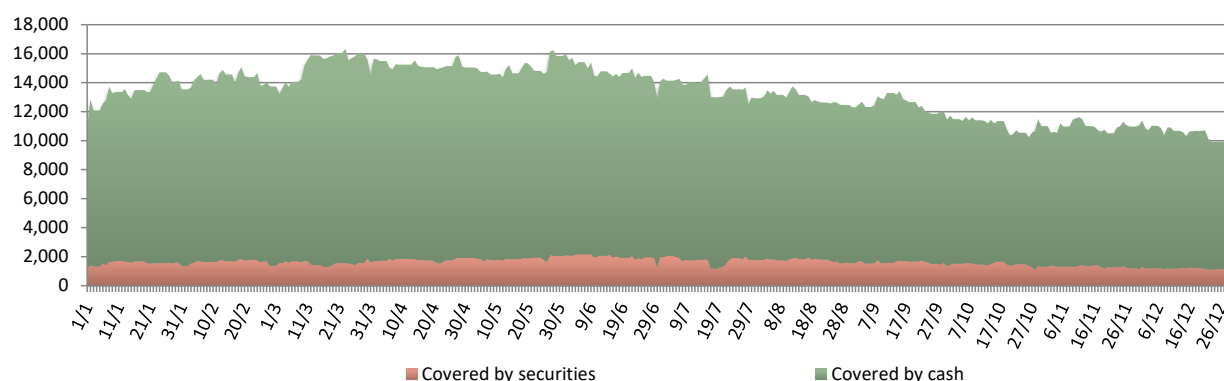


Initial Margin 2020 (milions of Euro)



in Euro			
Date	Initial Margin	Covered by securities	Covered by cash
01/01/2020	10,862,957,091	1,187,666,479	9,675,290,613
02/01/2020	12,855,105,144	1,399,234,261	11,455,870,884
03/01/2020	12,081,988,600	1,340,464,874	10,741,523,726
04/01/2020	12,081,988,600	1,340,464,874	10,741,523,726
05/01/2020	12,081,988,600	1,340,464,874	10,741,523,726
06/01/2020	12,565,778,169	1,507,708,582	11,058,069,587
07/01/2020	12,798,447,484	1,399,117,953	11,399,329,531
08/01/2020	13,722,396,932	1,632,804,061	12,089,592,871
09/01/2020	13,276,145,017	1,640,207,621	11,635,937,397
10/01/2020	13,350,432,873	1,695,275,299	11,655,157,575
11/01/2020	13,350,432,873	1,695,275,299	11,655,157,575
12/01/2020	13,350,432,873	1,695,275,299	11,655,157,575
13/01/2020	13,549,215,919	1,665,750,454	11,883,465,465
14/01/2020	13,119,740,404	1,624,899,155	11,494,841,249
15/01/2020	12,879,604,520	1,580,716,503	11,298,888,017
16/01/2020	13,476,410,793	1,676,283,192	11,800,127,601
17/01/2020	13,490,231,760	1,673,169,158	11,817,062,602
18/01/2020	13,490,231,760	1,673,169,158	11,817,062,602
19/01/2020	13,490,231,760	1,673,169,158	11,817,062,602
20/01/2020	13,364,758,497	1,555,707,830	11,809,050,667
21/01/2020	13,361,237,956	1,530,381,421	11,830,856,535
22/01/2020	13,871,290,450	1,553,272,502	12,318,017,948
23/01/2020	14,270,306,265	1,541,841,674	12,728,464,592
24/01/2020	14,714,939,958	1,553,841,828	13,161,098,130
25/01/2020	14,714,939,958	1,553,841,828	13,161,098,130
26/01/2020	14,714,939,958	1,553,841,828	13,161,098,130
27/01/2020	14,476,957,583	1,591,500,821	12,885,456,761
28/01/2020	14,009,767,253	1,545,280,032	12,464,487,220
29/01/2020	14,079,899,645	1,576,391,884	12,503,507,761
30/01/2020	14,131,811,435	1,611,072,581	12,520,738,855
31/01/2020	13,546,509,607	1,342,760,063	12,203,749,544
01/02/2020	13,546,509,607	1,342,760,063	12,203,749,544
02/02/2020	13,546,509,607	1,342,760,063	12,203,749,544
03/02/2020	13,655,429,005	1,539,001,525	12,116,427,480
04/02/2020	14,172,691,965	1,584,874,289	12,587,817,676
05/02/2020	14,399,295,872	1,722,768,018	12,676,527,853
06/02/2020	14,592,906,836	1,659,229,115	12,933,677,721
07/02/2020	14,204,388,723	1,625,428,185	12,578,960,538
08/02/2020	14,204,388,723	1,625,428,185	12,578,960,538
09/02/2020	14,204,388,723	1,625,428,185	12,578,960,538
10/02/2020	14,204,055,375	1,651,624,512	12,552,430,862
11/02/2020	13,817,479,367	1,619,618,250	12,197,861,117
12/02/2020	14,633,584,860	1,743,540,023	12,890,044,837
13/02/2020	14,887,914,646	1,765,634,541	13,122,280,105
14/02/2020	14,569,778,098	1,682,756,977	12,887,021,122

in Euro			
Date	Initial Margin	Covered by securities	Covered by cash
15/02/2020	14,569,778,098	1,682,756,977	12,887,021,122
16/02/2020	14,569,778,098	1,682,756,977	12,887,021,122
17/02/2020	13,957,230,418	1,648,717,167	12,308,513,252
18/02/2020	14,679,267,691	1,801,670,818	12,877,596,873
