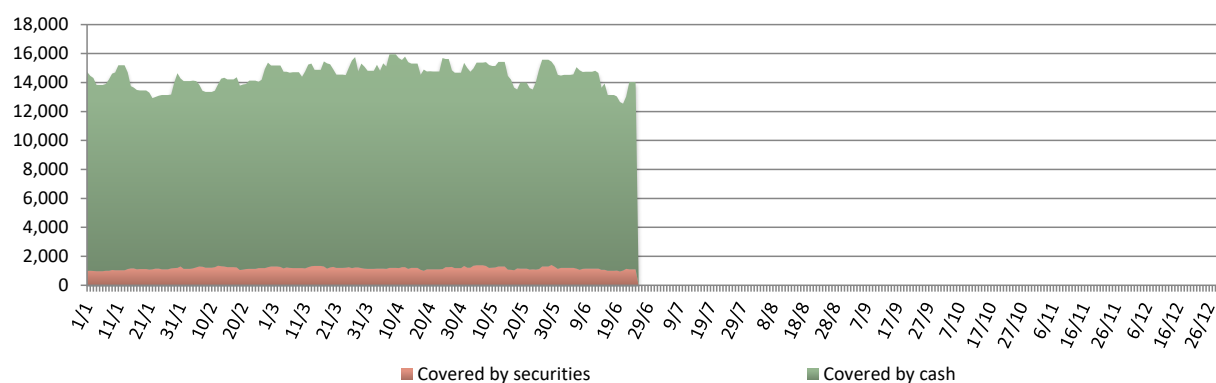


Initial Margin 2024

(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
02/04/2024	14,762,587,915	1,230,282,714	13,532,305,201
03/04/2024	15,306,696,175	1,184,968,491	14,121,727,683
04/04/2024	15,091,741,530	1,154,306,195	13,937,435,335
05/04/2024	14,807,762,352	1,144,768,796	13,662,993,556
06/04/2024	14,807,762,352	1,144,768,796	13,662,993,556
07/04/2024	14,807,762,352	1,144,768,796	13,662,993,556
08/04/2024	15,221,230,845	1,152,091,038	14,069,139,807
09/04/2024	14,814,678,624	1,161,826,822	13,652,851,801
10/04/2024	15,325,251,147	1,161,199,018	14,164,052,129
11/04/2024	15,101,833,930	1,145,110,672	13,956,723,259
12/04/2024	15,949,943,010	1,206,765,489	14,743,177,520
13/04/2024	15,949,943,010	1,206,765,489	14,743,177,520
14/04/2024	15,949,943,010	1,206,765,489	14,743,177,520
15/04/2024	15,696,939,372	1,188,635,347	14,508,304,025
16/04/2024	15,555,701,331	1,250,169,667	14,305,531,663
17/04/2024	15,787,898,078	1,255,045,887	14,532,852,191
18/04/2024	15,400,613,154	1,141,676,880	14,258,936,273
19/04/2024	15,304,083,909	1,207,107,022	14,096,976,887
20/04/2024	15,304,083,909	1,207,107,022	14,096,976,887
21/04/2024	15,304,083,909	1,207,107,022	14,096,976,887
22/04/2024	14,534,529,546	1,063,229,572	13,471,299,974
23/04/2024	14,885,886,678	1,009,579,149	13,876,307,529
24/04/2024	14,768,372,288	1,110,298,298	13,658,073,990
25/04/2024	14,782,533,144	1,110,844,425	13,671,688,719
26/04/2024	14,754,410,430	1,106,795,605	13,647,614,824
27/04/2024	14,754,410,430	1,106,795,605	13,647,614,824

