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

Equities Market¹⁾

Main Market	June 2015	June 2014	Change %	January - June 2015	January - June 2014	Change %			
Total									
Value of trading - total (PLN)	20,637,015,588	19,453,140,331	6.1	113,945,225,964	117,687,813,265	-3.2			
Value of trading - Electronic Order Book (PLN)	16,228,129,522	16,094,284,218	0.8	102,057,012,617	107,028,065,076	-4.6			
Value of trading - block trades (PLN)	4,408,886,066	3,358,856,113	31.3	11,888,213,347	10,659,748,189	11.5			
Number of transactions (Electronic Order Book)	1,297,972	1,068,993	21.4	7,683,145	7,147,665	7.5			
WIG at the end of the period	53,328.98	51,934.94	2.7	53,328.98	51,934.94	2.7			
	I	Daily average							
Value of trading - Electronic Order Book (PLN)	772,768,072	804,714,211	-4.0	829,731,810	870,146,871	-4.6			
Value of trading - block trades (PLN)	209,946,956	167,942,806	25.0	96,652,141	86,664,619	11.5			
Number of transactions (Electronic Order Book)	61,808	53,450	15.6	62,465	58,111	7.5			

NewConnect	June 2015	June 2014	Change %	January - June 2015	January - June 2014	Change %
		Total				
Value of trading - total (PLN)	97,135,928	93,860,580	3.5	897,354,448	613,782,665	46.2
Value of trading - Electronic Order Book (PLN)	95,627,951	66,807,497	43.1	839,260,288	520,466,477	61.3
Value of trading - block trades (PLN)	1,507,976	27,053,084	-94.4	58,094,160	93,316,188	-37.7
Number of transactions (Electronic Order Book)	71,391	52,598	35.7	552,045	394,619	39.9
NCIndex at the end of the period	279.51	325.89	-14.2	279.51	325.89	-14.2
	[Daily average				
Value of trading - Electronic Order Book (PLN)	4,553,712	3,340,375	36.3	6,823,254	4,231,435	61.3
Value of trading - block trades (PLN)	71,808	1,352,654	-94.7	472,310	758,668	-37.7
Number of transactions (Electronic Order Book)	3,400	2,630	29.3	4,488	3,208	39.9

Derivative Instruments Market

Derivatives	June 2015	June 2014	Change %	January - June 2015	January - June 2014	Change %
		Total				
Volume - EOB and block trades (#)						
Index futures	488,036	614,986 ⁴⁾ 407,129 ⁵⁾	-20.6 ⁴⁾ 19.9 ⁵⁾	2,120,959	3,728,990 ⁴⁾ 2,081,426 ⁵⁾	-43.1 ⁴⁾ 1.9 ⁵⁾
Single-stock futures	85,764	37,074	131.3	445,407	261,075	70.6
Currency futures	205,148	240,064	-14.5	1,439,929	1,149,666	25.2
Interest rate futures	0	883	-100.0	2,254	4,152	-45.7
Options	41,728	32,344	29.0	200,518	213,927	-6.3
	I	Daily average				•
Volume - EOB and block trades (#)						
Index futures	23,240	30,749 ⁴⁾ 20,356 ⁵⁾	-24.4 ⁴⁾ 14.2 ⁵⁾	17,244	30,317 ⁴⁾ 16,922 ⁵⁾	-43.1 ⁴⁾ 1.9 ⁵⁾
Single-stock futures	4,084	1,854	120.3	3,621	2,123	70.6
Currency futures	9,769	12,003	-18.6	11,707	9,347	25.2
Interest rate futures	0	44	-100.0	18	34	-45.7
Options	1,987	1,617	22.9	1,630	1,739	-6.3
		NOI ⁴⁾				
Index futures	68,598	69 817	-1.7	68,598	69,817	-1.7
Single-stock futures	12,159	7,509	61.9	12,159	7,509	61.9
Currency futures	38,823	75,262	-48.4	38,823	75,262	-48.4
Interest rate futures	912	1,040	-12.3	912	1,040	-12.3
Options	18,455	15,191	21.5	18,455	15,191	21.5

Debt Instruments Market

Catalyst ⁵⁾	June 2015	June 2014	Change %	January - June 2015	January - June 2014	Change %
Value of listed issues (PLN bn) ⁶⁾	67.0	66.2	1.2	67.0	66.2	1.2
Value of trading - total (PLN)	236,959,187	255,275,018	-7.2	1,165,326,016	1,530,352,510	-23.9
Value of trading - Electronic Order Book (PLN)	154,219,143	228,059,753	-32.4	983,287,117	1,287,931,350	-23.7
Value of trading - block trades (PLN)	82,740,044	27,215,266	204.0	182,038,899	242,421,160	-24.9
Number of transactions (Electronic Order Book)	4,959	5,384	-7.9	34,248	31,672	8.1

Treasury BondSpot Poland ⁷⁾	June 2015	June 2014	Change %	January - June 2015	January - June 2014	Change %
Value of trading - cash transactions (PLN)	18,520,837,925	32,726,736,950	-43.4	151,935,424,175	159,850,518,200	-5.0
Value of trading - conditional transactions (PLN)	32,357,430,911	42,329,938,179	-23.6	174,085,741,546	237,619,590,041	-26.7

Structured Instruments, ETFs and Investment Certificates Markets

Structured products and ETFs	June 2015	June 2014	Change %	January - June 2015	January - June 2014	Change %
Value of trading - EOB and block trades (PLN)						
Structured products	49,400,106	40,567,436	21.8	384,983,004	281,571,804	36.7
Investment certificates	4,437,536	5,823,368	-23.8	39,599,194	33,337,291	18.8
Warrants	2,886	88,197	-96.7	450,198	195,505	130.3
ETFs	26,084,576	4,077,092	539.8	159,949,301	41,238,482	287.9

Commodity Market

Electricity - PolPX	June 2015	June 2014	Change %	January - June 2015	January - June 2014	Change %
Volume of trading - spot transactions (MWh) ⁸⁾	1,730,846	1,737,701	-0.4	12,882,791	12,112,403	6.4
Volume of trading - forward transactions (MWh)	10,626,332	15,026,222	-29.3	76,757,312	72,927,936	5.3

Property rights - PolPX	June 2015	June 2014	Change %	January - June 2015	January - June 2014	Change %
Volume of trading (MWh)	3,402,388	2,210,459	53.9	34,232,964	17,421,560	96.5

Gas - PolPX	June 2015	June 2014	Change %	January - June 2015	January - June 2014	Change %
Volume of trading - spot transactions (MWh) ⁸⁾	696,612	92,064	656.7	6,590,795	390,235	1,588.9
Volume of trading - forward transactions (MWh)	6,402,673	2,178,483	193.9	49,205,202	4,828,387	919.1

1) transactions in shares, allotment certificates and subscription rights

²⁰ volumes/number of open interest reported (without a correction of historic volumes of WIG20 futures contracts with a multiplier of PLN 10)
²⁰ 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 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
⁴⁰ number of open interest, data at the end of the period

5) corporate, municipal, Treasury and mortgage bonds

6) corporate, municipal and mortgage bonds

 $^{7)}\ensuremath{\text{transactions}}$ 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 untill the end of 2014)