

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

Equities Market¹⁾

Main Market	March 2015	March 2014	Change %	January - March 2015	January - March 2014	Change %
Total						
Value of trading - total (PLN)	21,484,799,423	23,275,115,551	-7.7	56,188,035,279	62,911,527,740	-10.7
Value of trading - Electronic Order Book (PLN)	19,239,119,647	22,631,145,444	-15.0	51,994,507,907	60,227,395,120	-13.7
Value of trading - block trades (PLN)	2,245,679,775	643,970,107	248.7	4,193,527,373	2,684,132,621	56.2
Number of transactions (Electronic Order Book)	1,502,644	1,511,263	-0.6	3,973,272	4,063,608	-2.2
WIG at the end of the period	54,091.32	52,373.47	3.3	54,091	52,373	3.3
Daily average						
Value of trading - Electronic Order Book (PLN)	874,505,439	1,077,673,593	-18.9	838,621,095	971,409,599	-13.7
Value of trading - block trades (PLN)	102,076,353	30,665,243	232.9	67,637,538	43,292,462	56.2
Number of transactions (Electronic Order Book)	68,302	71,965	-5.1	64,085	65,542	-2.2

NewConnect	March 2015	March 2014	Change %	January - March 2015	January - March 2014	Change %
Total						
Value of trading - total (PLN)	216,883,136	107,634,067	101.5	521,861,089	341,812,713	52.7
Value of trading - Electronic Order Book (PLN)	208,238,034	91,109,558	128.6	484,789,048	287,071,636	68.9
Value of trading - block trades (PLN)	8,645,102	16,524,509	-47.7	37,072,041	54,741,077	-32.3
Number of transactions (Electronic Order Book)	122,584	69,043	77.5	308,092	204,543	50.6
NCIndex at the end of the period	314.18	357.81	-12.2	314	358	-12.2
Daily average						
Value of trading - Electronic Order Book (PLN)	9,465,365	4,338,550	118.2	7,819,178	4,630,188	68.9
Value of trading - block trades (PLN)	392,959	786,881	-50.1	597,936	882,921	-32.3
Number of transactions (Electronic Order Book)	5,572	3,288	69.5	4,969	3,299	50.6

Derivative Instruments Market

Derivatives	March 2015	March 2014	Change %	January - March 2015	January - March 2014	Change %
Total						
Volume - session and block trades (#)						
Index futures	465,042	1,032,333 ²⁾	-55.0 ²⁾	1,122,485	2,230,510 ²⁾	-49.7 ²⁾
Single-stock futures	66,766	64,762	3.1	222,594	159,141	39.9
Currency futures	307,976	198,370	55.3	749,658	657,755	14.0
Interest rate futures	3	182	-98.4	1,819	864	110.5
Options	34,208	53,382	-35.9	103,805	132,045	-21.4
Daily average						
Volume - session and block trades (#)						
Index futures	21,138	49,159 ²⁾	-57.0 ²⁾	18,105	35,976 ²⁾	-49.7 ²⁾
Single-stock futures	3,035	25,918 ³⁾	-18.4 ³⁾	3,590	19,150 ³⁾	-5.5 ³⁾
Currency futures	13,999	3,084	-1.6	3,590	2,567	39.9
Currency futures	13,999	9,446	48.2	12,091	10,609	14.0
Interest rate futures	0	9	-100.0	29	14	107.1
Options	1,555	2,542	-38.8	1,674	2,130	-21.4
NOI ⁴⁾						
Index futures	60,217	116,966 ²⁾	-48.5 ²⁾	60,217	116,966 ²⁾	-48.5 ²⁾
Single-stock futures	10,924	60,820 ³⁾	-1.0 ³⁾	10,924	60,820 ³⁾	-1.0 ³⁾
Currency futures	26,079	5,690	92.0	26,079	5,690	92.0
Currency futures	26,079	105,550	-75.3	26,079	105,550	-75.3
Interest rate futures	1,498	171	776.0	1,498	171	776.0
Options	14,551	29,201	-50.2	14,551	29,201	-50.2

Debt Instruments Market

Catalyst ⁵⁾	March 2015	March 2014	Change %	January - March 2015	January - March 2014	Change %
Value of listed issues (PLN bn) ⁶⁾	65.7	60.7	8.2	65.7	60.7	8.2
Value of trading - total (PLN)	196,878,266	199,231,803	-1.2	585,978,933	848,453,194	-30.9
Value of trading - Electronic Order Book (PLN)	180,800,951	178,605,850	1.2	517,353,850	792,360,529	-34.7
Value of trading - block trades (PLN)	16,077,316	20,625,953	-22.1	68,625,083	56,092,666	22.3
Number of transactions (Electronic Order Book)	6,565	5,412	21.3	18,874	15,834	19.2

Treasury BondSpot Poland ⁷⁾	March 2015	March 2014	Change %	January - March 2015	January - March 2014	Change %
Value of trading - cash transactions (PLN)	31,175,193,450	27,946,425,900	11.6	92,569,726,325	82,240,293,800	12.6
Value of trading - conditional transactions (PLN)	22,366,970,315	41,117,861,873	-45.6	61,144,430,044	109,497,773,403	-44.2

Structured Instruments, ETFs and Investment Certificates Markets

Structured products and ETFs	March 2015	March 2014	Change %	January - March 2015	January - March 2014	Change %
Value of trading - session and block trades (PLN)						
Structured products	63,260,014	75,899,943	-16.7	197,795,242	147,449,293	34.1
Investment certificates	10,262,290	5,387,704	90.5	24,165,389	14,527,141	66.3
Warrants	70,615	44,883	57.3	444,185	72,613	511.7
ETFs	32,724,005	10,533,908	210.7	56,982,463	27,412,000	107.9

Commodity Market

Electricity - PolPX	March 2015	March 2014	Change %	January - March 2015	January - March 2014	Change %
Volume of trading - spot transactions (MWh) ⁸⁾	2,196,341	2,095,806	4.8	7,086,063	6,504,505.1	8.9
Volume of trading - forward transactions (MWh)	14,641,121	15,590,111	-6.1	38,583,038	34,992,202.0	10.3

Property rights - PolPX	March 2015	March 2014	Change %	January - March 2015	January - March 2014	Change %
Volume of trading (MWh)	9,084,923	4,347,757	109.0	14,577,962	11,055,954	31.9

Gas - PolPX	March 2015	March 2014	Change %	January - March 2015	January - March 2014	Change %
Volume of trading - spot transactions (MWh) ⁸⁾	1,034,246	31,267	3,207.8	2,817,946	88,579.0	3,081.3
Volume of trading - forward transactions (MWh)	10,695,213	394,810	2,609.0	32,632,058	937,199.0	3,381.9

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)