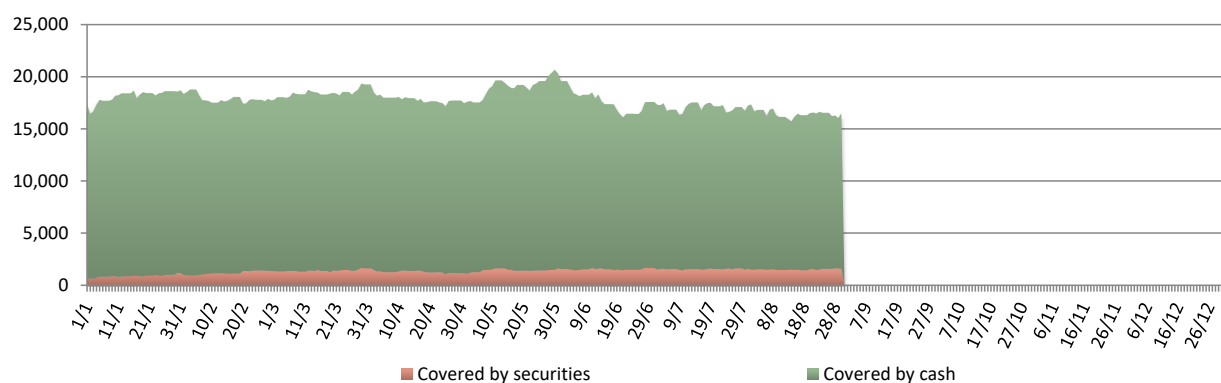


Initial Margin 2023

(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
01/05/2023	17,722,825,376	1,174,611,553	16,548,213,823
02/05/2023	17,457,889,244	1,131,314,852	16,326,574,392
03/05/2023	17,596,883,612	1,096,841,690	16,500,041,922
04/05/2023	17,667,601,922	1,216,952,870	16,450,649,051
05/05/2023	17,531,183,816	1,268,108,775	16,263,075,042
06/05/2023	17,531,183,816	1,268,108,775	16,263,075,042
07/05/2023	17,531,183,816	1,268,108,775	16,263,075,042
08/05/2023	17,777,363,270	1,438,173,679	16,339,189,592
09/05/2023	18,336,059,746	1,455,779,431	16,880,280,315
10/05/2023	18,867,386,891	1,487,925,989	17,379,460,902
11/05/2023	19,068,587,185	1,514,447,056	17,554,140,130
12/05/2023	19,656,839,646	1,626,155,723	18,030,683,922
13/05/2023	19,656,839,646	1,626,155,723	18,030,683,922
14/05/2023	19,656,839,646	1,626,155,723	18,030,683,922
15/05/2023	19,408,870,233	1,619,832,132	17,789,038,101
16/05/2023	19,149,354,037	1,485,972,565	17,663,381,472
17/05/2023	18,932,011,762	1,492,856,761	17,439,155,000
18/05/2023	18,899,034,782	1,388,441,866	17,510,592,916
19/05/2023	19,212,191,605	1,396,767,977	17,815,423,629
20/05/2023	19,212,191,605	1,396,767,977	17,815,423,629
21/05/2023	19,212,191,605	1,396,767,977	17,815,423,629
22/05/2023	18,958,336,602	1,408,953,619	17,549,382,982
23/05/2023	18,659,572,040	1,373,548,095	17,286,023,945
24/05/2023	19,207,279,712	1,387,152,561	17,820,127,152
25/05/2023	19,331,976,222	1,414,165,824	17,917,810,397
26/05/2023	19,571,028,791	1,418,425,692	18,152,603,099
27/05/2023	19,571,028,791	1,418,425,692	18,152,603,099
28/05/2023	19,571,028,791	1,418,425,692	18,152,603,099
29/05/2023	20,057,398,530	1,459,484,673	18,597,913,857
30/05/2023	20,364,979,991	1,454,016,243	18,910,963,748
31/05/2023	20,674,494,908	1,491,894,126	19,182,600,782
01/06/2023	20,333,430,285	1,635,406,354	18,698,023,931
02/06/2023	19,585,877,797	1,557,341,865	18,028,535,932
03/06/2023	19,585,877,797	1,557,341,865	18,028,535,932
04/06/2023	19,585,877,797	1,557,341,865	18,028,535,932
05/06/2023	18,970,196,480	1,504,037,606	17,466,158,874
06/06/2023	18,426,635,149	1,435,491,779	16,991,143,370
07/06/2023	18,288,904,214	1,451,506,557	16,837,397,657
08/06/2023	18,118,809,112	1,467,115,822	16,651,693,290
09/06/2023	18,260,195,853	1,533,474,037	16,726,721,816
10/06/2023	18,260,195,853	1,533,474,037	16,726,721,816
11/06/2023	18,260,195,853	1,533,474,037	16,726,721,816
12/06/2023	18,505,203,822	1,661,649,201	16,843,554,621
13/06/2023	17,930,431,398	1,563,269,376	16,367,162,022
14/06/2023	18,306,292,201	1,595,818,576	16,710,473,625
15/06/2023	17,646,863,336	1,630,949,532	16,015,913,804
16/06/2023	17,381,243,706	1,539,446,180	15,841,797,527
17/06/2023	17,381,243,706	1,539,446,180	15,841,797,527
18/06/2023	17,381,243,706	1,539,446,180	15,841,797,527
19/06/2023	17,347,997,700	1,433,446,272	15,914,551,428
20/06/2023	16,825,953,594	1,508,404,234	15,317,549,359
21/06/2023	16,399,774,631	1,453,994,655	14,945,779,976
22/06/2023	16,111,080,941	1,438,648,056	14,672,432,885
23/06/2023	16,446,687,124	1,481,061,355	14,965,625,769
24/06/2023	16,446,687,124	1,481,061,355	14,965,625,769
25/06/2023	16,446,687,124	1,481,061,355	14,965,625,769
26/06/2023	16,432,971,254	1,476,577,398	14,956,393,856
27/06/2023	16,418,561,508	1,478,383,345	14,940,178,163
28/06/2023	16,736,789,331	1,527,619,418	15,209,169,913

