

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

Equities Market¹⁾

Main Market	May 2015	May 2014	Change %	January - May 2015	January - May 2014	Change %
Total						
Value of trading - total (PLN)	19,117,074,578	18,749,012,904	2.0	93,308,210,376	98,234,672,933	-5.0
Value of trading - Electronic Order Book (PLN)	17,206,127,898	16,315,249,273	5.5	85,828,883,095	90,933,780,858	-5.6
Value of trading - block trades (PLN)	1,910,946,681	2,433,763,631	-21.5	7,479,327,281	7,300,892,076	2.4
Number of transactions (Electronic Order Book)	1,209,198	1,039,590	16.3	6,385,173	6,078,672	5.0
WIG at the end of the period	55,531.79	52,066.97	6.7	55,531.79	52,066.97	6.7
Daily average						
Value of trading - Electronic Order Book (PLN)	860,306,395	776,916,632	10.7	841,459,638	882,852,241	-4.7
Value of trading - block trades (PLN)	95,547,334	115,893,506	-17.6	73,326,738	70,882,447	3.4
Number of transactions (Electronic Order Book)	60,460	49,504	22.1	62,600	59,016	6.1

NewConnect	May 2015	May 2014	Change %	January - May 2015	January - May 2014	Change %
Total						
Value of trading - total (PLN)	106,140,138	79,224,607	34.0	800,218,521	519,922,085	53.9
Value of trading - Electronic Order Book (PLN)	101,884,946	74,056,255	37.6	743,632,337	453,658,980	63.9
Value of trading - block trades (PLN)	4,255,192	5,168,352	-17.7	56,586,184	66,263,105	-14.6
Number of transactions (Electronic Order Book)	78,496	65,231	20.3	480,654	342,021	40.5
NIndex at the end of the period	290.00	335.72	-13.6	290.00	335.72	-13.6
Daily average						
Value of trading - Electronic Order Book (PLN)	5,094,247	3,526,488	44.5	7,290,513	4,404,456	65.5
Value of trading - block trades (PLN)	212,760	246,112	-13.6	554,767	643,331	-13.8
Number of transactions (Electronic Order Book)	3,925	3,106	26.4	4,712	3,321	41.9

Derivative Instruments Market

Derivatives	May 2015	May 2014	Change %	January - May 2015	January - May 2014	Change %
Total						
Volume - EOB and block trades (#)						
Index futures	257,479	436,421 ²⁾	-41.0 ²⁾	1,632,923	3,114,004 ²⁾	-47.6 ²⁾
Single-stock futures	77,191	32,622	136.6	359,643	224,001	60.6
Currency futures	243,104	141,895	71.3	1,234,781	909,602	35.7
Interest rate futures	413	1,668	-75.2	2,254	3,269	-31.0
Options	25,715	28,441	-9.6	158,790	181,583	-12.6
Daily average						
Volume - EOB and block trades (#)						
Index futures	12,874	20,782 ²⁾	-38.1 ²⁾	16,009	30,233 ²⁾	-47.0 ²⁾
Single-stock futures	3,860	1,553	148.6	3,526	2,175	62.1
Currency futures	12,155	6,757	79.9	12,106	8,831	37.1
Interest rate futures	21	79	-73.4	22	32	-31.3
Options	1,286	1,354	-5.0	1,557	1,763	-11.7
NOT³⁾						
Index futures	70,290	129,761 ²⁾	-45.8 ²⁾	70,290	129,761 ²⁾	-45.8 ²⁾
Single-stock futures	20,586	70,700 ³⁾	-0.6 ³⁾	20,586	70,700 ³⁾	-0.6 ³⁾
Currency futures	38,826	10,225	101.3	38,826	10,225	101.3
Interest rate futures	1,122	93,357	-58.4	1,122	93,357	-58.4
Options	23,927	522	114.9	23,927	522	114.9

Debt Instruments Market

Catalyst ³⁾	May 2015	May 2014	Change %	January - May 2015	January - May 2014	Change %
Value of listed issues (PLN bn) ⁵⁾	67.1	64.7	3.7	67.1	64.7	3.7
Value of trading - total (PLN)	162,005,969	150,677,268	7.5	928,366,829	1,275,077,491	-27.2
Value of trading - Electronic Order Book (PLN)	140,145,145	136,633,719	2.6	829,067,974	1,059,871,597	-21.8
Value of trading - block trades (PLN)	21,860,824	14,043,549	55.7	99,298,855	215,205,894	-53.9
Number of transactions (Electronic Order Book)	4,706	5,407	-13.0	29,289	26,288	11.4

Treasury BondSpot Poland ²⁾	May 2015	May 2014	Change %	January - May 2015	January - May 2014	Change %
Value of trading - cash transactions (PLN)	23,155,729,075	23,749,567,850	-2.5	133,414,586,250	127,123,781,250	4.9
Value of trading - conditional transactions (PLN)	40,337,306,563	40,573,563,806	-0.6	141,728,310,635	195,289,651,862	-27.4

Structured Instruments, ETFs and Investment Certificates Markets

Structured products and ETFs	May 2015	May 2014	Change %	January - May 2015	January - May 2014	Change %
Value of trading - EOB and block trades (PLN)						
Structured products	63,052,383	39,790,491	58.5	335,582,898	241,004,368	39.2
Investment certificates	3,730,470	6,101,844	-38.9	35,161,658	27,513,923	27.8
Warrants	1,018	11,010	-90.8	447,312	107,308	316.8
ETFs	25,047,256	4,044,472	519.3	133,864,725	37,161,391	260.2

Commodity Market

Electricity - PolPX	May 2015	May 2014	Change %	January - May 2015	January - May 2014	Change %
Volume of trading - spot transactions (MWh) ⁸⁾	1,967,247	1,892,247	4.0	11,151,946	10,374,702	7.5
Volume of trading - forward transactions (MWh)	11,918,694	9,716,338	22.7	66,130,980	57,901,714	14.2

Property rights - PolPX	May 2015	May 2014	Change %	January - May 2015	January - May 2014	Change %
Volume of trading (MWh)	7,304,713	1,767,534	313.3	30,830,576	15,211,101	102.7

Gas - PolPX	May 2015	May 2014	Change %	January - May 2015	January - May 2014	Change %
Volume of trading - spot transactions (MWh) ⁸⁾	901,238	72,984	1,134.8	5,894,183	298,171	1,876.8
Volume of trading - forward transactions (MWh)	4,714,493	1,274,863	269.8	42,802,529	2,649,904	1,515.2

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)