19/02/2020	15,073,177,494	1,842,113,243	13,231,064,251
20/02/2020	14,429,256,197	1,719,104,091	12,710,152,106
21/02/2020	14,390,923,749	1,778,394,951	12,612,528,798
22/02/2020	14,390,923,749	1,778,394,951	12,612,528,798
23/02/2020	14,390,923,749	1,778,394,951	12,612,528,798
24/02/2020	14,659,982,960	1,745,936,387	12,914,046,573
25/02/2020	13,794,204,201	1,618,990,314	12,175,213,887
26/02/2020	13,835,737,429	1,656,301,841	12,179,435,588
27/02/2020	14,015,814,088	1,674,813,264	12,341,000,824
28/02/2020	13,741,015,388	1,368,506,136	12,372,509,252
29/02/2020	13,741,015,388	1,368,506,136	12,372,509,252
01/03/2020	13,741,015,388	1,368,506,136	12,372,509,252
02/03/2020	13,233,655,122	1,562,595,872	11,671,059,250
03/03/2020	13,620,066,711	1,543,113,248	12,076,953,462
04/03/2020	14,037,067,910	1,677,370,938	12,359,696,972
05/03/2020	13,712,881,322	1,573,719,645	12,139,161,677
06/03/2020	14,056,104,167	1,678,496,501	12,377,607,667
07/03/2020	14,056,104,167	1,678,496,501	12,377,607,667
08/03/2020	14,056,104,167	1,678,496,501	12,377,607,667
09/03/2020	14,217,126,588	1,619,086,356	12,598,040,233
10/03/2020	15,205,595,065	1,713,063,629	13,492,531,435
11/03/2020	15,573,071,006	1,696,076,536	13,876,994,470
12/03/2020	15,913,468,517	1,451,172,078	14,462,296,439
13/03/2020	15,871,823,083	1,417,613,843	14,454,209,240
14/03/2020	15,871,823,083	1,417,613,843	14,454,209,240
15/03/2020	15,871,823,083	1,417,613,843	14,454,209,240
16/03/2020	15,636,206,923	1,323,584,367	14,312,622,556
17/03/2020	15,679,502,337	1,271,661,334	14,407,841,003
18/03/2020	15,806,383,343	1,321,390,170	14,484,993,173
19/03/2020	15,837,859,652	1,450,824,365	14,387,035,287
20/03/2020	16,048,199,127	1,540,908,397	14,507,290,730
21/03/2020	16,048,199,127	1,540,908,397	14,507,290,730
22/03/2020	16,048,199,127	1,540,908,397	14,507,290,730
23/03/2020	16,335,483,354	1,571,168,127	14,764,315,228
24/03/2020	15,524,305,633	1,525,672,491	13,998,633,142
25/03/2020	15,693,260,988	1,491,422,866	14,201,838,121
26/03/2020	15,815,152,173	1,423,366,511	14,391,785,663
27/03/2020	16,005,906,366	1,557,547,933	14,448,358,433
28/03/2020	16,005,906,366	1,557,547,933	14,448,358,433
29/03/2020	16,005,906,366	1,557,547,933	14,448,358,433
30/03/2020	15,582,751,459	1,884,490,522	13,698,260,937
31/03/2020	14,507,372,169	1,602,810,758	12,904,561,411
01/04/2020	15,636,604,098	1,677,011,532	13,959,592,566
02/04/2020	15,616,916,005	1,683,583,471	13,933,332,534
03/04/2020	15,498,225,380	1,717,900,765	13,780,324,615
04/04/2020	15,498,225,380	1,717,900,765	13,780,324,615
05/04/2020	15,498,225,380	1,717,900,765	13,780,324,615
06/04/2020	15,042,777,370	1,840,347,000	13,202,430,369
07/04/2020	14,919,679,028	1,753,467,328	13,166,211,700
08/04/2020	15,275,171,912	1,823,451,269	13,451,720,644
09/04/2020	15,251,903,404	1,840,805,600	13,411,097,804
10/04/2020	15,251,903,404	1,840,805,600	13,411,097,804
11/04/2020	15,251,903,404	1,840,805,600	13,411,097,804
12/04/2020	15,251,903,404	1,840,805,600	13,411,097,804
