

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

Equities Market¹⁾

Main Market	September 2015	September 2014	Change %	January - September 2015	January - September 2014	Change %
Total						
Value of trading - total (PLN)	20,747,555,186	24,351,541,092	-14.8	172,500,110,830	181,290,584,523	-4.8
Value of trading - Electronic Order Book (PLN)	16,969,687,684	19,646,489,380	-13.6	154,226,155,512	157,841,457,930	-2.3
Value of trading - block trades (PLN)	3,777,867,503	4,705,051,712	-19.7	18,273,955,318	23,449,126,593	-22.1
Number of transactions (Electronic Order Book)	1,536,477	1,339,353	14.7	12,071,787	10,508,653	14.9
WIG at the end of the period	49,824.59	54,878.58	-9.2	49,824.59	54,878.58	-9.2
Daily average						
Value of trading - Electronic Order Book (PLN)	771,349,440	893,022,245	-13.6	816,011,405	839,582,223	-2.8
Value of trading - block trades (PLN)	171,721,250	213,865,987	-19.7	96,687,594	124,729,397	-22.5
Number of transactions (Electronic Order Book)	69,840	60,880	14.7	63,872	55,897	14.3

NewConnect	September 2015	September 2014	Change %	January - September 2015	January - September 2014	Change %
Total						
Value of trading - total (PLN)	195,073,019	76,754,073	154.2	1,390,492,942	881,393,391	57.8
Value of trading - Electronic Order Book (PLN)	173,075,722	73,779,721	134.6	1,259,073,272	751,424,664	67.6
Value of trading - block trades (PLN)	21,997,297	2,974,352	639.6	131,419,670	129,968,727	1.1
Number of transactions (Electronic Order Book)	95,046	61,015	55.8	823,247	578,182	42.4
NIndex at the end of the period	283.64	321.26	-11.7	283.64	321.26	-11.7
Daily average						
Value of trading - Electronic Order Book (PLN)	7,867,078	3,353,624	134.6	6,661,763	3,996,940	66.7
Value of trading - block trades (PLN)	999,877	135,198	639.6	695,342	691,323	0.6
Number of transactions (Electronic Order Book)	4,320	2,773	55.8	4,356	3,075	41.7

Derivative Instruments Market

Derivatives	September 2015	September 2014	Change %	January - September 2015	January - September 2014	Change %
Total						
Volume - EOB and block trades (#)						
Index futures	525,878	598,981	-12.2	3,383,820	4 944 137 ⁴⁾	-31.6 ⁴⁾
Single-stock futures	113,015	47,899	135.9	741,306	3 296 573 ⁵⁾	2.6 ⁵⁾
Currency futures	159,639	157,785	1.2	1,858,017	398,773	85.9
Interest rate futures	2	9	-77.8	2,286	5,326	-57.1
Options	38,322	68,836	-44.3	314,206	350,812	-10.4
Daily average						
Volume - EOB and block trades (#)						
Index futures	23,904	27,226	-12.2	17,904	26 299 ⁴⁾	-31.9 ⁴⁾
Single-stock futures	5,137	2,177	136.0	3,922	17 535 ⁵⁾	2.1 ⁵⁾
Currency futures	7,256	7,172	1.2	9,831	2,121	84.9
Interest rate futures	0	0	----	12	28	-57.1
Options	1,742	3,129	-44.3	1,662	1,866	-10.9
NOI⁶⁾						
Index futures	57,084	60,001	-4.9	57,084	60,001	-4.9
Single-stock futures	10,959	6,766	62.0	10,959	6,766	62.0
Currency futures	46,457	79,180	-41.3	46,457	79,180	-41.3
Interest rate futures	606	1,420	-57.3	606	1,420	-57.3
Options	20,352	21,252	-4.2	20,352	21,252	-4.2

Debt Instruments Market

Catalyst ⁵⁾	September 2015	September 2014	Change %	January - September 2015	January - September 2014	Change %
Value of listed issues (PLN bn) ⁶⁾	70.6	67.4	4.7	70.6	67.4	4.7
Value of trading - total (PLN)	232,445,742	375,067,297	-38.0	1,761,309,063	2,317,497,573	-24.0
Value of trading - Electronic Order Book (PLN)	218,578,181	173,669,404	25.9	1,526,110,407	1,823,081,508	-16.3
Value of trading - block trades (PLN)	13,867,561	201,397,893	-93.1	235,198,655	494,416,064	-52.4
Number of transactions (Electronic Order Book)	4,449	5,573	-20.2	50,083	47,223	6.1

Treasury BondSpot Poland ⁷⁾	September 2015	September 2014	Change %	January - September 2015	January - September 2014	Change %
Value of trading - cash transactions (PLN)	17,610,650,275	32,618,303,500	-46.0	202,181,096,805	254,555,195,200	-20.6
Value of trading - conditional transactions (PLN)	33,029,524,328	54,703,701,246	-39.6	267,369,219,505	359,707,917,885	-25.7

Structured Instruments, ETFs and Investment Certificates Markets

Structured products and ETFs	September 2015	September 2014	Change %	January - September 2015	January - September 2014	Change %
Value of trading - EOB and block trades (PLN)						
Structured products	44,570,281	51,126,005	-12.8	553,225,669	437,700,371	26.4
Investment certificates	6,538,801	7,232,968	-9.6	58,389,435	52,824,629	10.5
Warrants	6,617	19,455	-66.0	469,607	278,151	68.8
ETFs	16,558,011	20,542,287	-19.4	226,360,658	73,514,100	207.9

Commodity Market

Electricity - TGE	September 2015	September 2014	Change %	January - September 2015	January - September 2014	Change %
Volume of trading - spot transactions (MWh) ⁸⁾	1,665,474	1,754,981	-5.1	18,277,678	17,622,129	3.7
Volume of trading - forward transactions (MWh)	11,963,768	12,263,321	-2.4	109,486,273	110,495,017	-0.9

Property rights - TGE	September 2015	September 2014	Change %	January - September 2015	January - September 2014	Change %
Volume of trading (MWh)	4,636,326	2,808,419	65.1	46,080,928	24,167,501	90.7

Gas - TGE	September 2015	September 2014	Change %	January - September 2015	January - September 2014	Change %
Volume of trading - spot transactions (MWh) ⁹⁾	683,317	661,050	3.4	8,242,156	2,011,562	309.7
Volume of trading - forward transactions (MWh)	6,304,832	23,405,732	-73.1	78,243,532	62,084,207	26.0

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)