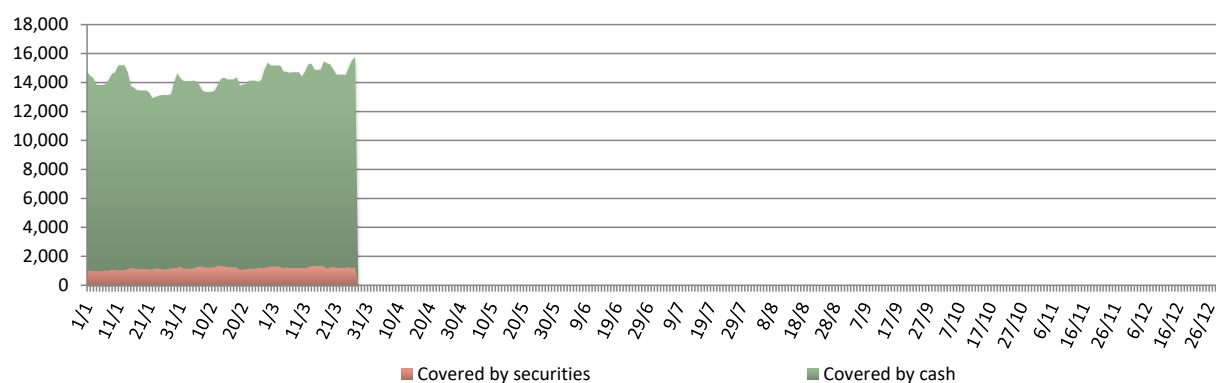


### Initial Margin 2024

(millions of Euro)



in Euro			
Date	Initial Margin	Covered by securities	Covered by cash
02/01/2024	14,749,246,983	987,980,852	13,761,266,131
03/01/2024	14,462,908,451	1,000,231,319	13,462,677,132
04/01/2024	14,315,313,433	981,076,939	13,334,236,494
05/01/2024	13,839,439,007	966,811,530	12,872,627,477
06/01/2024	13,839,439,007	966,811,530	12,872,627,477
07/01/2024	13,839,439,007	966,811,530	12,872,627,477
08/01/2024	13,897,423,817	1,000,543,184	12,896,880,633
09/01/2024	14,216,714,268	1,002,047,879	13,214,666,389
10/01/2024	14,613,043,038	1,056,773,587	13,556,269,451
11/01/2024	14,689,768,230	1,032,527,132	13,657,241,098
12/01/2024	15,186,887,859	1,043,042,135	14,143,845,725
13/01/2024	15,186,887,859	1,043,042,135	14,143,845,725
14/01/2024	15,186,887,859	1,043,042,135	14,143,845,725
15/01/2024	14,702,109,223	1,116,726,651	13,585,382,572
16/01/2024	13,742,215,810	1,164,719,141	12,577,496,669
17/01/2024	13,653,539,891	1,167,869,053	12,485,670,838
18/01/2024	13,487,169,474	1,099,020,838	12,388,148,636
19/01/2024	13,453,496,220	1,114,642,569	12,338,853,651
20/01/2024	13,453,496,220	1,114,642,569	12,338,853,651
21/01/2024	13,453,496,220	1,114,642,569	12,338,853,651
22/01/2024	13,310,332,204	1,090,311,607	12,220,020,596
23/01/2024	12,913,849,055	1,100,478,911	11,813,370,143
24/01/2024	13,007,269,205	1,158,142,898	11,849,126,306
25/01/2024	13,081,653,154	1,156,891,377	11,924,761,777
26/01/2024	13,133,111,753	1,112,433,729	12,020,678,024
27/01/2024	13,133,111,753	1,112,433,729	12,020,678,024
28/01/2024	13,133,111,753	1,112,433,729	12,020,678,024
29/01/2024	13,164,177,183	1,163,800,900	12,000,376,282
30/01/2024	14,003,174,122	1,185,314,212	12,817,859,910
31/01/2024	14,642,156,948	1,197,215,244	13,444,941,703
01/02/2024	14,275,709,012	1,302,294,641	12,973,414,371
02/02/2024	14,095,988,482	1,136,847,168	12,959,141,314
03/02/2024	14,095,988,482	1,136,847,168	12,959,141,314
04/02/2024	14,095,988,482	1,136,847,168	12,959,141,314
05/02/2024	14,131,228,185	1,169,671,581	12,961,556,603
06/02/2024	14,092,859,689	1,244,288,639	12,848,571,050
07/02/2024	13,844,283,822	1,304,684,525	12,539,599,297
08/02/2024	13,439,687,950	1,280,796,732	12,158,891,218
09/02/2024	13,355,590,434	1,215,022,244	12,140,568,190
10/02/2024	13,355,590,434	1,215,022,244	12,140,568,190
11/02/2024	13,355,590,434	1,215,022,244	12,140,568,190
12/02/2024	13,428,444,020	1,253,781,825	12,174,662,194
13/02/2024	13,867,935,695	1,350,089,034	12,517,846,661
14/02/2024	14,271,651,549	1,313,092,511	12,958,559,039
15/02/2024	14,336,093,412	1,306,688,255	13,029,405,158
16/02/2024	14,207,550,222	1,254,714,831	12,952,835,391
17/02/2024	14,207,550,222	1,254,714,831	12,952,835,391

