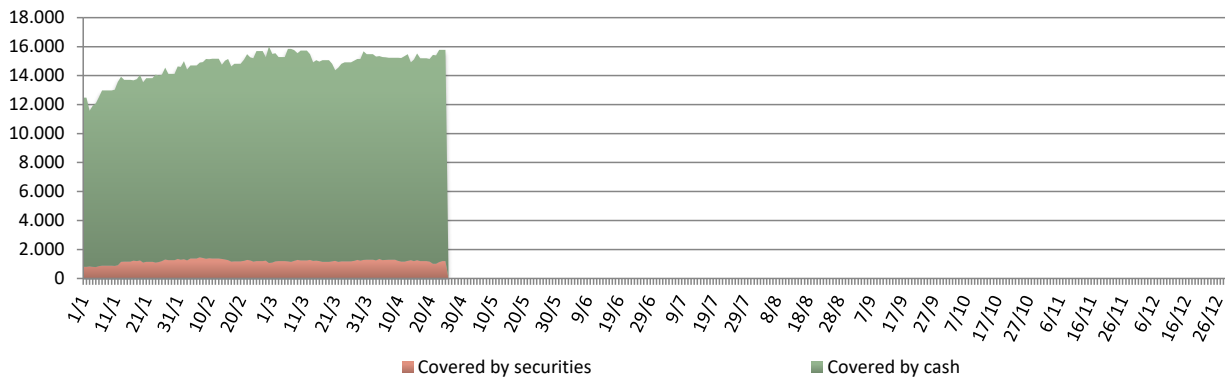


Initial Margin 2022
(milions of Euro)



in Euro			
Date	Initial Margin	Covered by securities	Covered by cash
01/01/2022	12.481.253.233	798.186.304	11.683.066.929
02/01/2022	12.481.253.233	798.186.304	11.683.066.929
03/01/2022	11.568.552.954	838.632.545	10.729.920.409
04/01/2022	11.917.822.904	803.394.212	11.114.428.692
05/01/2022	12.077.371.322	784.376.415	11.292.994.907
06/01/2022	12.509.926.711	857.190.018	11.652.736.693
07/01/2022	12.981.867.608	888.387.227	12.093.480.381
08/01/2022	12.981.867.608	888.387.227	12.093.480.381
09/01/2022	12.981.867.608	888.387.227	12.093.480.381
10/01/2022	12.978.180.840	879.086.287	12.099.094.553
11/01/2022	13.024.143.660	861.844.267	12.162.299.393
12/01/2022	13.565.658.971	910.364.258	12.655.294.713
13/01/2022	13.920.892.176	1.152.253.344	12.768.638.832
14/01/2022	13.711.476.501	1.173.790.048	12.537.686.453
15/01/2022	13.711.476.501	1.173.790.048	12.537.686.453
16/01/2022	13.711.476.501	1.173.790.048	12.537.686.453
17/01/2022	13.670.983.184	1.225.326.150	12.445.657.034
18/01/2022	13.752.598.925	1.206.153.671	12.546.445.254
19/01/2022	14.053.841.673	1.254.747.253	12.799.094.420
20/01/2022	13.539.832.410	1.099.915.970	12.439.916.440
21/01/2022	13.822.943.133	1.156.124.523	12.666.818.610
22/01/2022	13.822.943.133	1.156.124.523	12.666.818.610
23/01/2022	13.822.943.133	1.156.124.523	12.666.818.610
24/01/2022	14.071.307.528	1.108.633.225	12.962.674.303
25/01/2022	14.012.725.140	1.141.560.748	12.871.164.392
26/01/2022	14.046.970.254	1.195.192.695	12.851.777.559
27/01/2022	14.546.670.889	1.309.341.570	13.237.329.319
28/01/2022	14.117.418.356	1.270.939.077	12.846.479.279
29/01/2022	14.117.418.356	1.270.939.077	12.846.479.279
30/01/2022	14.117.418.356	1.270.939.077	12.846.479.279
31/01/2022	14.629.363.817	1.342.501.744	13.286.862.073
01/02/2022	14.599.487.664	1.296.920.367	13.302.567.297
02/02/2022	14.996.200.513	1.329.060.743	13.667.139.771
03/02/2022	14.420.032.094	1.241.823.655	13.178.208.440
04/02/2022	14.702.216.082	1.376.272.092	13.325.943.990
05/02/2022	14.702.216.082	1.376.272.092	13.325.943.990
06/02/2022	14.702.216.082	1.376.272.092	13.325.943.990
07/02/2022	14.904.522.076	1.462.678.602	13.441.843.474
08/02/2022	14.940.408.393	1.413.007.634	13.527.400.759
09/02/2022	15.141.976.289	1.365.779.706	13.776.196.584
10/02/2022	15.136.669.558	1.396.756.150	13.739.913.408
11/02/2022	15.162.240.047	1.390.299.456	13.771.940.591
12/02/2022	15.162.240.047	1.390.299.456	13.771.940.591
13/02/2022	15.162.240.047	1.390.299.456	13.771.940.591
14/02/2022	14.746.714.230	1.343.972.793	13.402.741.438

