

Investor Activity On WSE Group Markets: August 2015 (attachment)

Equities Market¹⁾

Main Market	August 2015	August 2014	Change %	January - August 2015	January - August 2014	Change %
Total						
Value of trading - total (PLN)	18,468,601,860	20,518,856,818	-10.0	151,752,555,644	156,939,043,432	-3.3
Value of trading - Electronic Order Book (PLN)	17,676,244,544	16,105,006,794	9.8	137,256,467,828	138,194,968,551	-0.7
Value of trading - block trades (PLN)	792,357,316	4,413,850,024	-82.0	14,496,087,816	18,744,074,881	-22.7
Number of transactions (Electronic Order Book)	1,509,966	1,035,985	45.8	10,535,310	9,169,300	14.9
WIG at the end of the period	51,280.38	51,868.77	-1.1	51,280.38	51,868.77	-1.1
Daily average						
Value of trading - Electronic Order Book (PLN)	841,725,931	805,250,340	4.5	821,895,017	832,499,811	-1.3
Value of trading - block trades (PLN)	37,731,301	220,692,501	-82.9	86,802,921	112,916,114	-23.1
Number of transactions (Electronic Order Book)	71,903	51,799	38.8	63,086	55,237	14.2

NewConnect	August 2015	August 2014	Change %	January - August 2015	January - August 2014	Change %
Total						
Value of trading - total (PLN)	131,067,174	80,072,080	63.7	1,195,419,923	804,639,318	48.6
Value of trading - Electronic Order Book (PLN)	128,862,190	76,705,419	68.0	1,085,997,551	677,644,942	60.3
Value of trading - block trades (PLN)	2,204,984	3,366,661	-34.5	109,422,372	126,994,375	-13.8
Number of transactions (Electronic Order Book)	90,964	61,636	47.6	728,201	517,167	40.8
NIndex at the end of the period	280.05	305.54	-8.3	280.05	305.54	-8.3
Daily average						
Value of trading - Electronic Order Book (PLN)	6,136,295	3,835,271	60.0	6,502,979	4,082,198	59.3
Value of trading - block trades (PLN)	104,999	168,333	-37.6	655,224	765,026	-14.4
Number of transactions (Electronic Order Book)	4,332	3,082	40.6	4,360	3,115	40.0

Derivative Instruments Market

Derivatives	August 2015	August 2014	Change %	January - August 2015	January - August 2014	Change %
Total						
Volume - EOB and block trades (#)						
Index futures	379,415	329,350	15.2	2,857,942	4,345,156 ²⁾	-34.2 ³⁾
Single-stock futures	96,656	48,368	99.8	628,291	2,697,592 ³⁾	5.9 ³⁾
Currency futures	122,513	142,767	-14.2	1,698,378	350,874	79.1
Interest rate futures	19	214	-91.1	2,284	5,317	-57.0
Options	40,710	40,512	0.5	275,884	281,976	-2.2
Daily average						
Volume - EOB and block trades (#)						
Index futures	18,067	16,468	9.7	17,113	26,176 ²⁾	-34.6 ³⁾
Single-stock futures	4,603	2,418	90.4	3,762	16,251 ³⁾	5.3 ³⁾
Currency futures	5,834	7,138	-18.3	10,170	2,114	78.0
Interest rate futures	1	11	-90.9	14	8,369	-21.5
Options	1,939	2,026	-4.3	1,652	32	-56.3
NOI⁴⁾						
Index futures	67,083	74,362	-9.8	67,083	74,362	-9.8
Single-stock futures	12,918	9,190	40.6	12,918	9,190	40.6
Currency futures	40,724	78,908	-48.4	40,724	78,908	-48.4
Interest rate futures	911	1,579	-42.3	911	1,579	-42.3
Options	29,252	37,200	-21.4	29,252	37,200	-21.4

Debt Instruments Market

Catalyst ⁵⁾	August 2015	August 2014	Change %	January - August 2015	January - August 2014	Change %
Value of listed issues (PLN bn) ⁶⁾	70.4	67.6	4.2	70.4	67.6	4.2
Value of trading - total (PLN)	156,633,147	217,253,342	-27.9	1,528,863,320	1,942,430,275	-21.3
Value of trading - Electronic Order Book (PLN)	141,080,953	192,773,555	-26.8	1,307,532,226	1,649,412,104	-20.7
Value of trading - block trades (PLN)	15,552,194	24,479,787	-36.5	221,331,094	293,018,171	-24.5
Number of transactions (Electronic Order Book)	4,631	4,718	-1.8	45,634	41,650	9.6

Treasury BondSpot Poland ⁷⁾	August 2015	August 2014	Change %	January - August 2015	January - August 2014	Change %
Value of trading - cash transactions (PLN)	15,205,377,775	32,180,577,200	-52.7	184,570,446,530	221,936,891,700	-16.8
Value of trading - conditional transactions (PLN)	24,741,137,208	33,166,800,304	-25.4	234,339,695,177	305,004,216,639	-23.2

Structured Instruments, ETFs and Investment Certificates Markets

Structured products and ETFs	August 2015	August 2014	Change %	January - August 2015	January - August 2014	Change %
Value of trading - EOB and block trades (PLN)						
Structured products	60,285,257	63,770,789	-5.5	508,655,388	386,574,366	31.6
Investment certificates	8,436,086	4,821,322	75.0	51,850,633	45,591,662	13.7
Warrants	9,635	14,840	-35.1	462,990	258,697	79.0
ETFs	24,675,518	5,856,016	321.4	209,802,646	52,971,813	296.1

Commodity Market

Electricity - TGE	August 2015	August 2014	Change %	January - August 2015	January - August 2014	Change %
Volume of trading - spot transactions (MWh) ⁸⁾	1,715,659	1,783,873	-3.8	16,612,203	15,867,148	4.7
Volume of trading - forward transactions (MWh)	9,562,973	9,021,746	6.0	97,522,505	98,231,696	-0.7

Property rights - TGE	August 2015	August 2014	Change %	January - August 2015	January - August 2014	Change %
Volume of trading (MWh)	3,240,870	2,044,139	58.5	41,444,602	21,359,082	94.0

Gas - TGE	August 2015	August 2014	Change %	January - August 2015	January - August 2014	Change %
Volume of trading - spot transactions (MWh) ⁹⁾	469,419	813,779	-42.3	7,558,839	1,350,512	459.7
Volume of trading - forward transactions (MWh)	7,314,725	28,727,727	-74.5	71,938,700	38,678,475	86.0

¹⁾ transactions in shares, allotment certificates and subscription rights

²⁾ volumes/number of open interest reported (without a correction of historic volumes of WIG20 futures contracts with a multiplier of PLN 10)

³⁾ volumes/number of open interest corrected - since 23 June 2014 WIG20 futures contracts only with a multiplier of PLN 20 can be traded on the WSE; in order to obtain the comparable data, historic volumes of WIG20 futures contracts with a multiplier of PLN 10 (traded before 23 June 2014) were divided by 2; the change of multiplier didn't concern mWIG40 futures contracts and in their case, historic volumes were not corrected

⁴⁾ number of open interest, data at the end of the period

⁵⁾ corporate, municipal, Treasury and mortgage bonds

⁶⁾ corporate, municipal and mortgage bonds

⁷⁾ transactions in Treasury bonds and bills

⁸⁾ since 1 January 2015 the volume of trading in electricity and gas on the spot market (Day Ahead Market and Intra-Day Market) is published based on transaction date (not delivery date as it was published until the end of 2014)