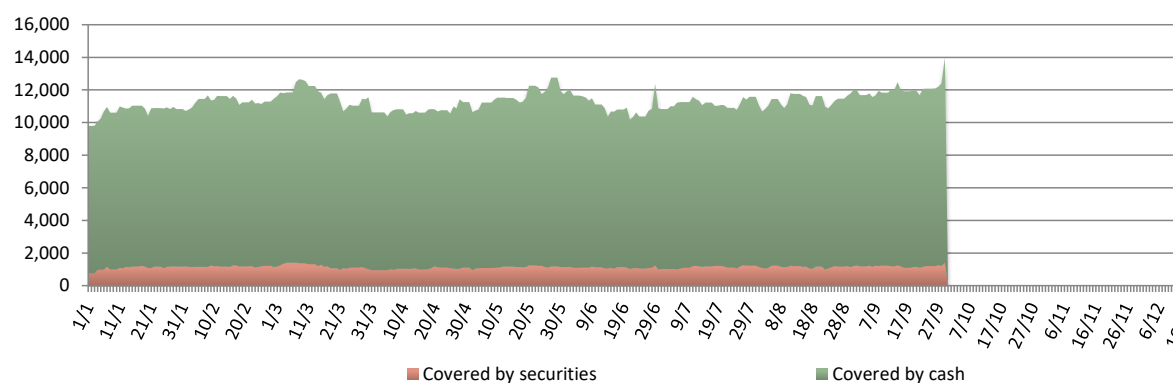


Initial Margin 2021

(millions of Euro)



in Euro			
Date	Initial Margin	Covered by securities	Covered by cash
01/01/2021	9,796,308,738	748,329,145	9,047,979,594
02/01/2021	9,796,308,738	748,329,145	9,047,979,594
03/01/2021	9,796,308,738	748,329,145	9,047,979,594
04/01/2021	10,067,415,484	985,349,950	9,082,065,534
05/01/2021	10,241,459,324	979,128,987	9,262,330,337
06/01/2021	10,677,713,584	981,910,947	9,695,802,637
07/01/2021	10,957,021,920	1,169,398,197	9,787,623,723
08/01/2021	10,603,170,274	995,962,833	9,607,207,441
09/01/2021	10,603,170,274	995,962,833	9,607,207,441
10/01/2021	10,603,170,274	995,962,833	9,607,207,441
11/01/2021	10,988,665,117	1,093,731,522	9,894,933,595
12/01/2021	10,910,361,990	1,063,307,716	9,847,054,274
13/01/2021	10,855,794,370	1,152,037,036	9,703,757,334
14/01/2021	10,870,083,767	1,122,339,702	9,747,744,065
15/01/2021	11,036,211,291	1,166,788,725	9,869,422,566
16/01/2021	11,036,211,291	1,166,788,725	9,869,422,566
17/01/2021	11,036,211,291	1,166,788,725	9,869,422,566
18/01/2021	11,034,704,453	1,208,489,300	9,826,215,153
19/01/2021	10,853,893,607	1,172,686,018	9,681,207,589
20/01/2021	10,406,537,274	1,087,184,454	9,319,352,820
21/01/2021	10,869,570,483	1,081,195,878	9,788,374,606
22/01/2021	10,882,366,814	1,167,091,517	9,715,275,297
23/01/2021	10,882,366,814	1,167,091,517	9,715,275,297
24/01/2021	10,882,366,814	1,167,091,517	9,715,275,297
25/01/2021	10,860,810,523	1,071,259,496	9,789,551,027
26/01/2021	10,935,770,671	1,157,783,634	9,777,987,038
27/01/2021	10,822,528,595	1,164,670,724	9,657,857,871
28/01/2021	10,961,890,916	1,188,240,428	9,773,650,488
29/01/2021	10,822,139,414	1,172,473,206	9,649,666,208
30/01/2021	10,822,139,414	1,172,473,206	9,649,666,208
31/01/2021	10,822,139,414	1,172,473,206	9,649,666,208
01/02/2021	10,708,006,824	1,187,288,150	9,520,718,674
02/02/2021	10,795,434,114	1,156,779,742	9,638,654,372
03/02/2021	10,920,776,476	1,137,914,540	9,782,861,936
04/02/2021	11,216,832,441	1,149,467,901	10,067,364,540
05/02/2021	11,446,069,624	1,161,952,211	10,284,117,413
06/02/2021	11,446,069,624	1,161,952,211	10,284,117,413
07/02/2021	11,446,069,624	1,161,952,211	10,284,117,413
08/02/2021	11,674,518,082	1,145,575,223	10,528,942,859
09/02/2021	11,362,578,190	1,249,695,087	10,112,883,103
10/02/2021	11,391,017,676	1,178,021,080	10,212,996,596
11/02/2021	11,644,975,672	1,192,051,522	10,452,924,151
12/02/2021	11,629,264,222	1,169,748,583	10,459,515,638
13/02/2021	11,629,264,222	1,169,748,583	10,459,515,638
14/02/2021	11,629,264,222	1,169,748,583	10,459,515,638

in Euro			
Date	Initial Margin	Covered by securities	Covered by cash
15/02/2021	11,451,012,230	1,155,330,173	10,295,682,056
16/02/2021	11,641,998,565	1,237,389,707	10,404,608,858
17/02/2021	11,480,012,036	1,243,659,477	10,236,352,559
18/02/2021	11,085,549,027	1,174,995,706	9,910,553,320
19/02/2021	11,243,816,768	1,189,530,201	10,054,286,567
20/02/2021	11,243,816,768	1,189,530,201	10,054,286,567
21/02/2021	11,243,816,768	1,189,530,201	10,054,286,567