13/04/2020	15,251,903,404	1,840,805,600	13,411,097,804
14/04/2020	15,548,833,296	1,822,449,447	13,726,383,850
15/04/2020	15,185,664,859	1,752,681,374	13,432,983,485
16/04/2020	15,101,569,147	1,777,133,988	13,324,435,159
17/04/2020	15,060,252,933	1,745,546,584	13,314,706,350

in Euro			
Date	Initial Margin	Covered by securities	Covered by cash
18/04/2020	15,060,252,933	1,745,546,584	13,314,706,350
19/04/2020	15,060,252,933	1,745,546,584	13,314,706,350
20/04/2020	15,072,951,075	1,717,557,801	13,355,393,274
21/04/2020	14,924,693,334	1,562,912,612	13,361,780,722
22/04/2020	15,004,166,970	1,537,122,325	13,467,044,645
23/04/2020	15,039,906,969	1,640,220,837	13,399,686,132
24/04/2020	15,144,180,421	1,748,785,137	13,395,395,285
25/04/2020	15,144,180,421	1,748,785,137	13,395,395,285
26/04/2020	15,144,180,421	1,748,785,137	13,395,395,285
27/04/2020	15,778,938,088	1,886,994,635	13,891,943,454
28/04/2020	15,893,373,272	1,922,876,683	13,970,496,589
29/04/2020	15,108,427,028	1,926,035,582	13,182,391,446
30/04/2020	15,049,156,368	1,918,099,024	13,131,057,344
01/05/2020	15,049,156,368	1,918,099,024	13,131,057,344
02/05/2020	15,049,156,368	1,918,099,024	13,131,057,344
03/05/2020	15,049,156,368	1,918,099,024	13,131,057,344
04/05/2020	14,945,139,380	1,845,269,579	13,099,869,801
05/05/2020	14,735,452,895	1,821,243,687	12,914,209,208
06/05/2020	14,739,972,559	1,661,612,623	13,078,359,936
07/05/2020	14,760,014,751	1,837,655,702	12,922,359,049
08/05/2020	14,572,393,324	1,770,960,973	12,801,432,351
09/05/2020	14,572,393,324	1,770,960,973	12,801,432,351
10/05/2020	14,572,393,324	1,770,960,973	12,801,432,351
11/05/2020	14,616,552,412	1,774,260,291	12,842,292,121
12/05/2020	14,358,564,985	1,719,422,872	12,639,142,113
13/05/2020	14,963,641,105	1,855,645,452	13,107,995,653
14/05/2020	15,209,595,713	1,833,324,626	13,376,271,087
15/05/2020	14,654,636,998	1,830,274,425	12,824,362,573
16/05/2020	14,654,636,998	1,830,274,425	12,824,362,573
17/05/2020	14,654,636,998	1,830,274,425	12,824,362,573
18/05/2020	15,016,187,430	1,869,976,691	13,146,210,739
19/05/2020	15,357,741,577	1,904,560,727	13,453,180,850
20/05/2020	15,334,787,735	1,865,959,967	13,468,827,768
21/05/2020	15,085,512,690	1,931,568,940	13,153,943,751
22/05/2020	14,814,423,748	1,939,132,625	12,875,291,124
23/05/2020	14,814,423,748	1,939,132,625	12,875,291,124
24/05/2020	14,814,423,748	1,939,132,625	12,875,291,124
25/05/2020	14,604,902,845	1,764,771,643	12,840,131,202
26/05/2020	14,753,969,002	1,622,182,362	13,131,786,640
27/05/2020	16,154,106,172	2,126,851,082	14,027,255,090
28/05/2020	16,232,799,846	2,047,853,678	14,184,946,168
29/05/2020	15,848,209,856	2,042,143,039	13,806,066,817
30/05/2020	15,848,209,856	2,042,143,039	13,806,066,817
31/05/2020	15,848,209,856	2,042,143,039	13,806,066,817
01/06/2020	15,970,166,119	2,102,593,922	13,867,572,197
02/06/2020	15,538,197,634	2,084,559,791	13,453,637,843
03/06/2020	15,714,253,045	2,066,518,016	13,647,735,029
