

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

Equities Market¹⁾

Main Market	July 2015	July 2014	Change %	January - July 2015	January - July 2014	Change %
Total						
Value of trading - total (PLN)	19,338,727,820	18,732,373,349	3.2	133,283,953,784	136,420,186,613	-2.3
Value of trading - Electronic Order Book (PLN)	17,523,210,667	15,061,896,682	16.3	119,580,223,285	122,089,961,757	-2.1
Value of trading - block trades (PLN)	1,815,517,153	3,670,476,667	-50.5	13,703,730,500	14,330,224,856	-4.4
Number of transactions (Electronic Order Book)	1,342,199	985,650	36.2	9,025,344	8,133,315	11.0
WIG at the end of the period	52,750.94	50,037.12	5.4	52,750.94	50,037.12	5.4
Daily average						
Value of trading - Electronic Order Book (PLN)	761,878,725	654,865,073	16.3	819,042,625	836,232,615	-2.1
Value of trading - block trades (PLN)	78,935,528	159,585,942	-50.5	93,861,168	98,152,225	-4.4
Number of transactions (Electronic Order Book)	58,356	42,854	36.2	61,817	55,708	11.0

NewConnect	July 2015	July 2014	Change %	January - July 2015	January - July 2014	Change %
Total						
Value of trading - total (PLN)	166,998,301	110,784,573	50.7	1,064,352,750	724,567,238	46.9
Value of trading - Electronic Order Book (PLN)	117,875,073	80,473,047	46.5	957,135,361	600,939,524	59.3
Value of trading - block trades (PLN)	49,123,228	30,311,526	62.1	107,217,388	123,627,715	-13.3
Number of transactions (Electronic Order Book)	85,192	60,912	39.9	637,237	455,531	39.9
NCIndex at the end of the period	283.77	318.14	-10.8	283.77	318.14	-10.8
Daily average						
Value of trading - Electronic Order Book (PLN)	5,125,003	3,498,828	46.5	6,555,722	4,116,024	59.3
Value of trading - block trades (PLN)	2,135,793	1,317,892	62.1	734,366	846,765	-13.3
Number of transactions (Electronic Order Book)	3,704	2,648	39.9	4,365	3,120	39.9

Derivative Instruments Market

Derivatives	July 2015	July 2014	Change %	January - July 2015	January - July 2014	Change %
Total						
Volume - EOB and block trades (#)						
Index futures	357,568	286,816	24.7	2,478,527	4,015,806 ²⁾	-38.3 ²⁾
Single-stock futures	86,228	41,431	108.1	531,635	2,368,242 ³⁾	4.7 ³⁾
Currency futures	135,936	96,774	40.5	1,575,865	1,246,440	26.4
Interest rate futures	11	951	-98.8	2,265	5,103	-55.6
Options	34,656	27,537	25.9	235,174	241,464	-2.6
Daily average						
Volume - EOB and block trades (#)						
Index futures	15,546	12,470	24.7	16,976	27,506 ²⁾	-38.3 ²⁾
Single-stock futures	3,749	1,801	108.2	3,641	16,221 ³⁾	4.7 ³⁾
Currency futures	5,910	4,208	40.4	10,794	2,072	75.7
Interest rate futures	0	41	-100.0	16	8,537	26.4
Options	1,507	1,197	25.9	1,611	35	-54.3
NOI ⁴⁾						
Index futures	75,021	79,321	-5.4	79,021	1,654	-2.6
Single-stock futures	13,733	10,456	31.3	13,733	79,321	-5.4
Currency futures	36,051	77,320	-53.4	36,051	10,456	31.3
Interest rate futures	912	1,369	-33.4	912	77,320	-53.4
Options	21,651	25,429	-14.9	21,651	1,369	-33.4

Debt Instruments Market

Catalyst ⁵⁾	July 2015	July 2014	Change %	January - July 2015	January - July 2014	Change %
Value of listed issues (PLN bn) ⁶⁾	68.9	66.0	4.4	68.9	66.0	4.4
Value of trading - total (PLN)	206,904,157	194,824,423	6.2	1,372,230,173	1,725,176,933	-20.5
Value of trading - Electronic Order Book (PLN)	183,164,156	168,707,199	8.6	1,166,451,273	1,456,638,549	-19.9
Value of trading - block trades (PLN)	23,740,001	26,117,224	-9.1	205,778,900	268,538,384	-23.4
Number of transactions (Electronic Order Book)	6,755	5,260	28.4	41,003	36,932	11.0

Treasury BondSpot Poland ⁷⁾	July 2015	July 2014	Change %	January - July 2015	January - July 2014	Change %
Value of trading - cash transactions (PLN)	17,429,644,580	29,905,796,300	-41.7	169,365,068,755	189,756,314,500	-10.7
Value of trading - conditional transactions (PLN)	35,512,816,423	34,217,826,293	3.8	209,598,557,969	271,837,416,335	-22.9

Structured Instruments, ETFs and Investment Certificates Markets

Structured products and ETFs	July 2015	July 2014	Change %	January - July 2015	January - July 2014	Change %
Value of trading - EOB and block trades (PLN)						
Structured products	63,387,127	41,231,774	53.7	448,370,131	322,803,577	38.9
Investment certificates	3,815,354	7,433,049	-48.7	43,414,547	40,770,340	6.5
Warrants	3,157	48,352	-93.5	453,355	243,857	85.9
ETFs	25,177,828	5,877,315	328.4	185,127,129	47,115,797	292.9

Commodity Market

Electricity - PolPX	July 2015	July 2014	Change %	January - July 2015	January - July 2014	Change %
Volume of trading - spot transactions (MWh) ⁸⁾	2,013,754	1,970,873	2.2	14,896,545	14,083,276	5.8
Volume of trading - forward transactions (MWh)	11,202,220	16,282,014	-31.2	87,959,532	89,209,950	-1.4

Property rights - PolPX	July 2015	July 2014	Change %	January - July 2015	January - July 2014	Change %
Volume of trading (MWh)	3,970,769	1,893,383	109.7	38,203,732	19,314,943	97.8

Gas - PolPX	July 2015	July 2014	Change %	January - July 2015	January - July 2014	Change %
Volume of trading - spot transactions (MWh) ⁸⁾	498,625	146,498	240.4	7,089,420	536,733	1,220.8
Volume of trading - forward transactions (MWh)	15,418,773	5,122,361	201.0	64,623,975	9,950,748	549.4

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)