**Table 2**

Volume of trading (including block trades):

* in October 2011;
* in the last 12 months (November 2010 – October 2011);
* Number of open interest (NOI) at the end of October 2011.

|  |  |  |  |
| --- | --- | --- | --- |
| No. | INSTRUMENT |   | NOI  |
| VOLUME OF TRADING  | (#) |
| (#) |   |
| OCTOBER | JANUARY-OCTOBER | LAST 12 MONTHS | 2010 | CHANGE  | end of OCTOBER |
| 2011 | 2010 | CHANGE  | 2011 | 2010 | CHANGE  | (NOV'10 - OCT'11) | (%) | 2011 | 2010 | CHANGE  |
| (%) | (%) |   | (%) |
| 1 | WIG20 FUTURES | 1 102 010 | 974 556 | 13.08% | 11 447 180 | 11 478 072 | -0.27% | 13 450 741 | 13 481 633 | -0.23% | 92 375 | 115 597 | -20.09% |
| 2 | mWIG40 FUTURES | 1 115 | 2 072 | -46.19% | 26 410 | 27 064 | -2.42% | 32 344 | 32 998 | -1.98% | 547 | 1148 | -52.35% |
| 3 | SINGLE STOCK FUTURES | 64 301 | 33 720 | 90.69% | 624 692 | 292 745 | 113.39% | 707 443 | 375 496 | 88.40% | 7 685 | 8 777 | -12.44% |
| 4 | CURRENCY FUTURES | 18 071 | 8 038 | 124.82% | 167 019 | 98 671 | 69.27% | 187 423 | 119 075 | 57.40% | 3 801 | 2 096 | 81.35% |
| 5 | WIG20 OPTIONS | **41 598** | **51 318** | **-18.94%** | **814 969** | **534 960** | **52.34%** | **955 121** | **675 112** | **41.48%** | **54 538** | **60 654** | **-10.08%** |
| 6 | WIG20 INDEX PARTICIPATION UNITS | 2 631 | 2 514 | 4.65% | 44 939 | 31 794 | 41.34% | 49 385 | 36 240 | 36.27% | 12 398 | 13 398 | -7.46% |
|   | TOTAL | **1 229 726** | **1 072 218** | **14.69%** | **13 125 209** | **12 463 306** | **5.31%** | **15 382 457** | **14 720 554** | **4.50%** | **171 344** | **201 670** | **-15.04%** |

*Source: WSE*

**Figure 1**

Annual volume of trading (including block trades) in all derivative instruments listed on the WSE in 1998 – October 2011 (million instruments).

*Source: WSE*

**Figure 2**

Total number of open interest in all derivative instruments at year-end and at the end of October 2011 (thousand instruments).

*Source: WSE*