22/02/2021	11,399,605,683	1,194,513,633	10,205,092,050
23/02/2021	11,170,807,360	1,107,383,126	10,063,424,234
24/02/2021	11,193,932,065	1,156,554,941	10,037,377,123
25/02/2021	11,131,051,211	1,180,138,335	9,950,912,875
26/02/2021	11,289,785,658	1,219,352,195	10,070,433,463
27/02/2021	11,289,785,658	1,219,352,195	10,070,433,463
28/02/2021	11,289,785,658	1,219,352,195	10,070,433,463
01/03/2021	11,463,652,610	1,146,053,769	10,317,598,841
02/03/2021	11,630,375,164	1,175,262,894	10,455,112,270
03/03/2021	11,840,991,829	1,257,999,572	10,582,992,257
04/03/2021	11,802,101,547	1,349,779,351	10,452,322,196
05/03/2021	11,838,598,722	1,407,396,196	10,431,202,526
06/03/2021	11,838,598,722	1,407,396,196	10,431,202,526
07/03/2021	11,838,598,722	1,407,396,196	10,431,202,526
08/03/2021	12,486,615,585	1,425,381,473	11,061,234,112
09/03/2021	12,656,957,961	1,371,402,210	11,285,555,751
10/03/2021	12,629,400,564	1,373,076,931	11,256,323,633
11/03/2021	12,530,492,908	1,364,001,584	11,166,491,324
12/03/2021	12,236,948,478	1,320,015,778	10,916,932,700
13/03/2021	12,236,948,478	1,320,015,778	10,916,932,700
14/03/2021	12,236,948,478	1,320,015,778	10,916,932,700
15/03/2021	11,922,713,536	1,204,323,499	10,718,390,037
16/03/2021	11,828,406,402	1,282,421,406	10,545,984,996
17/03/2021	11,438,107,009	1,151,042,081	10,287,064,928
18/03/2021	11,682,504,828	1,185,612,236	10,496,892,592
19/03/2021	11,788,750,668	1,063,171,074	10,725,579,594
20/03/2021	11,788,750,668	1,063,171,074	10,725,579,594
21/03/2021	11,788,750,668	1,063,171,074	10,725,579,594
22/03/2021	11,253,992,942	966,429,199	10,287,563,744
23/03/2021	10,677,135,131	1,075,050,682	9,602,084,449
24/03/2021	10,857,610,439	1,035,788,567	9,821,821,872
25/03/2021	11,088,248,886	1,093,596,886	9,994,652,000
26/03/2021	11,032,586,015	1,114,070,225	9,918,515,790
27/03/2021	11,032,586,015	1,114,070,225	9,918,515,790
28/03/2021	11,032,586,015	1,114,070,225	9,918,515,790
29/03/2021	11,465,810,962	1,142,986,998	10,322,823,964
30/03/2021	11,425,001,557	1,068,460,046	10,356,541,511
31/03/2021	11,544,077,575	1,010,403,866	10,533,673,709
01/04/2021	10,628,122,136	951,082,606	9,677,039,530
02/04/2021	10,628,122,136	951,082,606	9,677,039,530
03/04/2021	10,628,122,136	951,082,606	9,677,039,530
04/04/2021	10,628,122,136	951,082,606	9,677,039,530
05/04/2021	10,628,122,136	951,082,606	9,677,039,530
06/04/2021	10,369,667,018	951,254,372	9,418,412,646
07/04/2021	10,654,546,623	1,013,715,882	9,640,830,741
08/04/2021	10,763,974,989	963,982,060	9,799,992,929
09/04/2021	10,820,916,451	1,041,170,341	9,779,746,110
10/04/2021	10,820,916,451	1,041,170,341	9,779,746,110
11/04/2021	10,820,916,451	1,041,170,341	9,779,746,110
12/04/2021	10,494,788,583	1,032,067,515	9,462,721,068
13/04/2021	10,575,231,369	1,027,447,924	9,547,783,445
14/04/2021	10,565,508,039	1,053,906,180	9,511,601,859
15/04/2021	10,714,680,074	1,050,452,034	9,664,228,039
16/04/2021	10,605,411,961	998,930,657	9,606,481,304
17/04/2021	10,605,411,961	998,930,657	9,606,481,304
18/04/2021	10,605,411,961	998,930,657	9,606,481,304

in Euro			
Date	Initial Margin	Covered by securities	Covered by cash
