12,192,384,414
29/10/2019	13,905,595,969	1,700,464,314	12,205,131,655
30/10/2019	15,738,048,056	1,847,282,341	13,890,765,715
31/10/2019	15,845,939,796	1,612,278,055	14,233,661,742
01/11/2019	15,424,719,061	1,794,844,695	13,629,874,366
02/11/2019	15,424,719,061	1,794,844,695	13,629,874,366
03/11/2019	15,424,719,061	1,794,844,695	13,629,874,366
04/11/2019	16,151,611,675	1,874,586,334	14,277,025,342
05/11/2019	16,465,474,799	1,916,210,393	14,549,264,406
06/11/2019	16,505,039,653	1,947,425,201	14,557,614,452
07/11/2019	16,616,167,184	1,863,791,967	14,752,375,217
08/11/2019	16,003,098,422	1,960,938,797	14,042,159,626
09/11/2019	16,003,098,422	1,960,938,797	14,042,159,626
10/11/2019	16,003,098,422	1,960,938,797	14,042,159,626
11/11/2019	15,524,561,355	1,921,979,120	13,602,582,235
12/11/2019	15,783,950,396	2,031,304,600	13,752,645,795
13/11/2019	16,112,237,167	2,094,096,178	14,018,140,989
14/11/2019	15,937,478,386	1,981,841,855	13,955,636,531
15/11/2019	16,042,889,392	2,055,844,563	13,987,044,829
16/11/2019	16,042,889,392	2,055,844,563	13,987,044,829
17/11/2019	16,042,889,392	2,055,844,563	13,987,044,829
18/11/2019	15,751,613,798	2,099,186,767	13,652,427,031
19/11/2019	15,789,410,122	2,112,029,561	13,677,380,561
20/11/2019	16,166,205,900	2,061,755,692	14,104,450,208
21/11/2019	15,878,532,305	2,091,393,535	13,787,138,770
22/11/2019	15,729,142,954	2,014,084,451	13,715,058,503
23/11/2019	15,729,142,954	2,014,084,451	13,715,058,503
24/11/2019	15,729,142,954	2,014,084,451	13,715,058,503
25/11/2019	15,575,232,568	2,133,149,684	13,442,082,883
26/11/2019	15,785,580,642	2,024,999,953	13,760,580,690
27/11/2019	15,248,509,323	2,018,999,316	13,229,510,007
28/11/2019	15,784,131,626	2,083,583,278	13,700,548,349
29/11/2019	14,885,196,053	1,777,658,435	13,107,537,618
30/11/2019	14,885,196,053	1,777,658,435	13,107,537,618
01/12/2019	14,885,196,053	1,777,658,435	13,107,537,618
02/12/2019	14,411,845,091	1,936,957,659	12,474,887,433
03/12/2019	14,358,709,895	1,933,776,069	12,424,933,826
04/12/2019	14,411,528,385	1,973,747,892	12,437,780,494
05/12/2019	14,622,558,338	1,906,727,494	12,715,830,844
06/12/2019	14,192,917,964	1,851,547,226	12,341,370,739
07/12/2019	14,192,917,964	1,851,547,226	12,341,370,739
08/12/2019	14,192,917,964	1,851,547,226	12,341,370,739
09/12/2019	14,201,404,467	1,889,724,987	12,311,679,480
10/12/2019	13,908,476,210	1,890,897,805	12,017,578,405
11/12/2019	14,338,580,466	1,953,705,537	12,384,874,929
12/12/2019	14,306,699,621	1,883,178,991	12,423,520,630
13/12/2019	14,723,942,587	1,993,309,387	12,730,633,199
14/12/2019	14,723,942,587	1,993,309,387	12,730,633,199
15/12/2019	14,723,942,587	1,993,309,387	12,730,633,199
16/12/2019	14,469,531,560	2,006,465,527	12,463,066,033
17/12/2019	14,679,232,930	2,017,243,560	12,661,989,370
18/12/2019	14,549,084,612	1,817,419,992	12,731,664,620
19/12/2019	14,283,379,746	1,680,498,133	12,602,881,613
20/12/2019	13,945,230,047	1,601,347,515	12,343,882,531
21/12/2019	13,945,230,047	1,601,347,515	12,343,882,531
22/12/2019	13,945,230,047	1,601,347,515	12,343,882,531
23/12/2019	13,417,475,940	1,586,994,506	11,830,481,435
24/12/2019	13,071,564,619	1,631,449,409	11,440,115,211
25/12/2019	13,071,564,619	1,631,449,409	11,440,115,211
26/12/2019	13,071,564,619	1,631,449,409	11,440,115,211

in Euro			
Date	Initial Margin	Covered by securities	Covered by cash
27/12/2019	12,829,941,952	1,562,533,064	11,267,408,888
28/12/2019	12,829,941,952	1,562,533,064	11,267,408,888
29/12/2019	12,829,941,952	1,562,533,064	11,267,408,888
30/12/2019	12,842,390,920	1,588,279,331	11,254,111,589
31/12/2019	10,862,957,091	1,187,666,479	9,675,290,613