

Annex 1. VOLUME OF TRANSACTIONS

Segment	Tenor	Share (%) in average daily volume of segment						Average daily volume of transactions (PLN million)					
		2017	2018	2019	2020	2021	2022	2017	2018	2019	2020	2021	2022
Underlying Market	ON	92.79	93.93	93.06	92.04	92.23	93.52	2848.48	2829.53	2440.06	2839.05	3245.30	3935.19
	TN	1.75	1.38	1.18	0.93	0.80	1.61	53.60	41.44	30.84	28.65	28.02	67.71
	SW	0.09	0.41	1.08	1.33	3.49	0.27	2.81	12.30	28.29	41.04	122.83	11.21
	SW-2W	0.07	0.17	0.18	0.22	0.04	0.24	2.26	5.25	4.82	6.65	1.55	10.02
	2W	0.02	0.04	0.09	0.73	0.02	0.33	0.52	1.31	2.24	22.40	0.56	13.87
	2W-1M	0.01	0.00	0.01	0.37	0.00	0.09	0.27	0.14	0.35	11.37	0.00	3.97
	1M	0.05	0.06	0.08	0.13	0.09	0.17	1.63	1.87	2.22	4.00	3.31	6.99
	1M-3M	0.08	0.02	0.16	0.15	0.13	0.17	2.58	0.50	4.11	4.62	4.43	7.30
	3M	0.04	0.20	0.40	0.36	0.26	0.54	1.35	6.05	10.36	11.25	9.17	22.74
	3M-6M	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
	6M	0.00	0.00	0.00	0.00	0.03	0.15	0.00	0.00	0.00	0.00	1.10	6.40
	6M-1Y	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
	1Y	0.00	0.01	0.00	0.00	0.02	0.04	0.00	0.42	0.00	0.00	0.69	1.56
	NA-NA	5.09	3.77	3.77	3.75	2.89	2.87	156.31	113.46	98.72	115.53	101.69	120.87
Financial Institutions	ON	71.84	69.37	71.39	74.38	80.97	86.30	3316.86	3188.36	2818.97	2021.68	1762.51	2509.70
	TN	7.84	9.19	8.85	8.72	5.08	2.82	361.93	422.26	349.39	236.97	110.52	82.02
	SW	0.53	1.50	1.62	1.22	1.19	0.17	24.30	68.89	63.93	33.26	25.81	4.83
	SW-2W	0.94	0.91	1.71	0.78	0.19	0.76	43.55	41.71	67.68	21.09	4.04	22.14
	2W	0.94	1.02	1.17	1.31	0.18	0.93	43.58	47.02	46.01	35.57	3.86	26.93
	2W-1M	1.82	1.10	0.59	0.81	0.13	0.53	84.23	50.55	23.36	22.02	2.74	15.53
	1M	3.06	1.50	1.68	0.95	0.83	1.48	141.40	68.77	66.35	25.75	18.15	43.02
	1M-3M	0.78	1.15	0.45	0.84	0.47	0.61	36.15	52.74	17.59	22.76	10.20	17.78
	3M	0.80	0.96	1.50	2.25	0.17	0.18	36.96	44.35	59.22	61.21	3.68	5.20
	3M-6M	0.25	0.12	0.50	0.45	0.00	0.10	11.52	5.54	19.86	12.32	0.01	2.86
	6M	0.22	0.33	0.29	0.25	0.07	0.03	10.12	15.35	11.35	6.71	1.56	0.79
	6M-1Y	0.02	0.07	0.21	0.07	0.00	0.01	0.87	3.19	8.31	1.94	0.00	0.20
	1Y	0.00	0.22	0.12	0.01	0.00	0.00	0.17	10.00	4.58	0.37	0.03	0.12
	NA-NA	10.95	12.56	9.93	7.96	10.74	6.08	505.66	577.43	392.21	216.22	233.77	176.88
Other Financial Institutions	ON	49.69	48.37	64.64	8.78	9.06	19.31	125.65	153.66	503.92	105.88	25.78	177.01
	TN	0.02	0.01	0.04	0.00	0.00	0.43	0.06	0.04	0.35	0.00	0.00	3.97
	SW	0.00	0.09	0.00	0.00	0.00	0.05	0.00	0.30	0.01	0.00	0.00	0.44
	SW-2W	4.59	3.52	6.37	19.59	3.20	3.99	11.61	11.19	49.67	236.18	9.12	36.53
	2W	1.87	2.35	1.54	6.27	9.02	8.17	4.73	7.48	12.00	75.63	25.68	74.87
	2W-1M	3.95	5.53	3.22	3.33	8.17	11.29	10.00	17.57	25.10	40.16	23.27	103.44
	1M	8.76	8.03	4.80	4.32	19.30	33.28	22.16	25.52	37.40	52.15	54.95	305.01
	1M-3M	6.71	7.46	2.77	1.66	13.93	9.50	16.97	23.70	21.62	20.03	39.65	87.09
	3M	4.95	5.30	1.85	1.13	6.82	1.14	12.52	16.85	14.40	13.63	19.42	10.49
	3M-6M	1.14	1.75	0.79	0.69	0.67	0.44	2.89	5.56	6.20	8.34	1.91	4.03
	6M	1.31	2.27	0.71	1.12	4.17	0.72	3.31	7.20	5.50	13.50	11.88	6.59
	6M-1Y	0.38	0.89	0.17	0.03	4.01	0.01	0.97	2.83	1.36	0.36	11.42	0.08
	1Y	0.45	0.37	0.11	0.10	0.08	0.01	1.14	1.16	0.89	1.19	0.24	0.09