04/06/2020	15,203,249,830	2,122,331,416	13,080,918,414
05/06/2020	15,411,934,392	2,138,827,802	13,273,106,591
06/06/2020	15,411,934,392	2,138,827,802	13,273,106,591
07/06/2020	15,411,934,392	2,138,827,802	13,273,106,591
08/06/2020	14,959,474,530	2,133,364,289	12,826,110,241
09/06/2020	15,416,567,703	2,177,783,917	13,238,783,786
10/06/2020	14,498,357,952	1,938,733,485	12,559,624,467
11/06/2020	14,420,973,713	2,020,833,337	12,400,140,376
12/06/2020	14,788,594,734	2,054,487,351	12,734,107,383
13/06/2020	14,788,594,734	2,054,487,351	12,734,107,383
14/06/2020	14,788,594,734	2,054,487,351	12,734,107,383
15/06/2020	14,608,332,975	2,124,988,729	12,483,344,246
16/06/2020	14,429,450,420	1,945,627,892	12,483,822,528
17/06/2020	14,598,147,407	2,042,660,905	12,555,486,502
18/06/2020	14,386,303,943	1,969,688,226	12,416,615,716
19/06/2020	14,662,591,846	1,911,383,866	12,751,207,980

in Euro			
Date	Initial Margin	Covered by securities	Covered by cash
20/06/2020	14,662,591,846	1,911,383,866	12,751,207,980
21/06/2020	14,662,591,846	1,911,383,866	12,751,207,980
22/06/2020	15,002,797,583	2,079,516,593	12,923,280,990
23/06/2020	14,306,387,115	1,780,809,558	12,525,577,557
24/06/2020	14,706,416,140	1,896,964,241	12,809,451,899
25/06/2020	14,407,721,333	1,807,180,094	12,600,541,239
26/06/2020	14,463,272,800	1,954,495,402	12,508,777,398
27/06/2020	14,463,272,800	1,954,495,402	12,508,777,398
28/06/2020	14,463,272,800	1,954,495,402	12,508,777,398
29/06/2020	14,032,348,942	1,931,241,626	12,101,107,316
30/06/2020	12,920,468,174	1,211,570,431	11,708,897,744
01/07/2020	14,108,219,282	1,987,038,932	12,121,180,350
02/07/2020	14,261,868,067	1,988,021,244	12,273,846,823
03/07/2020	14,129,756,462	2,050,664,953	12,079,091,509
04/07/2020	14,129,756,462	2,050,664,953	12,079,091,509
05/07/2020	14,129,756,462	2,050,664,953	12,079,091,509
06/07/2020	14,184,703,304	2,005,007,804	12,179,695,500
07/07/2020	14,273,382,964	1,902,409,661	12,370,973,303
08/07/2020	13,886,256,544	1,674,761,181	12,211,495,362
09/07/2020	13,835,099,260	1,785,365,296	12,049,733,964
10/07/2020	14,029,414,908	1,750,375,494	12,279,039,414
11/07/2020	14,029,414,908	1,750,375,494	12,279,039,414
12/07/2020	14,029,414,908	1,750,375,494	12,279,039,414
13/07/2020	13,949,116,182	1,778,452,451	12,170,663,731
14/07/2020	14,042,844,197	1,797,166,859	12,245,677,338
15/07/2020	14,324,499,262	1,782,636,596	12,541,862,666
16/07/2020	14,574,740,629	1,788,221,504	12,786,519,125
17/07/2020	13,001,963,756	1,159,380,656	11,842,583,100
18/07/2020	13,001,963,756	1,159,380,656	11,842,583,100
19/07/2020	13,001,963,756	1,159,380,656	11,842,583,100
20/07/2020	13,018,386,189	1,263,158,475	11,755,227,714
21/07/2020	13,039,228,761	1,300,181,348	11,739,047,412
22/07/2020	13,496,788,653	1,547,453,173	11,949,335,480
23/07/2020	13,746,716,512	1,807,113,983	11,939,602,528
24/07/2020	13,546,901,899	1,914,899,990	11,632,001,909
25/07/2020	13,546,901,899	1,914,899,990	11,632,001,909
