

Investor Activity On WSE Markets: August 2014 (attachment)

Equities Market¹⁾

Main Market	August 2014	August 2013	Change %	January - August 2014	January - August 2013	Change %
Total						
Value of trading - total (PLN)	20 518 856 818	20 505 769 246	0,1	156 939 043 432	171 520 081 842	-8,5
Value of trading - Electronic Order Book (PLN)	16 105 006 794	17 228 033 799	-6,5	138 194 968 551	144 936 627 710	-4,7
Value of trading - block trades (PLN)	4 413 850 024	3 277 735 446	34,7	18 744 074 881	26 583 454 132	-29,5
Number of transactions (Electronic Order Book)	1 035 985	1 097 628	-5,6	9 169 300	8 049 668	13,9
WIG at the end of the period	51 868,77	48 871,98	6,1	51 868,77	48 871,98	6,1
Daily average						
Value of trading - Electronic Order Book (PLN)	805 250 340	820 382 562	-1,8	832 499 811	873 112 215	-4,7
Value of trading - block trades (PLN)	220 692 501	156 082 640	41,4	112 916 114	160 141 290	-29,5
Number of transactions (Electronic Order Book)	51 799	52 268	-0,9	55 237	48 492	13,9

NewConnect	August 2014	August 2013	Change %	January - August 2014	January - August 2013	Change %
Total						
Value of trading - total (PLN)	80 072 080	110 886 688	-27,8	804 639 318	698 631 447	15,2
Value of trading - Electronic Order Book (PLN)	76 705 419	74 229 343	3,3	677 644 942	550 311 885	23,1
Value of trading - block trades (PLN)	3 366 661	36 657 345	-90,8	126 994 375	148 319 562	-14,4
Number of transactions (Electronic Order Book)	61 636	51 990	18,6	517 167	452 060	14,4
NCIndex at the end of the period	305,54	312,56	-2,2	305,54	312,56	-2,2
Daily average						
Value of trading - Electronic Order Book (PLN)	3 835 271	3 534 731	8,5	4 082 198	3 315 132	23,1
Value of trading - block trades (PLN)	168 333	1 745 588	-90,4	765 026	893 491	-14,4
Number of transactions (Electronic Order Book)	3 082	2 476	24,5	3 115	2 723	14,4

Derivative Instruments Market

Derivatives	August 2014	August 2013	Change %	January - August 2014	January - August 2013	Change %
Total						
Volume - session and block trades (#)						
Index futures	329 350	552 005 ²⁾	-40,3 ²⁾	4 345 156 ²⁾	5 441 864 ²⁾	-20,2 ²⁾
		281 268 ³⁾	17,1 ³⁾	2 697 592 ³⁾	2 738 551 ³⁾	-1,5 ³⁾
Single-stock futures	48 368	42 389	14,1	350 874	469 224	-25,2
Currency futures	142 767	286 309	-50,1	1 389 207	2 032 678	-31,7
Interest rate futures ⁴⁾	214	---	---	5 317	---	---
Options	40 512	88 226	-54,1	281 976	559 622	-49,6
Index participation units	428	663	-35,4	2 081	5 877	-64,6
Daily average						
Volume - session and block trades (#)						
Index futures	16 468	26 286 ²⁾	-37,4 ²⁾	26 176 ²⁾	32 782 ²⁾	-20,2 ²⁾
		13 394 ³⁾	22,9 ³⁾	16 251 ³⁾	16 497 ³⁾	-1,5 ³⁾
Single-stock futures	2 418	2 019	19,8	2 114	2 827	-25,2
Currency futures	7 138	13 634	-47,6	8 369	12 245	-31,7
Interest rate futures	11	---	---	32	---	---
Options	2 026	4 201	-51,8	1 699	3 371	-49,6
Index participation units	21	32	-34,4	13	35	-62,9
NOT ⁵⁾						
Index futures	74 362	112 958 ²⁾	-34,2 ²⁾	74 362 ²⁾	112 958 ²⁾	-34,2 ²⁾
		57 440 ³⁾	29,5 ³⁾		57 440 ³⁾	29,5 ³⁾
Single-stock futures	9 190	12 062	-23,8	9 190	12 062	-23,8
Currency futures	78 908	57 348	37,6	78 908	57 348	37,6
Interest rate futures	1 579	---	---	1 579	---	---
Options	37 200	76 793	-51,6	37 200	76 793	-51,6
Index participation units	8 385	9 488	-11,6	8 385	9 488	-11,6