in Euro			
Date	Initial Margin	Covered by securities	Covered by cash
15/02/2022	15.031.259.162	1.317.444.876	13.713.814.285
16/02/2022	15.152.894.528	1.266.930.661	13.885.963.867
17/02/2022	14.641.962.552	1.159.020.530	13.482.942.022
18/02/2022	14.823.466.396	1.183.023.851	13.640.442.545
19/02/2022	14.823.466.396	1.183.023.851	13.640.442.545
20/02/2022	14.823.466.396	1.183.023.851	13.640.442.545
21/02/2022	15.095.085.295	1.211.297.358	13.883.787.938
22/02/2022	15.486.099.024	1.280.090.452	14.206.008.572
23/02/2022	15.265.155.272	1.245.057.847	14.020.097.425
24/02/2022	15.204.878.261	1.161.971.336	14.042.906.925
25/02/2022	15.697.014.575	1.193.030.901	14.503.983.674
26/02/2022	15.697.014.575	1.193.030.901	14.503.983.674
27/02/2022	15.697.014.575	1.193.030.901	14.503.983.674
28/02/2022	15.263.689.505	1.225.207.625	14.038.481.880
01/03/2022	16.012.348.596	1.072.816.220	14.939.532.376
02/03/2022	15.493.210.024	1.095.658.367	14.397.551.657
03/03/2022	15.551.637.485	1.189.616.120	14.362.021.365
04/03/2022	15.274.548.644	1.199.064.708	14.075.483.936
05/03/2022	15.274.548.644	1.199.064.708	14.075.483.936
06/03/2022	15.274.548.644	1.199.064.708	14.075.483.936
07/03/2022	15.842.410.626	1.190.939.883	14.651.470.743
08/03/2022	15.837.112.057	1.147.480.381	14.689.631.676
09/03/2022	15.764.429.142	1.213.664.603	14.550.764.539
10/03/2022	15.542.284.076	1.276.520.266	14.265.763.810
11/03/2022	15.723.100.051	1.241.557.650	14.481.542.401
12/03/2022	15.723.100.051	1.241.557.650	14.481.542.401
13/03/2022	15.723.100.051	1.241.557.650	14.481.542.401
14/03/2022	15.477.788.916	1.275.020.050	14.202.768.866
15/03/2022	14.912.367.816	1.213.576.881	13.698.790.935
16/03/2022	15.063.096.875	1.235.997.412	13.827.099.463
17/03/2022	14.967.132.211	1.193.242.271	13.773.889.940
18/03/2022	15.072.332.337	1.157.035.659	13.915.296.678
19/03/2022	15.072.332.337	1.157.035.659	13.915.296.678
20/03/2022	15.072.332.337	1.157.035.659	13.915.296.678
21/03/2022	14.812.061.837	1.184.255.449	13.627.806.388
22/03/2022	14.369.302.864	1.222.871.902	13.146.430.962
23/03/2022	14.551.330.442	1.147.755.106	13.403.575.336
24/03/2022	14.824.244.945	1.186.083.058	13.638.161.887
25/03/2022	14.916.827.564	1.182.314.916	13.734.512.648
26/03/2022	14.916.827.564	1.182.314.916	13.734.512.648
27/03/2022	14.916.827.564	1.182.314.916	13.734.512.648
28/03/2022	15.025.567.456	1.213.223.969	13.812.343.487
29/03/2022	15.139.803.120	1.277.675.230	13.862.127.890
30/03/2022	15.143.268.002	1.240.282.690	13.902.985.312
31/03/2022	15.674.227.457	1.282.872.736	14.391.354.721
01/04/2022	15.473.789.276	1.301.291.830	14.172.497.447
02/04/2022	15.473.789.276	1.301.291.830	14.172.497.447
03/04/2022	15.473.789.276	1.301.291.830	14.172.497.447
04/04/2022	15.310.637.424	1.254.731.396	14.055.906.028
05/04/2022	15.339.663.162	1.343.944.621	13.995.718.540
06/04/2022	15.285.807.175	1.271.018.575	14.014.788.600
07/04/2022	15.256.981.086	1.280.404.872	13.976.576.215
08/04/2022	15.230.404.815	1.292.820.708	13.937.584.107
09/04/2022	15.230.404.815	1.292.820.708	13.937.584.107
10/04/2022	15.230.404.815	1.292.820.708	13.937.584.107
11/04/2022	15.230.034.607	1.210.781.747	14.019.252.860
12/04/2022	15.220.407.767	1.173.731.953	14.046.675.814
13/04/2022	15.351.677.173	1.160.002.020	14.191.675.153
14/04/2022	15.474.103.045	1.223.806.534	14.250.296.510
19/04/2022	14.921.403.236	1.272.963.358	13.648.439.879
20/04/2022	15.108.744.706	1.198.731.748	13.910.012.958
21/04/2022	15.527.213.945	1.260.383.042	14.266.830.903
22/04/2022	15.189.925.709	1.193.597.257	13.996.328.452

in Euro			
Date	Initial Margin	Covered by securities	Covered by cash
23/04/2022	15.189.925.709	1.193.597.257	13.996.328.452
24/04/2022	15.189.925.709	1.193.597.257	13.996.328.452
25/04/2022	15.148.968.304	1.170.318.723	13.978.649.581
26/04/2022	15.426.678.386	1.025.812.799	14.400.865.587
27/04/2022	15.397.626.999	1.019.226.625	14.378.400.373
28/04/2022	15.781.599.168	1.137.835.282	14.643.763.886
29/04/2022	15.776.097.312	1.205.680.255	14.570.417.057
30/04/2022	15.776.097.312	1.205.680.255	14.570.417.057