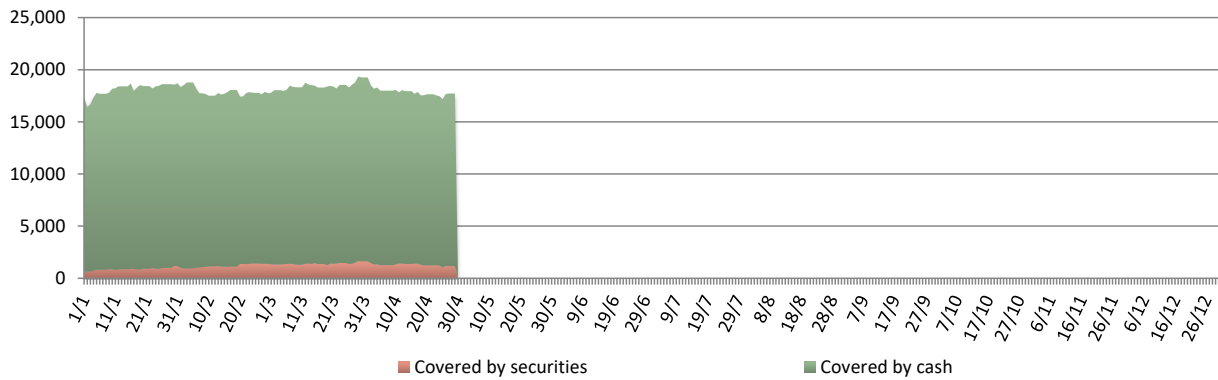


Initial Margin 2023
(millions of Euro)



in Euro			
Date	Initial Margin	Covered by securities	Covered by cash
01/01/2023	17,365,934,783	625,778,924	16,740,155,860
02/01/2023	16,437,390,998	640,769,814	15,796,621,185
03/01/2023	16,668,472,338	642,960,287	16,025,512,052
04/01/2023	17,326,973,280	731,794,223	16,595,179,058
05/01/2023	17,795,656,595	818,213,193	16,977,443,402
06/01/2023	17,691,718,595	828,515,479	16,863,203,115
07/01/2023	17,691,718,595	828,515,479	16,863,203,115
08/01/2023	17,691,718,595	828,515,479	16,863,203,115
09/01/2023	17,778,940,004	867,376,070	16,911,563,934
10/01/2023	18,165,569,041	876,706,022	17,288,863,019
11/01/2023	18,211,377,752	802,835,339	17,408,542,413
12/01/2023	18,404,253,263	846,310,207	17,557,943,056
13/01/2023	18,402,028,349	876,821,667	17,525,206,682
14/01/2023	18,402,028,349	876,821,667	17,525,206,682
15/01/2023	18,402,028,349	876,821,667	17,525,206,682
16/01/2023	18,693,490,119	906,853,288	17,786,636,831
17/01/2023	17,940,374,812	885,852,042	17,054,522,770
18/01/2023	18,289,034,255	834,964,920	17,454,069,335
19/01/2023	18,532,357,252	854,106,940	17,678,250,313
20/01/2023	18,432,864,337	916,033,819	17,516,830,518
21/01/2023	18,432,864,337	916,033,819	17,516,830,518
22/01/2023	18,432,864,337	916,033,819	17,516,830,518
23/01/2023	18,187,992,963	978,652,538	17,209,340,425
24/01/2023	18,411,571,112	915,156,753	17,496,414,359
25/01/2023	18,451,172,668	907,759,558	17,543,413,110
26/01/2023	18,609,148,075	992,646,892	17,616,501,183
27/01/2023	18,620,896,400	1,004,822,938	17,616,073,462
28/01/2023	18,620,896,400	1,004,822,938	17,616,073,462
29/01/2023	18,620,896,400	1,004,822,938	17,616,073,462
30/01/2023	18,572,489,709	1,181,559,340	17,390,930,369
31/01/2023	18,703,263,959	1,154,336,816	17,548,927,143
01/02/2023	18,343,177,388	1,004,424,790	17,338,752,598
02/02/2023	18,525,623,426	957,634,486	17,567,988,940
03/02/2023	18,766,107,683	941,012,769	17,825,094,914
04/02/2023	18,766,107,683	941,012,769	17,825,094,914
05/02/2023	18,766,107,683	941,012,769	17,825,094,914
06/02/2023	18,204,782,873	994,955,959	17,209,826,915
07/02/2023	17,745,813,982	1,037,231,655	16,708,582,327
08/02/2023	17,734,913,606	1,067,987,133	16,666,926,473
09/02/2023	17,658,431,423	1,100,834,177	16,557,597,246
10/02/2023	17,497,331,722	1,149,995,725	16,347,335,997
11/02/2023	17,497,331,722	1,149,995,725	16,347,335,997
12/02/2023	17,497,331,722	1,149,995,725	16,347,335,997
13/02/2023	17,764,470,518	1,160,820,898	16,603,649,620
14/02/2023	17,617,991,123	1,121,575,557	16,496,415,566
15/02/2023	17,700,406,477	1,115,393,052	16,585,013,425
16/02/2023	17,843,267,614	1,100,699,366	16,742,568,248