Debt Instruments Market

Catalyst ⁶⁾	August 2014	August 2013	Change %	January - August 2014	January - August 2013	Change %
Value of issues (PLN bn) ⁷⁾	67,6	58,8	15,1	67,6	58,8	15,1
Value of trading - total (PLN)	217 253 342	161 306 982	34,7	1 942 430 275	3 404 147 174	-42,9
Value of trading - Electronic Order Book (PLN)	192 773 555	124 243 086	55,2	1 649 412 104	1 946 657 170	-15,3
Value of trading - block trades (PLN)	24 479 787	37 063 896	-34,0	293 018 171	1 457 490 004	-79,9
Number of transactions (Electronic Order Book)	4 718	4 339	8,7	41 650	40 211	3,6

Treasury BondSpot Poland ⁸⁾	August 2014	August 2013	Change %	January - August 2014	January - August 2013	Change %
Value of trading - cash transactions (PLN)	32 180 577 200	23 614 231 650	36,3	221 936 891 700	268 111 162 150	-17,2
Value of trading - conditional transactions (PLN)	33 166 800 304	24 491 074 922	35,4	305 004 216 639	320 057 094 311	-4,7

Structured Instruments, ETFs and Investment Certificates Markets

Structured products and ETFs	August 2014	August 2013	Change %	January - August 2014	January - August 2013	Change %
Value of trading - session and block trades (PLN)						
Structured products	63 770 789	24 754 998	157,6	386 574 366	176 842 702	118,6
Investment certificates	4 821 322	2 912 685	65,5	45 591 662	34 093 246	33,7
Warrants	14 840	153 807	-90,4	258 697	1 583 854	-83,7
ETFs	5 856 016	13 784 153	-57,5	52 971 813	106 372 674	-50,2

Commodity Market

Electricity - PolPX ⁹⁾	August 2014	August 2013	Change %	January - August 2014	January - August 2013	Change %
Volume of trading - spot transactions (MWh)	1 783 873	1 868 377	-4,5	15 867 148	14 184 297	11,9
Volume of trading - forward transactions (MWh)	9 021 746	12 213 455	-26,1	98 231 696	90 252 623	8,8

Property rights - PolPX	August 2014	August 2013	Change %	January - August 2014	January - August 2013	Change %
Volume of trading (MWh)	2 033 686	1 644 637	23,7	21 348 628	31 166 329	-31,5

Gas - PolPX	August 2014	August 2013	Change %	January - August 2014	January - August 2013	Change %
Volume of trading - spot transactions (MWh)	813 779	17 424	4 570,5	1 350 512	226 015	497,5
Volume of trading - forward transactions (MWh)	28 727 727	30 960	92 689,8	38 678 475	354 481	10811,3

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⁾ - contracts on WIBOR reference rates and Treasury bonds were introduced to trading on WSE on 18 October 2013

⁵⁾ - number of open interest, data at the end of the period

⁶⁾ - corporate, municipal, Treasury and mortgage bonds

⁷⁾ - corporate, municipal and mortgage bonds

⁸⁾ - transactions in Treasury bonds (in PLN and denominated in EUR) and bills

⁹⁾ - due to the concentration of trade in commodities within the PolPX Group, trading on the poee WSE Energy Market was discontinued as of March 31,2013