

## RTS Group Monthly Trading results: May 2011

### RTS Stock Market trading results: May 2011

In May 2011, the RTS Index fell 6.83% to 1,888.60 points as of May 31, 2011 against 2,026.94 points as of April 29, 2011. Most of the negative impact on the RTS Index dynamics came from the falling prices for ordinary shares of Gazprom (GAZPS) (down 46.88 points), OJSC "MMC "NORILSK NICKEL" (GMKNS) (down 17.55 points) followed by OAO "LUKOIL" (LKOHS) (down 14.82 points).

The RTS Standard Index, the blue chips index, decreased by 5.15% to reach 11,281.21 points (11,893.21 points as of April 29, 2011). The "second-tier" stock index – RTS-2 Index went down by 6.59% to reach 2,164.27 points (2,317.07 points as of April 29, 2011).

May's drop on the stock market was accompanied by a slight decrease in volatility levels, shown when the Russian Volatility Index RTSVX went down by 0.65% to reach 24.11 points (24.27 points as of April 29, 2011).

Almost all key economy sectors represented on the Russian stock market showed a negative trend during May. The largest decline was demonstrated by the industrial sector, with the RTS Industrial Index losing 9.69%. A significant reduction was also reported by the power sector with the RTS Electric Utilities Index shedding 8.24%. The smallest fall was reported by the consumer industry, with the RTS Consumer & Retail Index going down by 4.15%.

The regional index, RTS Siberia Index, lost 5.77%.

In May, the US dollar appreciated by 2.08% against the Russian ruble to reach 28.07 rubles per US dollar (27.50 rubles as of April 18, 2011).

Index	Closing value 31.05.2011	Monthly change, %
RTS Index	1,888.60	-6.83%
RTS Standard Index	11,281.21	-5.15%
RTS-2 Index	2,164.27	-6.59%
RTS Metals & Mining Index	348.42	-7.16%
RTS Oil & Gas Index	222.75	-7.74%
RTS Consumer & Retail Index	422.26	-4.15%
RTS Industrial Index	210.55	-9.69%
RTS Telecom Index	442.96	-5.62%
RTS Finances Index	239.14	-8.24%
RTS Electric Utilities Index	905.55	-5.77%
RTS Siberia Index	24.11	-0.65%

In May 2011, the securities trading volume on RTS equaled a value of USD41.66 billion (1,160.82 billion rubles\*), including all types of trades. The trading volume on RTS Standard totaled USD9,901.29 million in value.

The top sellers of the month on the RTS Stock Market were Sberbank ordinary shares (SBER) with a turnover of USD4,066.12 million, followed by Gazprom ordinary shares (GAZP) with a turnover of USD3,096.86 million and OAO "LUKOIL" ordinary shares (LKOH) with a turnover of USD777.64 million. The share of the above securities in terms of turnover made up 40.45%, 30.80% and 7.74% respectively.

The top gainers of the month were ordinary shares of OMZ (OMZZ) that experienced a growth of 22.86% to reach USD3.44, Azot (Kemerovo) (AZKM) that went up by 22.73% to reach USD27.00 and ordinary shares of Korshynov Mining Plant OAO (KOGK) that gained 21.69% to end up at USD2,900.00 per share.

The top losers of the month were ordinary shares of "IDGC of North-West" (MRKZ) that lost 33.33% to reach USD0.006, followed by OJSC "ROSINTER RESTAURANTS HOLDING" (ROST) that went down by 25.00% to reach USD15.00 and preferred shares of Ufaneftekhim (UFNCP) that decreased by 20.37% to USD2.15.

\* The data is received by conversion of daily dollar turnovers into rubles

## Trading volume of securities on RTS, mln dollars

	May	April	Change, %
RTS Classica and T+0 Market turnover	156.87	139.48	12.47%
RTS Standard turnover	9,901.29	9,272.34	6.78%
Volume of OTC trades	31,600.43	37,229.39	-15.12%
Total	41,658.59	46,641.20	-10.68%