	NA-NA	16.15	14.05	12.98	52.98	21.57	11.67	40.84	44.64	101.17	638.81	61.40	106.97
Large Enterprises	ON	63.35	58.09	68.63	53.02	31.75	62.34	2492.36	1834.32	3090.08	1190.51	251.58	4735.52
	TN	0.71	0.94	0.58	0.47	0.97	0.16	27.79	29.58	25.93	10.57	7.66	12.09
	SW	0.01	0.04	0.00	0.17	0.02	0.00	0.28	1.16	0.10	3.83	0.12	0.12
	SW-2W	3.09	4.21	3.28	3.92	2.48	2.75	121.39	132.96	147.87	88.06	19.67	209.16
	2W	5.05	2.61	2.34	2.56	1.44	3.14	198.65	82.42	105.59	57.54	11.41	238.89
	2W-1M	4.28	3.95	3.09	3.73	3.72	2.93	168.46	124.58	138.91	83.72	29.48	222.47
	1M	5.99	6.47	6.49	15.25	21.40	10.98	235.53	204.22	292.41	342.51	169.57	833.80
	1M-3M	2.20	3.06	2.39	4.08	15.34	2.58	86.38	96.62	107.45	91.70	121.51	195.81
	3M	1.90	2.52	1.81	2.69	6.16	0.89	74.66	79.53	81.60	60.46	48.77	67.32
	3M-6M	0.52	0.63	0.45	0.95	2.79	0.27	20.26	20.00	20.48	21.35	22.08	20.83
	6M	0.51	1.18	0.54	0.80	1.24	0.17	20.08	37.34	24.12	17.89	9.80	12.58
	6M-1Y	0.15	0.08	0.04	0.07	0.34	0.04	6.09	2.63	1.77	1.62	2.69	2.85
	1Y	0.04	0.06	0.05	0.05	0.13	0.03	1.50	2.02	2.09	1.17	1.05	2.45
	NA-NA	12.23	16.16	10.31	12.22	12.24	13.73	481.04	510.36	464.41	274.44	96.95	1042.75

