

Investor Activity on GPW Markets in January 2021 (attachment)

Equities Market¹

Main Market	January 2021	January 2020	Change %
Total			
Turnover value - total (PLN)	32,318,665,633	18,657,986,466	73.2
Turnover value - Electronic Order Book (PLN)	31,593,688,497	18,106,229,416	74.5
Turnover value - block trades (PLN)	724,977,136	551,757,050	31.4
Number of transactions (Electronic Order Book)	3,267,343	1,656,474	97.2
WIG at the end of the period	56,978.68	56,681.27	0.5
Day average			
Turnover value - Electronic Order Book (PLN)	1,662,825,710	862,201,401	92.9
Turnover value - block trades (PLN)	38,156,691	26,274,145	45.2
Number of transactions (Electronic Order Book)	171,965	78,880	118.0

NewConnect	January 2021	January 2020	Change %
Total			
Turnover value - total (PLN)	1,104,296,533	372,068,545	196.8
Turnover value - Electronic Order Book (PLN)	1,094,294,263	353,288,049	209.7
Turnover value - block trades (PLN)	10,002,271	18,780,496	-46.7
Number of transactions (Electronic Order Book)	390,019	163,991	137.8
NCIndex at the end of the period	521.91	297.97	75.2
Day average			
Turnover value - Electronic Order Book (PLN)	57,594,435	16,823,240	242.4
Turnover value - block trades (PLN)	526,435	894,309	-41.1
Number of transactions (Electronic Order Book)	20,527	7,809	162.9

Derivative Instruments Market

Derivatives	January 2021	January 2020	Change %
Total			
Volume - EOB and block trades (#)	803,650	586,398	37.0
Index futures	444,878	302,104	47.3
Single-stock futures	232,574	152,474	52.5
Currency futures	100,006	111,163	-10.0
Interest rate futures	0	0	---
Options	26,192	20,657	26.8
Day average			
Volume - EOB and block trades (#)			
Index futures	23,415	14,386	62.8
Single-stock futures	12,241	7,261	68.6
Currency futures	5,263	5,293	-0.6
Interest rate futures	0	0	---
Options	1,379	984	40.1
NOI²			
Index futures	42,812	47,960	-10.7
Single-stock futures	40,325	41,375	-2.5
Currency futures	206,063	95,120	116.6
Interest rate futures	0	2	-100.0
Options	23,370	18,963	23.2

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Debt Instruments Market

Catalyst ³	January 2021	January 2020	Change %
Value of listed issues (PLN bn) ⁴	100.6	91.3	10.2
Turnover value - total (PLN)	294,386,755	222,700,652	32.2
Turnover value - Electronic Order Book (PLN)	285,286,121	212,188,456	34.4
Turnover value - block trades (PLN)	9,100,634	10,512,197	-13.4
Number of transactions (Electronic Order Book)	5,812	8,782	-33.8

Treasury BondSpot Poland ⁵	January 2021	January 2020	Change %
Turnover value - cash transactions (PLN)	3,855,816,825	4,573,555,675	-15.7
Turnover value - conditional transactions (PLN)	28,193,828,926	20,432,046,297	38.0

Structured Instruments, ETFs and Investment Certificates Markets

Structured products and ETFs	January 2021	January 2020	Change %
Value - EOB and block trades (PLN)			
Structured products	309,462,968	186,035,257	66.3
Investment certificates	3,608,219	3,239,530	11.4
Warrants	0	0	---
ETFs	57,123,953	25,205,056	126.6

Commodity Market

Electricity - TGE	January 2021	January 2020	Change %
Volume of trading - spot transactions (MWh)	3,163,108	2,736,059	15.6
Volume of trading - forward transactions (MWh)	9,305,466	11,294,900	-17.6

Property rights - TGE	January 2021	January 2020	Change %
Volume of trading - spot transactions (MWh) ⁶	1,442,818	2,006,551	-28.1
Volume of trading - forward transactions (MWh)	0	-	-
Volume of trading - spot transactions (toe) ⁷	3,850	48,729	-92.1

Gas - TGE	January 2021	January 2020	Change %
Volume of trading - spot transactions (MWh)	3,368,404	1,987,642	69.5
Volume of trading - forward transactions (MWh)	11,470,391	9,142,966	25.5

Register of Gurantees of Origin (electricity)	January 2021	January 2020	Change %
Volume OZE (MWh)	2,314,764	1,340,825	72.6
Volume cogeneration (MWh)	0	0	-

¹ transactions in shares, allotment certificates and subscription rights

² number of open interest, data at the end of the period

³ corporate, municipal and mortgage bonds

⁴ corporate, municipal and mortgage bonds. As of 3rd of January 2018 BGK bonds are treated as Treasury bonds and hence the value of corporate bonds shown is lower and cannot be compared with previous tables. January 2017 has been recalculated according to MIFID2

⁵ transactions in Treasury bonds and bills

⁶ transactions in all TGE traded property rights excluding rights to certificates connected with energy efficiency ('white certificates')

As of December 29, 2017, trading in futures contracts for property rights for electricity generated in RES was suspended. The necessity to end trading in these contracts on TGE is related to the adaptation of TGE's activities to the MIFID2

⁷ transactions in property rights to certificates connected with energy efficiency ('white certificates')