



26.09.2019

## **New derivatives on the WSE**

**New future contracts on the WIG.GAMES index and the macrosector indices WIG.MS-FIN, WIG.MS-BAS and WIG.MS-PET will be introduced to trading on the Warsaw Stock Exchange on September 30th 2019.**

The macrosector indices and the WIG.GAMES index bring together companies from selected industries that are homogeneous in terms of business profile. Each index consists of five companies. The number is constant, and companies undergo a qualification process that is based on liquidity analysis. The macrosector companies are among the most liquid stocks listed on the WSE, included in the WIG20, mWIG40 or sWIG80 indices. Three series of futures contracts expiring in December 2019, March 2020 and June 2020 will be introduced for each index.

The WIG.MS-PET index has been published since March 18th 2019, based on the value of the five most liquid stocks in the fuel, gas and chemical industries. WIG.MS-PET is a price index, which means it only considers the prices of transactions on the index components, excluding dividends. Individual constituent weights are capped at 40%.

Besides Grupa Azoty S.A., the other constituents of WIG.MS-PET are Ciech, Lotos, PGNiG, and PKN Orlen.