

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

Equities Market ¹⁾

Main Market	January 2015	January 2014	Change %
Total			
Value of trading - total (PLN)	18 604 370 394	21 224 554 250	-12,3
Value of trading - Electronic Order Book (PLN)	17 739 130 420	19 650 025 295	-9,7
Value of trading - block trades (PLN)	865 239 974	1 574 528 955	-45,0
Number of transactions (Electronic Order Book)	1 310 795	1 250 250	4,8
WIG at the end of the period	52 102,39	50 831,61	2,5
Daily average			
Value of trading - Electronic Order Book (PLN)	886 956 521	935 715 490	-5,2
Value of trading - block trades (PLN)	43 261 999	74 977 569	-42,3
Number of transactions (Electronic Order Book)	65 540	59 536	10,1

NewConnect	January 2015	January 2014	Change %
Total			
Value of trading - total (PLN)	137 850 983	125 260 930	10,1
Value of trading - Electronic Order Book (PLN)	130 206 146	99 433 182	30,9
Value of trading - block trades (PLN)	7 644 837	25 827 748	-70,4
Number of transactions (Electronic Order Book)	88 638	61 331	44,5
NCIndex at the end of the period	300,36	373,00	-19,5
Daily average			
Value of trading - Electronic Order Book (PLN)	6 510 307	4 734 913	37,5
Value of trading - block trades (PLN)	382 242	1 229 893	-68,9
Number of transactions (Electronic Order Book)	4 432	2 921	51,7

Derivative Instruments Market

Derivatives	January 2015	January 2014	Change %
Total			
Volume - session and block trades (#)			
Index futures	421 770	669 237 ²⁾	-37,0 ²⁾
Single-stock futures	83 891	357 872 ³⁾	18,0 ³⁾
Currency futures	235 087	49 258	70,3
Interest rate futures	164	201 974	16,4
Options	49 006	419	-60,9
Daily average			
Volume - session and block trades (#)			
Index futures	21 089	31 868 ²⁾	-33,8 ²⁾
Single-stock futures	4 195	17 042 ³⁾	23,7 ³⁾
Currency futures	11 754	2 346	78,8
Interest rate futures	8	9 618	22,2
Options	2 450	20	-60,0
NOI⁴⁾			
Index futures	59 043	118 100 ²⁾	-50,0 ²⁾
Single-stock futures	11 948	61 962 ³⁾	-4,7 ³⁾
Currency futures	48 301	12 413	-3,7
Interest rate futures	1 980	57 324	-15,7
Options	27 030	349	467,3
		49 128	-45,0

Debt Instruments Market

Catalyst ⁵⁾	January 2015	January 2014	Change %
Value of listed issues (PLN bn) ⁵⁾	64,5	60,0	7,5
Value of trading - total (PLN)	181 389 786	439 820 865	-58,8
Value of trading - Electronic Order Book (PLN)	146 585 939	418 994 292	-65,0
Value of trading - block trades (PLN)	34 803 847	20 826 573	67,1
Number of transactions (Electronic Order Book)	6 402	5 473	17,0

Treasury BondSpot Poland ⁷⁾	January 2015	January 2014	Change %
Value of trading - cash transactions (PLN)	29 484 712 025	36 254 948 625	-18,7
Value of trading - conditional transactions (PLN)	20 821 782 476	41 999 946 104	-50,4

Structured Instruments, ETFs and Investment Certificates Markets

Structured products and ETFs	January 2015	January 2014	Change %
Value of trading - session and block trades (PLN)			
Structured products	68 499 837	32 419 199	111,3
Investment certificates	6 911 218	4 473 709	54,5
Warrants	373 111	27 730	1245,5
ETFs	17 356 492	10 210 404	70,0

Commodity Market

Electricity - PolPX	January 2015	January 2014	Change %
Volume of trading - spot transactions (MWh) ⁸⁾	2 853 713	2 412 218	18,3
Volume of trading - forward transactions (MWh)	11 463 361	5 183 921	121,1

Property rights - PolPX	January 2015	January 2014	Change %
Volume of trading (MWh)	4 199 142	1 808 678	132,2

Gas - PolPX	January 2015	January 2014	Change %
Volume of trading - spot transactions (MWh) ⁸⁾	969 805	41 688	2 226,3
Volume of trading - forward transactions (MWh)	10 362 860	320 975	3 128,6

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)