in Euro			
Date	Initial Margin	Covered by securities	Covered by cash
18/02/2024	14,207,550,222	1,254,714,831	12,952,835,391
19/02/2024	14,367,598,879	1,244,447,176	13,123,151,704
20/02/2024	13,777,524,421	1,057,308,513	12,720,215,908
21/02/2024	13,865,391,416	1,089,740,731	12,775,650,685
22/02/2024	13,902,774,046	1,114,681,095	12,788,092,951
23/02/2024	14,125,066,047	1,132,723,748	12,992,342,299
24/02/2024	14,125,066,047	1,132,723,748	12,992,342,299
25/02/2024	14,125,066,047	1,132,723,748	12,992,342,299
26/02/2024	14,052,831,000	1,186,544,184	12,866,286,817
27/02/2024	14,205,309,543	1,191,513,833	13,013,795,710
28/02/2024	14,933,537,691	1,183,963,255	13,749,574,435
29/02/2024	15,374,744,552	1,251,947,444	14,122,797,109
01/03/2024	15,175,058,749	1,303,656,524	13,871,402,226
02/03/2024	15,175,058,749	1,303,656,524	13,871,402,226
03/03/2024	15,175,058,749	1,303,656,524	13,871,402,226
04/03/2024	15,181,423,062	1,269,884,745	13,911,538,317
05/03/2024	14,737,669,401	1,176,186,852	13,561,482,549
06/03/2024	14,745,473,142	1,242,161,529	13,503,311,614
07/03/2024	14,672,239,635	1,196,338,833	13,475,900,802
08/03/2024	14,705,449,262	1,192,001,575	13,513,447,687
09/03/2024	14,705,449,262	1,192,001,575	13,513,447,687
10/03/2024	14,705,449,262	1,192,001,575	13,513,447,687
11/03/2024	14,399,720,267	1,188,614,956	13,211,105,311
12/03/2024	14,758,349,940	1,171,264,480	13,587,085,460
13/03/2024	15,249,451,674	1,260,039,239	13,989,412,435
14/03/2024	15,301,466,331	1,325,758,947	13,975,707,384
15/03/2024	14,869,226,900	1,334,293,547	13,534,933,352
16/03/2024	14,869,226,900	1,334,293,547	13,534,933,352
17/03/2024	14,869,226,900	1,334,293,547	13,534,933,352
18/03/2024	15,449,497,876	1,308,495,984	14,141,001,892
19/03/2024	15,331,470,522	1,160,406,014	14,171,064,508
20/03/2024	15,261,490,693	1,237,888,527	14,023,602,167
21/03/2024	14,912,251,409	1,264,812,196	13,647,439,213
22/03/2024	14,544,067,838	1,204,141,759	13,339,926,080
23/03/2024	14,544,067,838	1,204,141,759	13,339,926,080
24/03/2024	14,544,067,838	1,204,141,759	13,339,926,080
25/03/2024	14,520,212,804	1,224,994,521	13,295,218,282
26/03/2024	15,018,004,044	1,258,581,682	13,759,422,362
27/03/2024	15,530,390,499	1,193,969,522	14,336,420,977
28/03/2024	15,761,742,013	1,230,883,356	14,530,858,657