19/04/2021	10,802,257,359	1,011,037,690	9,791,219,669
20/04/2021	10,830,348,688	1,074,078,000	9,756,270,687
21/04/2021	10,812,573,078	1,182,321,898	9,630,251,180
22/04/2021	10,685,302,089	1,125,675,441	9,559,626,648
23/04/2021	10,751,490,936	1,111,921,964	9,639,568,972
24/04/2021	10,751,490,936	1,111,921,964	9,639,568,972
25/04/2021	10,751,490,936	1,111,921,964	9,639,568,972
26/04/2021	10,547,768,615	1,067,111,779	9,480,656,836
27/04/2021	10,990,209,326	1,057,289,711	9,932,919,615
28/04/2021	10,851,862,116	1,029,151,065	9,822,711,051
29/04/2021	11,425,443,472	1,031,271,042	10,394,172,429
30/04/2021	11,258,766,306	1,113,455,483	10,145,310,822
01/05/2021	11,258,766,306	1,113,455,483	10,145,310,822
02/05/2021	11,258,766,306	1,113,455,483	10,145,310,822
03/05/2021	10,630,235,353	945,707,551	9,684,527,803
04/05/2021	10,738,820,144	1,056,553,023	9,682,267,121
05/05/2021	10,804,365,435	1,066,544,930	9,737,820,505
06/05/2021	11,226,551,998	1,077,987,637	10,148,564,361
07/05/2021	11,225,851,437	1,088,221,552	10,137,629,886
08/05/2021	11,225,851,437	1,088,221,552	10,137,629,886
09/05/2021	11,225,851,437	1,088,221,552	10,137,629,886
10/05/2021	11,414,249,373	1,096,701,116	10,317,548,258
11/05/2021	11,529,809,518	1,114,034,924	10,415,774,594
12/05/2021	11,513,938,468	1,126,199,049	10,387,739,419
13/05/2021	11,533,339,003	1,181,669,835	10,351,669,167
14/05/2021	11,510,631,441	1,163,186,736	10,347,444,705
15/05/2021	11,510,631,441	1,163,186,736	10,347,444,705
16/05/2021	11,510,631,441	1,163,186,736	10,347,444,705
17/05/2021	11,390,531,904	1,134,956,112	10,255,575,793
18/05/2021	11,220,028,129	1,143,114,125	10,076,914,004
19/05/2021	11,285,662,089	1,128,344,753	10,157,317,336
20/05/2021	11,520,122,560	1,137,930,939	10,382,191,621
21/05/2021	12,256,465,598	1,240,966,431	11,015,499,168
22/05/2021	12,256,465,598	1,240,966,431	11,015,499,168
23/05/2021	12,256,465,598	1,240,966,431	11,015,499,168
24/05/2021	12,156,317,286	1,210,297,877	10,946,019,409
25/05/2021	11,747,936,308	1,221,201,856	10,526,734,452
26/05/2021	11,889,442,888	1,135,778,122	10,753,664,766
27/05/2021	12,154,013,954	1,113,784,613	11,040,229,341
28/05/2021	12,753,804,530	1,184,145,761	11,569,658,769
29/05/2021	12,753,804,530	1,184,145,761	11,569,658,769
30/05/2021	12,753,804,530	1,184,145,761	11,569,658,769
31/05/2021	11,928,440,060	1,139,524,598	10,788,915,463
01/06/2021	11,736,795,794	1,133,132,787	10,603,663,007
02/06/2021	11,915,268,362	1,146,122,600	10,769,145,762
03/06/2021	12,010,266,978	1,160,650,722	10,849,616,256
04/06/2021	11,653,925,037	1,099,443,528	10,554,481,509
05/06/2021	11,653,925,037	1,099,443,528	10,554,481,509
06/06/2021	11,653,925,037	1,099,443,528	10,554,481,509
07/06/2021	11,604,765,633	1,116,288,200	10,488,477,433
08/06/2021	11,531,129,038	1,114,323,260	10,416,805,778
09/06/2021	11,347,581,087	1,096,513,657	10,251,067,430
10/06/2021	11,486,908,668	1,169,589,228	10,317,319,439
11/06/2021	11,109,333,017	1,131,367,802	9,977,965,215
12/06/2021	11,109,333,017	1,131,367,802	9,977,965,215
13/06/2021	11,109,333,017	1,131,367,802	9,977,965,215