26/07/2020	13,546,901,899	1,914,899,990	11,632,001,909
27/07/2020	13,514,630,607	1,803,028,004	11,711,602,602
28/07/2020	13,667,240,227	2,044,959,829	11,622,280,398
29/07/2020	12,505,761,157	1,783,353,138	10,722,408,019
30/07/2020	12,979,182,480	1,787,381,290	11,191,801,190
31/07/2020	12,933,969,475	1,762,180,041	11,171,789,434
01/08/2020	12,933,969,475	1,762,180,041	11,171,789,434
02/08/2020	12,933,969,475	1,762,180,041	11,171,789,434
03/08/2020	13,064,015,909	1,787,330,316	11,276,685,593
04/08/2020	13,473,644,408	1,871,334,036	11,602,310,373
05/08/2020	13,243,470,475	1,790,819,117	11,452,651,358
06/08/2020	13,438,214,185	1,812,365,478	11,625,848,707
07/08/2020	13,153,921,145	1,738,688,037	11,415,233,108
08/08/2020	13,153,921,145	1,738,688,037	11,415,233,108
09/08/2020	13,153,921,145	1,738,688,037	11,415,233,108
10/08/2020	12,953,705,946	1,708,771,457	11,244,934,489
11/08/2020	13,369,656,145	1,811,186,181	11,558,469,965
12/08/2020	13,752,731,284	1,880,988,139	11,871,743,145
13/08/2020	13,535,756,580	1,938,610,584	11,597,145,996
14/08/2020	13,155,493,425	1,828,145,340	11,327,348,085
15/08/2020	13,155,493,425	1,828,145,340	11,327,348,085
16/08/2020	13,155,493,425	1,828,145,340	11,327,348,085
17/08/2020	13,050,590,886	1,962,054,297	11,088,536,589
18/08/2020	12,667,706,593	1,787,683,560	10,880,023,032
19/08/2020	12,791,847,069	1,848,270,995	10,943,576,074
20/08/2020	12,711,590,026	1,837,404,195	10,874,185,830
21/08/2020	12,623,725,838	1,795,752,313	10,827,973,525

in Euro			
Date	Initial Margin	Covered by securities	Covered by cash
22/08/2020	12,623,725,838	1,795,752,313	10,827,973,525
23/08/2020	12,623,725,838	1,795,752,313	10,827,973,525
24/08/2020	12,570,694,869	1,703,958,563	10,866,736,306
25/08/2020	12,664,408,297	1,638,822,432	11,025,585,866
26/08/2020	12,635,567,332	1,656,918,786	10,978,648,546
27/08/2020	12,477,369,885	1,515,914,368	10,961,455,517
28/08/2020	12,470,508,041	1,567,456,293	10,903,051,748
29/08/2020	12,470,508,041	1,567,456,293	10,903,051,748
30/08/2020	12,470,508,041	1,567,456,293	10,903,051,748
31/08/2020	12,300,981,474	1,536,234,026	10,764,747,448
01/09/2020	12,300,451,876	1,548,897,561	10,751,554,315
02/09/2020	12,476,362,325	1,694,695,217	10,781,667,108
03/09/2020	12,697,003,716	1,667,474,174	11,029,529,542
04/09/2020	12,326,533,930	1,535,624,551	10,790,909,379
05/09/2020	12,326,533,930	1,535,624,551	10,790,909,379
06/09/2020	12,326,533,930	1,535,624,551	10,790,909,379
07/09/2020	12,444,687,045	1,546,514,968	10,898,172,078
08/09/2020	13,060,008,017	1,758,077,355	11,301,930,662
09/09/2020	12,935,473,293	1,568,429,513	11,367,043,780
10/09/2020	12,848,083,909	1,549,463,567	11,298,620,342
11/09/2020	13,284,178,022	1,563,081,704	11,721,096,318
12/09/2020	13,284,178,022	1,563,081,704	11,721,096,318
13/09/2020	13,284,178,022	1,563,081,704	11,721,096,318
14/09/2020	13,158,362,543	1,681,280,554	11,477,081,989
15/09/2020	13,419,842,186	1,708,147,325	11,711,694,861
16/09/2020	12,872,918,487	1,698,210,552	11,174,707,935
