

## The concentration limits for a type of collateral in organised trading

Type of collateral	Limit: securities (max., %)	Limit: cash (min., %)	Securities acceptable as collateral
Initial Deposit	100%	0%	1) Treasury bonds 2) Treasury bills 3) WIG20 shares
Initial Margin	60%	40%	1) Treasury bonds 2) Treasury bills 3) WIG20 shares
Clearing Fund	90%	10%	1) Treasury bonds 2) Treasury bills
Additional Margin (Clearing Fund)	0%	100%	none
ATS Guarantee Fund	90%	10%	1) Treasury bonds 2) Treasury bills
Additional Margin (ATS Guarantee Fund)	0%	100%	none