14/06/2021	10,884,147,504	1,064,023,215	9,820,124,289
15/06/2021	10,359,728,729	1,050,347,900	9,309,380,828
16/06/2021	10,678,050,831	1,094,523,207	9,583,527,624
17/06/2021	10,659,659,318	1,035,571,535	9,624,087,783
18/06/2021	10,802,111,827	1,141,080,551	9,661,031,276
19/06/2021	10,802,111,827	1,141,080,551	9,661,031,276
20/06/2021	10,802,111,827	1,141,080,551	9,661,031,276

in Euro			
Date	Initial Margin	Covered by securities	Covered by cash
21/06/2021	10,910,316,560	1,112,783,868	9,797,532,691
22/06/2021	10,185,919,286	1,022,795,590	9,163,123,696
23/06/2021	10,342,863,685	1,073,313,975	9,269,549,710
24/06/2021	10,627,766,700	1,080,697,641	9,547,069,059
25/06/2021	10,377,310,924	1,049,890,049	9,327,420,874
26/06/2021	10,377,310,924	1,049,890,049	9,327,420,874
27/06/2021	10,377,310,924	1,049,890,049	9,327,420,874
28/06/2021	10,723,662,199	1,083,130,520	9,640,531,679
29/06/2021	10,843,923,090	1,092,257,304	9,751,665,786
30/06/2021	12,381,883,563	1,239,216,929	11,142,666,635
01/07/2021	10,867,632,002	994,111,923	9,873,520,079
02/07/2021	10,829,905,413	1,015,604,729	9,814,300,684
03/07/2021	10,829,905,413	1,015,604,729	9,814,300,684
04/07/2021	10,829,905,413	1,015,604,729	9,814,300,684
05/07/2021	11,001,822,299	1,012,831,019	9,988,991,281
06/07/2021	10,993,527,488	1,018,273,929	9,975,253,559
07/07/2021	11,227,919,461	986,712,613	10,241,206,848
08/07/2021	11,251,350,217	1,048,406,275	10,202,943,942
09/07/2021	11,257,277,876	1,093,060,524	10,164,217,352
10/07/2021	11,257,277,876	1,093,060,524	10,164,217,352
11/07/2021	11,257,277,876	1,093,060,524	10,164,217,352
12/07/2021	11,583,984,654	1,197,750,176	10,386,234,477
13/07/2021	11,431,004,687	1,220,330,703	10,210,673,983
14/07/2021	11,346,427,023	1,180,454,601	10,165,972,422
15/07/2021	11,068,589,540	1,158,457,899	9,910,131,642
16/07/2021	11,228,950,664	1,177,220,744	10,051,729,920
17/07/2021	11,228,950,664	1,177,220,744	10,051,729,920
18/07/2021	11,228,950,664	1,177,220,744	10,051,729,920
19/07/2021	11,020,296,900	1,208,684,675	9,811,612,225
20/07/2021	11,030,155,879	1,220,757,744	9,809,398,135
21/07/2021	11,085,439,054	1,214,896,151	9,870,542,903
22/07/2021	11,062,855,207	1,169,382,856	9,893,472,351
23/07/2021	10,900,220,026	1,112,286,871	9,787,933,155
24/07/2021	10,900,220,026	1,112,286,871	9,787,933,155
25/07/2021	10,900,220,026	1,112,286,871	9,787,933,155
26/07/2021	10,783,278,489	1,057,467,560	9,725,810,929
27/07/2021	11,155,176,938	1,188,526,712	9,966,650,226
28/07/2021	11,565,512,307	1,259,671,490	10,305,840,818
29/07/2021	11,407,260,880	1,231,980,377	10,175,280,503
30/07/2021	11,584,576,124	1,234,541,004	10,350,035,119
31/07/2021	11,584,576,124	1,234,541,004	10,350,035,119
01/08/2021	11,584,576,124	1,234,541,004	10,350,035,119
02/08/2021	11,041,670,918	1,144,884,883	9,896,786,035
03/08/2021	10,680,300,797	1,077,328,203	9,602,972,595
04/08/2021	10,843,504,314	1,059,097,453	9,784,406,861
05/08/2021	11,048,070,808	1,094,008,685	9,954,062,124
06/08/2021	11,450,164,898	1,223,318,507	10,226,846,391
07/08/2021	11,450,164,898	1,223,318,507	10,226,846,391