17/09/2020	12,785,855,260	1,701,172,325	11,084,682,935
18/09/2020	12,662,963,258	1,671,012,156	10,991,951,102
19/09/2020	12,662,963,258	1,671,012,156	10,991,951,102
20/09/2020	12,662,963,258	1,671,012,156	10,991,951,102
21/09/2020	12,278,845,747	1,665,482,128	10,613,363,618
22/09/2020	12,394,608,593	1,750,580,955	10,644,027,639
23/09/2020	12,055,927,755	1,654,956,642	10,400,971,113
24/09/2020	11,969,679,095	1,604,270,825	10,365,408,270
25/09/2020	11,858,118,738	1,493,195,313	10,364,923,425
26/09/2020	11,858,118,738	1,493,195,313	10,364,923,425
27/09/2020	11,858,118,738	1,493,195,313	10,364,923,425
28/09/2020	12,050,145,880	1,454,332,231	10,595,813,650
29/09/2020	11,981,424,832	1,566,583,263	10,414,841,569
30/09/2020	11,444,526,919	1,342,136,712	10,102,390,207
01/10/2020	11,731,969,223	1,433,601,396	10,298,367,827
02/10/2020	11,478,727,073	1,512,905,681	9,965,821,392
03/10/2020	11,478,727,073	1,512,905,681	9,965,821,392
04/10/2020	11,478,727,073	1,512,905,681	9,965,821,392
05/10/2020	11,359,244,159	1,510,847,985	9,848,396,174
06/10/2020	11,630,561,218	1,563,798,168	10,066,763,050
07/10/2020	11,412,007,698	1,549,127,084	9,862,880,613
08/10/2020	11,596,989,154	1,526,790,830	10,070,198,324
09/10/2020	11,401,032,916	1,459,118,891	9,941,914,024
10/10/2020	11,401,032,916	1,459,118,891	9,941,914,024
11/10/2020	11,401,032,916	1,459,118,891	9,941,914,024
12/10/2020	11,357,012,660	1,418,401,680	9,938,610,980
13/10/2020	11,196,762,664	1,392,147,000	9,804,615,664
14/10/2020	11,433,281,651	1,496,926,946	9,936,354,705
15/10/2020	11,183,488,133	1,583,738,099	9,599,750,034
16/10/2020	11,349,621,740	1,645,940,671	9,703,681,070
17/10/2020	11,349,621,740	1,645,940,671	9,703,681,070
18/10/2020	11,349,621,740	1,645,940,671	9,703,681,070
19/10/2020	10,766,234,449	1,449,839,344	9,316,395,105
20/10/2020	10,377,198,008	1,394,866,076	8,982,331,932
21/10/2020	10,425,096,809	1,389,837,050	9,035,259,759
22/10/2020	10,724,528,443	1,473,917,444	9,250,611,000
23/10/2020	10,547,806,800	1,476,913,321	9,070,893,479

in Euro			
Date	Initial Margin	Covered by securities	Covered by cash
24/10/2020	10,547,806,800	1,476,913,321	9,070,893,479
25/10/2020	10,547,806,800	1,476,913,321	9,070,893,479
26/10/2020	10,234,862,326	1,332,274,566	8,902,587,759
27/10/2020	10,557,259,217	1,274,013,194	9,283,246,023
28/10/2020	10,675,752,156	1,083,410,403	9,592,341,753
29/10/2020	11,479,135,884	1,361,962,784	10,117,173,100
30/10/2020	11,014,212,082	1,298,959,547	9,715,252,535
31/10/2020	11,014,212,082	1,298,959,547	9,715,252,535
01/11/2020	11,014,212,082	1,298,959,547	9,715,252,535
02/11/2020	10,538,411,086	1,374,689,196	9,163,721,890
03/11/2020	10,603,178,475	1,371,096,471	9,232,082,004
04/11/2020	10,522,363,779	1,340,635,576	9,181,728,203
05/11/2020	11,184,861,007	1,307,082,703	9,877,778,304
06/11/2020	10,969,479,042	1,319,445,145	9,650,033,897
07/11/2020	10,969,479,042	1,319,445,145	9,650,033,897
08/11/2020	10,969,479,042	1,319,445,145	9,650,033,897