Annex 2. NUMBER OF TRANSACTIONS

Segment	Tenor	Share (%) in average daily number of transactions						Average daily number of transactions					
		2017	2018	2019	2020	2021	2022	2017	2018	2019	2020	2021	2022
Underlying Market	ON	92.9	91.9	90.8	90.5	88.3	75.8	21.8	19.3	17.5	12.9	11.4	14.9
	TN	1.4	1.7	1.8	1.4	1.1	7.4	0.3	0.4	0.3	0.2	0.1	1.5
	SW	0.1	0.6	0.7	1.1	2.4	1.5	0.0	0.1	0.1	0.2	0.3	0.3
	SW-2W	0.2	0.2	0.1	0.2	0.1	0.2	0.0	0.0	0.0	0.0	0.0	0.0
	2W	0.4	0.5	0.8	0.7	0.1	1.1	0.1	0.1	0.1	0.1	0.0	0.2
	2W-1M	0.1	0.1	0.1	0.2	0.0	0.1	0.0	0.0	0.0	0.0	0.0	0.0
	1M	0.3	0.2	0.3	0.1	0.9	1.6	0.1	0.0	0.1	0.0	0.1	0.3
	1M-3M	0.1	0.1	0.4	0.4	0.5	0.4	0.0	0.0	0.1	0.1	0.1	0.1
	3M	0.3	0.6	0.8	1.3	2.1	4.5	0.1	0.1	0.2	0.2	0.3	0.9
	3M-6M	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
	6M	0.0	0.0	0.0	0.0	0.9	3.4	0.0	0.0	0.0	0.0	0.1	0.7
	6M-1Y	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
	1Y	0.0	0.4	0.0	0.0	1.1	1.7	0.0	0.1	0.0	0.0	0.1	0.3
	NA-NA	4.3	3.8	4.2	4.1	2.6	2.5	1.0	0.8	0.8	0.6	0.3	0.5
Financial Institutions	ON	73.4	66.6	66.4	64.0	82.3	70.1	75.9	58.4	49.2	25.4	19.8	34.9
	TN	1.7	2.8	4.0	4.2	3.0	1.4	1.8	2.5	3.0	1.7	0.7	0.7
	SW	0.2	0.4	0.6	0.6	0.4	0.3	0.2	0.4	0.5	0.2	0.1	0.1
	SW-2W	1.6	2.1	2.1	1.6	0.9	2.1	1.7	1.9	1.6	0.7	0.2	1.0
	2W	2.5	3.3	3.1	3.3	0.3	2.2	2.6	2.9	2.3	1.3	0.1	1.1
	2W-1M	3.2	2.7	1.4	2.0	0.7	1.3	3.3	2.4	1.0	0.8	0.2	0.7
	1M	3.5	3.8	4.0	4.3	2.0	4.3	3.6	3.4	3.0	1.7	0.5	2.2
	1M-3M	0.8	1.3	1.3	2.2	1.4	1.5	0.9	1.2	1.0	0.9	0.3	0.8
	3M	1.0	1.6	1.6	3.0	0.7	0.8	1.1	1.4	1.2	1.2	0.2	0.4
	3M-6M	0.5	0.3	0.5	0.7	0.0	0.1	0.5	0.2	0.4	0.3	0.0	0.1
	6M	0.5	0.6	0.4	0.4	0.4	0.3	0.5	0.5	0.3	0.2	0.1	0.1
	6M-1Y	0.0	0.1	0.2	0.2	0.0	0.0	0.0	0.1	0.1	0.1	0.0	0.0
	1Y	0.0	0.3	0.2	0.2	0.1	0.1	0.0	0.2	0.2	0.1	0.0	0.0
	NA-NA	10.9	13.9	14.3	13.2	7.8	15.5	11.3	12.2	10.6	5.2	1.9	7.7
Other Financial Institutions	ON	32.0	27.3	34.5	18.9	16.9	19.2	7.0	7.1	8.8	2.9	1.6	4.2
	TN	0.0	0.0	0.0	0.0	0.0	0.2	0.0	0.0	0.0	0.0	0.0	0.0
	SW	0.0	0.0	0.0	0.0	0.0	0.1	0.0	0.0	0.0	0.0	0.0	0.0
	SW-2W	5.3	6.9	6.9	7.2	3.1	5.5	1.2	1.8	1.8	1.1	0.3	1.2
	2W	2.6	3.7	2.8	3.8	3.0	6.0	0.6	1.0	0.7	0.6	0.3	1.3
	2W-1M	5.5	6.0	7.1	6.2	6.7	8.1	1.2	1.6	1.8	1.0	0.6	1.8
	1M	11.9	11.3	12.8	15.9	16.0	19.4	2.6	2.9	3.3	2.4	1.5	4.3
	1M-3M	9.5	7.0	7.5	13.0	17.2	11.2	2.1	1.8	1.9	2.0	1.6	2.5
	3M	5.2	5.2	3.8	8.0	16.8	5.7	1.1	1.3	1.0	1.2	1.6	1.3
	3M-6M	1.4	1.6	2.2	2.4	3.3	1.1	0.3	0.4	0.6	0.4	0.3	0.2
	6M	2.3	2.8	2.3	3.9	6.0	2.5	0.5	0.7	0.6	0.6	0.6	0.5
	6M-1Y	0.7	0.5	0.4	0.4	0.8	0.2	0.1	0.1	0.1	0.1	0.1	0.0
	1Y	1.5	1.7	1.0	1.0	0.6	0.0	0.3	0.4	0.2	0.2	0.1	0.0

	NA-NA	22.1	26.0	18.8	19.0	9.6	20.9	4.8	6.7	4.8	2.9	0.9	4.6
Large Enterprises	ON	60.8	57.1	65.7	56.0	19.3	49.5	170.4	148.8	227.7	80.7	5.6	141.6
	TN	0.1	0.1	0.1	0.1	0.1	0.0	0.3	0.3	0.3	0.1	0.0	0.1
	SW	0.0	0.0	0.0	0.0	0.1	0.0	0.0	0.0	0.0	0.0	0.0	0.1
	SW-2W	4.1	4.5	3.3	3.4	3.2	4.1	11.6	11.8	11.6	4.8	0.9	11.8
	2W	2.8	2.7	2.3	2.3	2.2	3.6	7.8	7.0	8.0	3.4	0.6	10.3
	2W-1M	4.5	4.4	3.5	4.1	4.9	3.9	12.5	11.4	12.0	5.9	1.4	11.3
	1M	6.8	7.8	7.3	11.9	21.4	11.3	19.1	20.4	25.3	17.1	6.2	32.3
	1M-3M	3.3	3.9	3.3	5.7	16.4	4.1	9.3	10.2	11.6	8.1	4.7	11.8
	3M	2.3	2.7	2.2	3.6	14.2	2.3	6.4	7.0	7.8	5.2	4.1	6.5
	3M-6M	0.8	0.8	0.6	1.1	4.8	0.4	2.2	2.2	2.1	1.5	1.4	1.3
	6M	0.7	0.9	0.9	1.2	4.0	0.5	1.9	2.2	3.1	1.8	1.2	1.5
	6M-1Y	0.1	0.1	0.1	0.2	0.8	0.1	0.3	0.2	0.3	0.2	0.2	0.4
	1Y	0.1	0.1	0.1	0.2	0.5	0.1	0.3	0.3	0.4	0.3	0.2	0.4
	NA-NA	13.7	15.0	10.5	10.3	8.1	20.0	38.4	39.0	36.3	14.9	2.3	57.1