08/08/2021	11,450,164,898	1,223,318,507	10,226,846,391
09/08/2021	11,130,271,222	1,149,163,915	9,981,107,307
10/08/2021	10,888,633,283	1,129,273,171	9,759,360,111
11/08/2021	11,143,435,445	1,135,227,738	10,008,207,707
12/08/2021	11,798,159,021	1,226,185,411	10,571,973,610
13/08/2021	11,757,772,586	1,199,363,246	10,558,409,340
14/08/2021	11,757,772,586	1,199,363,246	10,558,409,340
15/08/2021	11,757,772,586	1,199,363,246	10,558,409,340
16/08/2021	11,636,575,280	1,161,239,144	10,475,336,136
17/08/2021	11,568,978,383	1,170,121,249	10,398,857,134
18/08/2021	11,093,836,143	1,056,411,331	10,037,424,812
19/08/2021	11,048,255,468	1,041,549,244	10,006,706,224
20/08/2021	11,621,082,459	1,162,495,923	10,458,586,536
21/08/2021	11,621,082,459	1,162,495,923	10,458,586,536
22/08/2021	11,621,082,459	1,162,495,923	10,458,586,536

in Euro			
Date	Initial Margin	Covered by securities	Covered by cash
23/08/2021	10,979,766,238	995,172,302	9,984,593,936
24/08/2021	10,869,551,258	1,052,727,863	9,816,823,395
25/08/2021	11,078,994,184	1,128,636,301	9,950,357,883
26/08/2021	11,315,147,124	1,199,800,042	10,115,347,082
27/08/2021	11,459,685,120	1,174,034,960	10,285,650,160
28/08/2021	11,459,685,120	1,174,034,960	10,285,650,160
29/08/2021	11,459,685,120	1,174,034,960	10,285,650,160
30/08/2021	11,644,081,615	1,194,943,443	10,449,138,172
31/08/2021	11,768,576,728	1,139,587,157	10,628,989,571
01/09/2021	11,980,660,215	1,196,611,752	10,784,048,463
02/09/2021	12,024,779,277	1,245,813,275	10,778,966,002
03/09/2021	11,680,945,252	1,179,550,714	10,501,394,537
04/09/2021	11,680,945,252	1,179,550,714	10,501,394,537
05/09/2021	11,680,945,252	1,179,550,714	10,501,394,537
06/09/2021	11,779,421,949	1,226,187,539	10,553,234,410
07/09/2021	11,560,501,058	1,158,174,297	10,402,326,761
08/09/2021	11,669,975,750	1,232,232,490	10,437,743,260
09/09/2021	11,950,484,473	1,204,548,796	10,745,935,678
10/09/2021	11,832,323,219	1,231,204,702	10,601,118,517
11/09/2021	11,832,323,219	1,231,204,702	10,601,118,517
12/09/2021	11,832,323,219	1,231,204,702	10,601,118,517
13/09/2021	12,014,580,989	1,186,024,493	10,828,556,495
14/09/2021	12,004,347,096	1,188,499,980	10,815,847,116
15/09/2021	12,472,436,926	1,237,842,783	11,234,594,143
16/09/2021	12,002,264,610	1,184,870,815	10,817,393,795
17/09/2021	11,920,565,933	1,100,690,975	10,819,874,958
18/09/2021	11,920,565,933	1,100,690,975	10,819,874,958
19/09/2021	11,920,565,933	1,100,690,975	10,819,874,958
20/09/2021	11,970,721,284	1,133,213,690	10,837,507,594
21/09/2021	11,946,790,037	1,148,682,853	10,798,107,184
22/09/2021	11,674,998,141	1,099,285,872	10,575,712,270
23/09/2021	12,063,357,486	1,147,819,480	10,915,538,005
24/09/2021	12,077,172,142	1,197,477,772	10,879,694,371
25/09/2021	12,077,172,142	1,197,477,772	10,879,694,371
26/09/2021	12,077,172,142	1,197,477,772	10,879,694,371
27/09/2021	12,094,948,357	1,197,157,216	10,897,791,140
28/09/2021	12,197,458,184	1,260,875,747	10,936,582,437
29/09/2021	12,401,109,331	1,218,038,185	11,183,071,147
30/09/2021	13,994,387,984	1,412,491,852	12,581,896,132