

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

Equities Market¹⁾

Main Market	February 2015	February 2014	Change %	January - February 2015	January - February 2014	Change %
Total						
Value of trading - total (PLN)	16,098,865,463	18,411,857,940	-12.6	34,703,235,857	39,636,412,190	-12.4
Value of trading - Electronic Order Book (PLN)	15,016,257,839	17,946,224,381	-16.3	32,755,388,259	37,596,249,676	-12.9
Value of trading - block trades (PLN)	1,082,607,623	465,633,559	132.5	1,947,847,597	2,040,162,514	-4.5
Number of transactions (Electronic Order Book)	1,159,833	1,302,095	-10.9	2,470,628	2,552,345	-3.2
WIG at the end of the period	53,304.21	53,811.30	-0.9	53,304	53,811	-0.9
Daily average						
Value of trading - Electronic Order Book (PLN)	750,812,892	897,311,219	-16.3	818,884,706	916,981,699	-10.7
Value of trading - block trades (PLN)	54,130,381	23,281,678	132.5	48,696,190	49,760,061	-2.1
Number of transactions (Electronic Order Book)	57,992	65,105	-10.9	61,766	62,252	-0.8

NewConnect	February 2015	February 2014	Change %	January - February 2015	January - February 2014	Change %
Total						
Value of trading - total (PLN)	167,126,970	108,917,717	53.4	304,977,953	234,178,647	30.2
Value of trading - Electronic Order Book (PLN)	146,344,868	96,528,897	51.6	276,551,014	195,962,079	41.1
Value of trading - block trades (PLN)	20,782,101	12,388,820	67.7	28,426,939	38,216,568	-25.6
Number of transactions (Electronic Order Book)	96,870	74,169	30.6	185,508	135,500	36.9
NCIndex at the end of the period	294.78	367.17	-19.7	295	367	-19.7
Daily average						
Value of trading - Electronic Order Book (PLN)	7,317,243	4,826,445	51.6	6,913,775	4,779,563	44.7
Value of trading - block trades (PLN)	1,039,105	619,441	67.7	710,673	932,111	-23.8
Number of transactions (Electronic Order Book)	4,844	3,708	30.6	4,638	3,305	40.3

Derivative Instruments Market

Derivatives	February 2015	February 2014	Change %	January - February 2015	January - February 2014	Change %
Total						
Volume - session and block trades (#)						
Index futures	235,673	528,940 ²⁾	-55.4 ²⁾	657,443	1,198,177 ²⁾	-45.1 ²⁾
Single-stock futures	71,937	45,121	59.4	155,828	94,379	65.1
Currency futures	206,595	257,411	-19.7	441,682	459,385	-3.9
Interest rate futures	1,652	263	528.1	1,816	682	166.3
Options	20,591	37,906	-45.7	69,597	78,663	-11.5
Daily average						
Volume - session and block trades (#)						
Index futures	11,784	26,447 ²⁾	-55.4 ²⁾	16,436	29,224 ²⁾	-43.8 ²⁾
Single-stock futures	3,597	2,256	59.4	3,896	2,302	69.2
Currency futures	10,330	12,871	-19.7	11,042	11,205	-1.5
Interest rate futures	83	13	538.5	45	17	164.7
Options	1,030	1,895	-45.6	1,740	1,919	-9.3
NOI⁴⁾						
Index futures	59,724	119,692 ²⁾	-50.1 ²⁾	59,724	119,692 ²⁾	-50.1 ²⁾
Single-stock futures	17,727	10,036	76.6	17,727	10,036	76.6
Currency futures	45,734	130,132	-64.9	45,734	130,132	-64.9
Interest rate futures	1,808	154	1074.0	1,808	154	1074.0
Options	24,790	54,279	-54.3	24,790	54,279	-54.3

Debt Instruments Market

Catalyst ⁵⁾	February 2015	February 2014	Change %	January - February 2015	January - February 2014	Change %
Value of listed issues (PLN bn) ⁶⁾	63.6	60.0	6.0	63.6	60.0	6.0
Value of trading - total (PLN)	207,710,881	209,400,526	-0.8	389,100,667	649,221,391	-40.1
Value of trading - Electronic Order Book (PLN)	189,966,960	194,760,387	-2.5	336,552,899	613,754,679	-45.2
Value of trading - block trades (PLN)	17,743,921	14,640,139	21.2	52,547,767.7	35,466,712.4	48.2
Number of transactions (Electronic Order Book)	5,907	4,949	19.4	12,309	5,473	124.9

Treasury BondSpot Poland ⁷⁾	February 2015	February 2014	Change %	January - February 2015	January - February 2014	Change %
Value of trading - cash transactions (PLN)	31,909,820,850	18,038,919,275	76.9	61,394,532,875	54,293,867,900	13.1
Value of trading - conditional transactions (PLN)	17,955,677,254	26,379,965,427	-31.9	38,777,459,729	68,379,911,531	-43.3

Structured Instruments, ETFs and Investment Certificates Markets

Structured products and ETFs	February 2015	February 2014	Change %	January - February 2015	January - February 2014	Change %
Value of trading - session and block trades (PLN)						
Structured products	66,035,391	39,130,151	68.8	134,535,228	71,549,350	88.0
Investment certificates	6,991,882	4,665,727	49.9	13,903,099	9,139,437	52.1
Warrants	459	0	---	373,570	27,730	1247.2
ETFs	6,901,966	6,667,688	3.5	24,258,458	16,878,092	43.7

Commodity Market

Electricity - PolPX	February 2015	February 2014	Change %	January - February 2015	January - February 2014	Change %
Volume of trading - spot transactions (MWh) ⁸⁾						
Volume of trading - spot transactions (MWh)	2,036,009	1,996,482	2.0	4,889,723	4,408,700.0	10.9
Volume of trading - forward transactions (MWh)	12,478,556	14,218,170	-12.2	23,941,917	19,402,091.0	23.4

Property rights - PolPX	February 2015	February 2014	Change %	January - February 2015	January - February 2014	Change %
Volume of trading (MWh)	5,493,039	4,899,573	12.1	9,692,180	6,708,197	44.5

Gas - PolPX	February 2015	February 2014	Change %	January - February 2015	January - February 2014	Change %
Volume of trading - spot transactions (MWh) ⁸⁾						
Volume of trading - spot transactions (MWh)	813,895	15,624	5,109.3	1,783,700	57,312.0	3,012.3
Volume of trading - forward transactions (MWh)	11,573,985	221,414	5,127.3	21,936,845	542,389.0	3,944.5

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)