09/11/2020	11,447,119,303	1,298,395,052	10,148,724,251
10/11/2020	11,549,246,248	1,296,829,994	10,252,416,255
11/11/2020	11,626,935,018	1,380,966,530	10,245,968,489
12/11/2020	11,476,534,416	1,422,783,932	10,053,750,484
13/11/2020	11,007,290,787	1,347,227,271	9,660,063,516
14/11/2020	11,007,290,787	1,347,227,271	9,660,063,516
15/11/2020	11,007,290,787	1,347,227,271	9,660,063,516
16/11/2020	10,939,957,758	1,420,282,507	9,519,675,251
17/11/2020	10,732,904,964	1,405,293,881	9,327,611,083
18/11/2020	10,633,432,484	1,268,020,954	9,365,411,529
19/11/2020	10,765,469,269	1,191,646,096	9,573,823,173
20/11/2020	10,513,120,393	1,259,897,299	9,253,223,094
21/11/2020	10,513,120,393	1,259,897,299	9,253,223,094
22/11/2020	10,513,120,393	1,259,897,299	9,253,223,094
23/11/2020	10,910,443,798	1,303,050,378	9,607,393,421
24/11/2020	10,992,630,061	1,259,310,807	9,733,319,254
25/11/2020	11,311,915,576	1,345,218,033	9,966,697,543
26/11/2020	11,067,989,877	1,233,571,772	9,834,418,105
27/11/2020	10,973,002,034	1,205,193,198	9,767,808,835
28/11/2020	10,973,002,034	1,205,193,198	9,767,808,835
29/11/2020	10,973,002,034	1,205,193,198	9,767,808,835
30/11/2020	11,060,784,193	1,110,610,205	9,950,173,988
01/12/2020	11,385,523,231	1,292,176,739	10,093,346,492
02/12/2020	10,862,827,061	1,163,959,373	9,698,867,687
03/12/2020	10,700,068,804	1,197,455,584	9,502,613,220
04/12/2020	11,018,341,549	1,203,838,470	9,814,503,079
05/12/2020	11,018,341,549	1,203,838,470	9,814,503,079
06/12/2020	11,018,341,549	1,203,838,470	9,814,503,079
07/12/2020	10,841,191,962	1,195,241,982	9,645,949,980
08/12/2020	10,357,717,723	1,131,785,266	9,225,932,457
09/12/2020	10,887,318,354	1,184,233,050	9,703,085,304
10/12/2020	10,930,487,383	1,168,274,419	9,762,212,964
11/12/2020	10,675,881,793	1,190,521,646	9,485,360,146
12/12/2020	10,675,881,793	1,190,521,646	9,485,360,146
13/12/2020	10,675,881,793	1,190,521,646	9,485,360,146
14/12/2020	10,564,146,482	1,230,243,427	9,333,903,055
15/12/2020	10,312,573,164	1,176,398,895	9,136,174,268
16/12/2020	10,639,465,346	1,238,057,289	9,401,408,058
17/12/2020	10,640,887,722	1,237,089,661	9,403,798,061
18/12/2020	10,679,785,392	1,209,013,616	9,470,771,776
19/12/2020	10,679,785,392	1,209,013,616	9,470,771,776
20/12/2020	10,679,785,392	1,209,013,616	9,470,771,776
21/12/2020	10,710,510,809	1,138,647,261	9,571,863,549
22/12/2020	10,131,085,272	1,110,798,845	9,020,286,427
23/12/2020	9,895,408,365	1,095,841,521	8,799,566,844
24/12/2020	9,918,628,388	1,128,361,401	8,790,266,987
25/12/2020	9,918,628,388	1,128,361,401	8,790,266,987

in Euro			
Date	Initial Margin	Covered by securities	Covered by cash
26/12/2020	9,918,628,388	1,128,361,401	8,790,266,987
27/12/2020	9,918,628,388	1,128,361,401	8,790,266,987
28/12/2020	9,386,921,620	950,324,168	8,436,597,453
29/12/2020	9,380,095,935	881,635,428	8,498,460,507
30/12/2020	9,563,785,135	732,381,899	8,831,403,236
31/12/2020	9,796,308,738	748,329,145	9,047,979,594