in Euro			
Date	Initial Margin	Covered by securities	Covered by cash
28/04/2024	14,754,410,430	1,106,795,605	13,647,614,824
29/04/2024	15,682,462,297	1,128,006,658	14,554,455,638
30/04/2024	15,617,083,345	1,255,277,448	14,361,805,897
01/05/2024	15,617,083,345	1,255,277,448	14,361,805,897
02/05/2024	14,836,114,966	1,273,106,408	13,563,008,558
03/05/2024	14,684,893,859	1,187,791,909	13,497,101,950
04/05/2024	14,684,893,859	1,187,791,909	13,497,101,950
05/05/2024	14,684,893,859	1,187,791,909	13,497,101,950
06/05/2024	15,365,496,266	1,334,291,967	14,031,204,299
07/05/2024	15,011,896,268	1,222,297,293	13,789,598,975
08/05/2024	14,749,644,548	1,226,645,790	13,522,998,758
09/05/2024	14,971,437,285	1,351,505,529	13,619,931,757
10/05/2024	15,374,605,765	1,381,551,214	13,993,054,550
11/05/2024	15,374,605,765	1,381,551,214	13,993,054,550
12/05/2024	15,374,605,765	1,381,551,214	13,993,054,550
13/05/2024	15,411,665,326	1,328,911,769	14,082,753,557
14/05/2024	15,209,524,384	1,211,919,397	13,997,604,987
15/05/2024	15,138,956,172	1,216,539,917	13,922,416,255
16/05/2024	15,139,008,233	1,233,814,711	13,905,193,522
17/05/2024	15,425,696,007	1,294,993,501	14,130,702,506
18/05/2024	15,425,696,007	1,294,993,501	14,130,702,506
19/05/2024	15,425,696,007	1,294,993,501	14,130,702,506
20/05/2024	14,454,241,971	1,094,904,031	13,359,337,939
21/05/2024	14,201,177,060	1,075,513,729	13,125,663,331
22/05/2024	13,647,656,550	1,036,048,187	12,611,608,363
23/05/2024	13,524,798,003	1,164,148,231	12,360,649,772
24/05/2024	13,995,795,344	1,153,805,542	12,841,989,802
25/05/2024	13,995,795,344	1,153,805,542	12,841,989,802
26/05/2024	13,995,795,344	1,153,805,542	12,841,989,802
27/05/2024	13,619,243,727	1,092,375,351	12,526,868,376
28/05/2024	13,521,349,266	1,108,972,444	12,412,376,822
29/05/2024	14,043,326,673	1,092,531,240	12,950,795,433
30/05/2024	14,883,412,293	1,126,349,600	13,757,062,694
31/05/2024	15,569,660,417	1,300,125,120	14,269,535,296
01/06/2024	15,569,660,417	1,300,125,120	14,269,535,296
02/06/2024	15,569,660,417	1,300,125,120	14,269,535,296
03/06/2024	15,435,043,033	1,410,783,941	14,024,259,092
04/06/2024	15,139,586,069	1,287,256,691	13,852,329,378
05/06/2024	14,528,486,924	1,137,148,209	13,391,338,715
06/06/2024	14,486,181,337	1,210,994,418	13,275,186,919
07/06/2024	14,534,871,163	1,206,807,088	13,328,064,075
08/06/2024	14,534,871,163	1,206,807,088	13,328,064,075
09/06/2024	14,534,871,163	1,206,807,088	13,328,064,075
10/06/2024	14,554,494,093	1,205,381,898	13,349,112,195
11/06/2024	15,063,450,038	1,151,725,525	13,911,724,513
12/06/2024	14,846,713,148	1,074,981,572	13,771,731,576
13/06/2024	14,734,923,263	1,137,298,526	13,597,624,736
14/06/2024	14,739,639,987	1,157,068,149	13,582,571,839
15/06/2024	14,739,639,987	1,157,068,149	13,582,571,839
16/06/2024	14,739,639,987	1,157,068,149	13,582,571,839
17/06/2024	14,809,905,778	1,153,628,096	13,656,277,683
18/06/2024	14,660,548,373	1,156,171,923	13,504,376,449
19/06/2024	13,632,010,948	1,068,483,199	12,563,527,749
20/06/2024	13,926,687,024	1,073,911,553	12,852,775,471
21/06/2024	13,142,273,802	1,011,939,092	12,130,334,710
22/06/2024	13,142,273,802	1,011,939,092	12,130,334,710
23/06/2024	13,142,273,802	1,011,939,092	12,130,334,710
24/06/2024	13,036,487,695	1,024,033,419	12,012,454,276
25/06/2024	12,650,319,862	962,189,874	11,688,129,987
26/06/2024	12,532,809,362	1,020,414,208	11,512,395,154
27/06/2024	13,029,037,754	1,144,870,434	11,884,167,321
28/06/2024	14,027,283,895	1,112,138,335	12,915,145,560
29/06/2024	14,027,283,895	1,112,138,335	12,915,145,560
30/06/2024	14,027,283,895	1,112,138,335	12,915,145,560