

WIG30 – GPW Main List equity index rules

On 30 December 2017



The Warsaw Stock Exchange (GPW) publishes values of 33 indices, including 32 indices of GPW Main List and 1 index of NewConnect. On the GPW Main List there are disseminated values of 7 main indices, 14 sector indices, 6 strategy indices and 3 national indices. WIG30 index has been calculated since September 23, 2013 and covers 30 the biggest and the most liquid companies of the GPW Main List. At the end of December 2017 their market value amounted to 34.8 percent of the GPW Main List total capitalization.

WIG30 index 5-year performance



WIG30 index top 10 constituents

Constituent	Sector	Market cap (PLN mill.)	Weight (%)
PKOBP	commercial banks	25,693.54	10.836
PZU	insurance offices	21,498.35	9.066
PKNORLEN	oil & gas exploration and production	21,252.70	8.963
PEKAO	commercial banks	20,793.37	8.769
KGHM	metals mining	15,393.87	6.492
BZWBK	commercial banks	12,045.29	5.08
LPP	clothes & footwear	11,722.01	4.943
PGNIG	oil & gas exploration and production	10,121.31	4.268
PGE	power	9,537.41	4.022
CCC	clothes & footwear	8,519.43	3.593
Total:		156,577.28	66.032

WIG30 index performance data

Indicator	2017	2016	2015	2014	2013
YTD PLN (%)	25.94	8.08	-16.56	-1.97	-1.76
YTD EUR (%)	33.33	4.9	-15.27	-5.4	-3.75
P/E	14.5	33.24	16.9	19.3	14.33
P/BV	1.34	1.14	1.08	1.34	1.37
Dividend yield (%)	1.9	2.5	3.7	3.9	4.4
Volatility	13.79	18.08	15.61	13.77	0
Average spread (bp)	11.62	14.06	12.09	11.69	0
Share In turnover (%)	82.35	86.66	86.98	86.11	0
Share of large trades In turnover (%)*	44.24	40.9	47.59	58.52	0
Share of large trades In number of trades (%)*	4.27	3.43	4.82	7.63	0
Average value of trade (PLN thous.)	14.22	12.47	14.63	19.5	0
Average value of order (PLN thous.)	22.79	20.19	23.98	32.49	0

*trades over EUR 10,000

Information

Index name:	WIG30
Base date:	31 December 2012
Base value:	2,582.98
Base market cap:	172,369,876,820.00
Index launch:	23 September 2013

Basic criteria

- number of shares in free float higher than 10%;
- value of shares in free float higher than € 1 M;
- the company cannot be marked in any specific manner (eg. bankruptcy);
- the company may not be eligible to ALERT LISTS segment and assigned to the Lower Liquidity Space.

Methodology

Constituents of the WIG30 index are 30 companies with the highest position in the Ranking selected based on data following the trading session on third Friday of February, May, August and November. The Ranking is based on 12-month turnover values and free float market capitalization based on closing price selected from the last 5 trading sessions before the ranking day. Companies in the last quartile of free-float capitalization are excluded from the ranking.

Periodic adjustments are made following the trading session on third Friday of June, September and December and the annual revision is made after session on third Friday of March. The weighting of a single company in the index may not exceed 10%. The weightings of the companies whose percentage shares exceed the above limits are reduced.

Weightings of all index participants are determined based on the number of shares in free float and rounded up to the nearest whole thousand. If the number of shares in free float is higher than the number of shares introduced into stock exchange trading, then the weighting is the number of shares introduced into stock exchange trading.

WIG30 is a price index and thus when it is calculated it accounts only for prices of underlying shares whereas dividend income is excluded. Index also available in total return version (WIG30TR).

Publication parameters

Theoretical values:	08:30 – 09:00
Opening:	09:00
Current values:	09:00 – 17:10 every 60 sec.
Closing:	17:10 (17:15 repeated)

Historical values and communiqués

Index values: dane.historyczne@gpw.pl
 Historical portfolios: dane.historyczne@gpw.pl
 Subscription: dane.historyczne@gpw.pl
 Index communiqués: www.gpw.pl/pl-ri-newsletter

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