in Euro			
Date	Initial Margin	Covered by securities	Covered by cash
29/06/2023	17,556,402,914	1,668,790,775	15,887,612,139
30/06/2023	17,569,742,006	1,654,819,932	15,914,922,074
01/07/2023	17,569,742,006	1,654,819,932	15,914,922,074
02/07/2023	17,569,742,006	1,654,819,932	15,914,922,074
03/07/2023	17,291,641,054	1,518,298,702	15,773,342,352
04/07/2023	17,285,673,920	1,581,482,271	15,704,191,649
05/07/2023	17,455,809,844	1,585,816,065	15,869,993,779
06/07/2023	16,692,551,279	1,538,229,051	15,154,322,228
07/07/2023	16,849,977,414	1,555,485,694	15,294,491,719
08/07/2023	16,849,977,414	1,555,485,694	15,294,491,719
09/07/2023	16,849,977,414	1,555,485,694	15,294,491,719
10/07/2023	16,368,191,566	1,490,837,363	14,877,354,203
11/07/2023	16,433,767,974	1,424,955,971	15,008,812,003
12/07/2023	17,079,070,672	1,523,298,275	15,555,772,397
13/07/2023	17,390,226,131	1,522,704,923	15,867,521,207
14/07/2023	17,525,340,405	1,553,586,966	15,971,753,439
15/07/2023	17,525,340,405	1,553,586,966	15,971,753,439
16/07/2023	17,525,340,405	1,553,586,966	15,971,753,439
17/07/2023	16,770,428,583	1,499,908,472	15,270,520,111
18/07/2023	17,275,469,717	1,506,339,845	15,769,129,872
19/07/2023	17,453,853,932	1,569,885,159	15,883,968,773
20/07/2023	17,498,425,831	1,613,804,865	15,884,620,965
21/07/2023	17,173,889,293	1,548,747,116	15,625,142,177
22/07/2023	17,173,889,293	1,548,747,116	15,625,142,177
23/07/2023	17,173,889,293	1,548,747,116	15,625,142,177
24/07/2023	17,287,160,054	1,543,494,259	15,743,665,795
25/07/2023	16,569,445,322	1,590,496,472	14,978,948,849
26/07/2023	16,639,980,798	1,618,577,093	15,021,403,705
27/07/2023	16,765,607,897	1,543,344,462	15,222,263,435
28/07/2023	17,097,610,641	1,620,122,010	15,477,488,631
29/07/2023	17,097,610,641	1,620,122,010	15,477,488,631
30/07/2023	17,097,610,641	1,620,122,010	15,477,488,631
31/07/2023	16,729,110,338	1,492,935,024	15,236,175,315
01/08/2023	17,239,871,899	1,577,731,674	15,662,140,226
02/08/2023	17,345,968,491	1,521,513,045	15,824,455,446
03/08/2023	16,688,688,041	1,495,128,197	15,193,559,844
04/08/2023	16,820,700,928	1,543,354,210	15,277,346,718
05/08/2023	16,820,700,928	1,543,354,210	15,277,346,718
06/08/2023	16,820,700,928	1,543,354,210	15,277,346,718
07/08/2023	16,222,305,086	1,498,525,892	14,723,779,194
08/08/2023	16,844,932,991	1,512,489,620	15,332,443,371
09/08/2023	16,949,461,901	1,530,361,974	15,419,099,927
10/08/2023	16,336,777,672	1,463,972,912	14,872,804,760
11/08/2023	16,153,145,584	1,467,739,925	14,685,405,659
12/08/2023	16,153,145,584	1,467,739,925	14,685,405,659
13/08/2023	16,153,145,584	1,467,739,925	14,685,405,659
14/08/2023	15,945,097,160	1,459,727,034	14,485,370,127
15/08/2023	15,724,087,281	1,508,766,912	14,215,320,369
16/08/2023	16,165,368,134	1,471,813,511	14,693,554,623
17/08/2023	16,457,613,552	1,493,917,112	14,963,696,439
18/08/2023	16,308,616,365	1,441,453,931	14,867,162,433
19/08/2023	16,308,616,365	1,441,453,931	14,867,162,433
20/08/2023	16,308,616,365	1,441,453,931	14,867,162,433
21/08/2023	16,523,803,493	1,544,504,620	14,979,298,873
22/08/2023	16,565,564,251	1,562,908,832	15,002,655,419
23/08/2023	16,473,098,464	1,469,745,199	15,003,353,265
24/08/2023	16,636,494,293	1,504,820,279	15,131,674,014
25/08/2023	16,546,385,918	1,577,479,580	14,968,906,338
26/08/2023	16,546,385,918	1,577,479,580	14,968,906,338
27/08/2023	16,546,385,918	1,577,479,580	14,968,906,338
28/08/2023	16,209,872,756	1,573,571,046	14,636,301,709
29/08/2023	16,292,699,365	1,629,523,023	14,663,176,341
30/08/2023	16,041,192,630	1,616,920,798	14,424,271,833
31/08/2023	16,504,044,620	1,576,450,309	14,927,594,311