in Euro			
Date	Initial Margin	Covered by securities	Covered by cash
17/02/2023	18,064,026,539	1,117,114,514	16,946,912,025
18/02/2023	18,064,026,539	1,117,114,514	16,946,912,025
19/02/2023	18,064,026,539	1,117,114,514	16,946,912,025
20/02/2023	17,410,397,461	1,376,854,062	16,033,543,399
21/02/2023	17,436,410,602	1,378,041,575	16,058,369,026
22/02/2023	17,751,987,259	1,356,042,729	16,395,944,530
23/02/2023	17,849,948,396	1,391,546,762	16,458,401,633
24/02/2023	17,787,642,496	1,424,129,373	16,363,513,123
25/02/2023	17,787,642,496	1,424,129,373	16,363,513,123
26/02/2023	17,787,642,496	1,424,129,373	16,363,513,123
27/02/2023	17,649,831,837	1,394,568,493	16,255,263,344
28/02/2023	17,881,359,427	1,386,722,564	16,494,636,862
01/03/2023	17,733,405,519	1,373,270,901	16,360,134,618
02/03/2023	17,792,274,579	1,343,414,846	16,448,859,733
03/03/2023	18,029,408,384	1,324,834,925	16,704,573,459
04/03/2023	18,029,408,384	1,324,834,925	16,704,573,459
05/03/2023	18,029,408,384	1,324,834,925	16,704,573,459
06/03/2023	17,976,829,413	1,360,934,242	16,615,895,171
07/03/2023	18,094,633,643	1,379,607,490	16,715,026,153
08/03/2023	18,464,660,840	1,386,201,286	17,078,459,554
09/03/2023	18,369,798,380	1,374,439,537	16,995,358,843
10/03/2023	18,303,687,714	1,306,930,914	16,996,756,800
11/03/2023	18,303,687,714	1,306,930,914	16,996,756,800
12/03/2023	18,303,687,714	1,306,930,914	16,996,756,800
13/03/2023	18,753,567,116	1,404,094,948	17,349,472,168
14/03/2023	18,601,525,216	1,413,246,442	17,188,278,775
15/03/2023	18,526,591,932	1,368,252,527	17,158,339,404
16/03/2023	18,469,901,675	1,462,862,161	17,007,039,514
17/03/2023	18,294,349,638	1,379,761,080	16,914,588,558
18/03/2023	18,294,349,638	1,379,761,080	16,914,588,558
19/03/2023	18,294,349,638	1,379,761,080	16,914,588,558
20/03/2023	18,391,826,532	1,258,408,146	17,133,418,386
21/03/2023	18,456,116,775	1,420,338,729	17,035,778,046
22/03/2023	18,388,778,908	1,399,330,618	16,989,448,290
23/03/2023	18,192,577,774	1,410,814,914	16,781,762,861
24/03/2023	18,550,945,111	1,460,167,161	17,090,777,950
25/03/2023	18,550,945,111	1,460,167,161	17,090,777,950
26/03/2023	18,550,945,111	1,460,167,161	17,090,777,950
27/03/2023	18,292,658,774	1,382,688,522	16,909,970,252
28/03/2023	18,563,958,123	1,391,478,542	17,172,479,581
29/03/2023	18,763,223,505	1,499,426,900	17,263,796,606
30/03/2023	19,355,531,445	1,676,983,373	17,678,548,072
31/03/2023	19,255,731,964	1,627,516,977	17,628,214,987
01/04/2023	19,255,731,964	1,627,516,977	17,628,214,987
02/04/2023	19,255,731,964	1,627,516,977	17,628,214,987
03/04/2023	18,478,942,686	1,467,256,021	17,011,686,665
04/04/2023	18,166,910,078	1,316,679,763	16,850,230,315
05/04/2023	18,287,896,506	1,349,148,598	16,938,747,908
06/04/2023	17,996,593,928	1,262,675,059	16,733,918,869
07/04/2023	17,996,593,928	1,262,675,059	16,733,918,869
08/04/2023	17,996,593,928	1,262,675,059	16,733,918,869
09/04/2023	17,996,593,928	1,262,675,059	16,733,918,869
10/04/2023	17,996,593,928	1,262,675,059	16,733,918,869
11/04/2023	18,056,524,763	1,329,634,761	16,726,890,001
12/04/2023	17,831,797,139	1,422,970,078	16,408,827,061
13/04/2023	18,029,756,241	1,410,434,802	16,619,321,439
14/04/2023	17,950,292,201	1,377,751,462	16,572,540,739
15/04/2023	17,950,292,201	1,377,751,462	16,572,540,739
16/04/2023	17,950,292,201	1,377,751,462	16,572,540,739
17/04/2023	17,686,577,765	1,422,212,386	16,264,365,380
18/04/2023	17,887,122,287	1,390,114,949	16,497,007,338
19/04/2023	17,540,258,883	1,302,146,609	16,238,112,273
20/04/2023	17,550,015,665	1,239,779,812	16,310,235,853
21/04/2023	17,638,811,137	1,244,681,693	16,394,129,444
22/04/2023	17,638,811,137	1,244,681,693	16,394,129,444
23/04/2023	17,638,811,137	1,244,681,693	16,394,129,444

in Euro			
Date	Initial Margin	Covered by securities	Covered by cash
24/04/2023	17,526,272,577	1,264,780,309	16,261,492,268
25/04/2023	17,462,682,493	1,213,528,379	16,249,154,113
26/04/2023	17,170,554,697	1,057,765,622	16,112,789,075
27/04/2023	17,677,753,730	1,181,610,294	16,496,143,437
28/04/2023	17,722,825,376	1,174,611,553	16,548,213,823
29/04/2023	17,722,825,376	1,174,611,553	16,548,213,823
30/04/2023	17,722,825,376	1,174,611,553	16,548,213,823