

Investor Activity on GPW Markets in October 2021 (attachment)

Equities Market¹

Main Market	October 2021	October 2020	Change %	January-October 2021	January-October 2020	Change %
Total						
Turnover value - total (PLN)	32,098,587,251	46,762,759,726	-31.4	276,301,389,507	244,588,838,595	13.0
Turnover value - Electronic Order Book (PLN)	31,558,307,213	37,696,706,438	-16.3	261,072,736,457	232,144,304,222	12.5
Turnover value - block trades (PLN)	540,280,038	9,066,053,289	-94.0	15,228,653,050	12,444,534,373	22.4
Number of transactions (Electronic Order Book)	3,025,607	3,170,294	-4.6	28,613,468	26,905,185	6.3
WIG at the end of the period	73,586.32	44,097.98	66.9	73,586.32	44,097.98	66.9
Day average						
Turnover value - Electronic Order Book (PLN)	1,502,776,534	1,713,486,656	-12.3	1,243,203,507	1,095,020,303	13.5
Turnover value - block trades (PLN)	25,727,621	412,093,331	-93.8	72,517,395	58,700,634	23.5
Number of transactions (Electronic Order Book)	144,077	144,104	0.0	136,255	126,911	7.4

NewConnect	October 2021	October 2020	Change %	January-October 2021	January-October 2020	Change %
Total						
Turnover value - total (PLN)	468,194,340	2,686,781,828	-82.6	5,566,414,718	12,257,389,830	-54.6
Turnover value - Electronic Order Book (PLN)	373,793,874	2,678,176,964	-86.0	5,367,576,977	12,081,461,499	-55.6
Turnover value - block trades (PLN)	94,400,466	8,604,864	997.1	198,837,741	175,928,331	13.0
Number of transactions (Electronic Order Book)	209,736	693,516	-69.8	2,658,443	4,147,013	-35.9
NCIndex at the end of the period	443.30	455.24	-2.6	443.30	455.24	-2.6
Day average						
Turnover value - Electronic Order Book (PLN)	17,799,708	121,735,317	-85.4	25,559,890	56,988,026	-55.1
Turnover value - block trades (PLN)	4,495,260	391,130	1049.3	946,846	829,851	14.1
Number of transactions (Electronic Order Book)	9,987	31,523	-68.3	12,659	19,561	-35.3

Derivative Instruments Market

Derivatives	October 2021	October 2020	Change %	January-October 2021	January-October 2020	Change %
Total						
Volume - EOB and block trades (#)	821,446	973,216	-15.6	9,392,153	9,151,402	2.6
Index futures	387,345	549,254	-29.5	4,399,862	5,094,017	-13.6
Single-stock futures	191,873	202,545	-5.3	1,877,561	1,961,980	-4.3
Currency futures	219,704	179,829	22.2	2,891,091	1,787,576	61.7
Interest rate futures	0	0	----	0	0	----
Options	22,524	41,588	-45.8	223,639	307,829	-27.3
Day average						
Volume - EOB and block trades (#)						
Index futures	18,445	24,966	-26.1	20,952	24,028	-12.8
Single-stock futures	9,137	9,207	-0.8	8,941	9,255	-3.4
Currency futures	10,462	8,174	28.0	13,767	8,432	63.3
Interest rate futures	0	0	----	0	0	----
Options	1,073	1,890	-43.2	1,065	1,452	-26.7
NOT ²						
Index futures	44,518	44,276	0.5	44,518	44,276	0.5
Single-stock futures	43,120	43,672	-1.3	43,120	43,672	-1.3
Currency futures	324,889	144,855	124.3	324,889	144,855	124.3
Interest rate futures	0	0	----	0	0	----
Options	13,357	22,398	-40.4	13,357	22,398	-40.4

Debt Instruments Market

Catalyst ³	October 2021	October 2020	Change %	January-October 2021	January-October 2020	Change %
Value of listed issues (PLN bn) ⁴	98.0	96.7	1.3	98.0	96.7	1.3
Turnover value - total (PLN)	234,030,770	245,507,648	-4.7	2,492,681,107	2,323,512,479	7.3
Turnover value - Electronic Order Book (PLN)	232,583,295	242,119,020	-3.9	2,336,307,969	2,226,090,400	5.0
Turnover value - block trades (PLN)	1,447,475	3,388,629	----	156,373,138	97,422,078	60.5
Number of transactions (Electronic Order Book)	6,183	5,570	11.0	50,856	70,106	-27.5

Treasury BondSpot Poland ⁵	October 2021	October 2020	Change %	January-October 2021	January-October 2020	Change %
Turnover value - cash transactions (PLN)	2,671,694,725	1,943,730,000	37.5	57,853,965,950	29,542,095,225	95.8
Turnover value - conditional transactions (PLN)	33,687,769,680	16,901,167,733	99.3	348,132,426,702	102,011,692,017	241.3

Structured Instruments, ETFs and Investment Certificates Markets

Structured products and ETFs	October 2021	October 2020	Change %	January-October 2021	January-October 2020	Change %
Value - EOB and block trades (PLN)						
Structured products	293,755,095	195,316,866	50.4	2,618,093,058	2,335,722,904	12.1
Investment certificates	4,083,751	4,784,207	-14.6	40,550,188	45,637,952	-11.1
Warrants	0	0	---	0	0	---
ETFs	36,019,375	42,060,941	-14.4	517,695,304	625,204,099	-17.2

Commodity Market

Electricity - TGE	October 2021	October 2020	Change %	January-October 2021	January-October 2020	Change %
Volume of trading - spot transactions (MWh)	2,751,763	3,100,286	-11.2	30,500,501	28,546,713	6.8
Volume of trading - forward transactions (MWh)	21,416,220	20,275,022	5.6	156,998,994	177,266,484	-11.4

Property rights - TGE	October 2021	October 2020	Change %	January-October 2021	January-October 2020	Change %
Volume of trading - spot transactions (MWh) ⁶	2,014,376	1,580,161	27.5	20,920,181	22,224,426	-5.9
Volume of trading - forward transactions (MWh)	0	0	-	0	0	-
Volume of trading - spot transactions (toe) ⁷	8,486	11,944	-29.0	89,876	173,754	-48.3

Gas - TGE	October 2021	October 2020	Change %	January-October 2021	January-October 2020	Change %
Volume of trading - spot transactions (MWh)	2,074,042	2,758,658	-24.8	22,632,552	18,467,754	22.6
Volume of trading - forward transactions (MWh)	13,074,187	10,853,768	20.5	130,066,773	106,030,499	22.7

Register of Gurantees of Origin (electricity)	October 2021	October 2020	Change %	January-October 2021	January-October 2020	Change %
Volume of trading - OZE (MWh)	3,048,682	739,115	312.5	24,447,753	14,515,681	68.4
Volume of trading - cogeneration (MWh)	0	0	-	0	0	-

Agricultural Exchange Market - TGE	October 2021	October 2020	Change %	January-October 2021	January-October 2020	Change %
Volume of trading - wheat (tonnes)	0	0	-	4,725	1,250	278.0
Volume of trading - rye (tonnes)	0	0	-	25	0	-
Volume of trading - corn (tonnes)	0	-	-	0	-	-
Volume of trading - rapeseed (tonnes)	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 regime.

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