## RTS Stock Market Best Sellers: May 2011

Ticker	Company name, share type	Trading volume, US dollars	Share, %
SBER	Sberbank, ordinary	4,066,124,401	40.45%
GAZP	Gazprom, ordinary	3,096,855,604	30.80%
LKOH	OAO "LUKOIL", ordinary	777,636,383	7.74%
GMKN	OJSC "MMC "NORILSK NICKEL", ordinary	499,219,219	4.97%
ROSN	OJSC "OC "Rosneft", ordinary	488,919,921	4.86%
SNGS	Surgutneftegas, ordinary	233,160,579	2.32%
SBERP	Sberbank, preferred	214,308,485	2.13%
VTBR	JSC VTB Bank, ordinary	183,293,393	1.82%
RSTRS	Troika Dialog AM, "Troika Dialog – RTS Standard Index", fund units	177,200,366	1.76%
PLZL	OJSC "Polyus Gold", ordinary	96,822,651	0.96%

## RTS Top Gainers: May 2011

Ticker	Company name, share type	Last price, US dollars	Change, %	Trading volume, US dollars
OMZZ	OMZ, ordinary	3.44	22.86%	1,090,542
AZKM	Azot (Kemerovo), ordinary	27.00	22.73%	44,000
KOGK	Korshynov Mining Plant OAO, ordinary	2900.00	21.69%	35,747
NKNCP	OAO Nizhnekamskneftekhim, preferred	0.52906	11.91%	465,883
ELTZ	Electrozinc, ordinary	44.50	11.25%	117,679

## RTS Top Losers: May 2011

Ticker	Company name, share type	Last price, US dollars	Change, %	Trading volume, US dollars
MRKZ	"IDGC of North-West", ordinary	0.006	-33.33%	65,200
ROST	OJSC "ROSINTER RESTAURANTS HOLDING", ordinary	15.00	-25.00%	230,112
UFNCP	Ufaneftekhim, preferred	2.15	-20.37%	1,568,951
TGKF	OJSC "TGK-6", ordinary	0.00037	-19.57%	184,709
GAZP	Gazprom, ordinary	6.70	-19.28%	3,096,855,604

## Top 10 RTS Classica Leading Operators in May 2011

The month's rating: May 2011	The month's rating: April 2011	Code	Company name
1	1	TROY	Troika Dialog
2	2	DBRU	Deutsche Securities ZAO
3	3	CKBN	CentroCredit Bank
4	11	FINA	Investment Company FINAM CJSC
5	6	RENC	Renaissance Broker
6	9	PRSP	PROSPECT INVESTMENT CO
7	7	VTBC	CJSC VTB Capital
8	4	CITG	Citi Group Global Markets ZAO
9	22	MTRF	METROPOL IFCo. Ltd.
10	10	NKOL	URALSIB Capital Limited Liability Company

## Top 10 RTS Standard Leading Operators in May 2011

The month's rating: May 2011	The month's rating: April 2011	Code	Company name
1	1	OPEN	OTKRITIE Brokerage house JSC
2	2	TROY	Troika Dialog
3	3	ALOR	ALOR INVEST Ltd
4	4	OLMA	OLMA Investment Firm
5	5	ITIN	JSC "Investment Company "ITInvest"
6	7	FINA	Investment Company FINAM CJSC
7	6	BROK	Brokercreditservice Ltd
8	9	INSI	Instroyinvest IMC
9	10	INFA	Infina Investment Company JSC
10	8	CITF	KIT Finance Ltd

## FORTS Trading Results: May 2011

For the period from May 1 – May 31, 2011 trading volume on FORTS (Futures & Options on RTS) totaled a value of 4,838.61 billion rubles or 88.51 million contracts, including 666.86 billion rubles during the evening trading session. At the end of May 2011, total open interest stood at 405.01 billion rubles or 9.75 million contracts.

In May 2011, trading volume of the cash-settled futures contract on gasoil (summer grade), launched jointly between RTS Group and Saint Petersburg Exchange, reached a value of RUB374.32 million or 15.68 thousand contracts and the trading volume of the futures contract on wheat amounted to RUB547.48 million in value or 69.09 thousand contracts. The trading volume of the power futures contract launched by RTS Group and OJSC Moscow Energy Exchange reached RUB290.90 million or 9.80 contracts

	May	April	Change
<b>Futures contracts</b>			
Trading volume, mln USD	157,103	136,842	14.81%
Trading volume, contracts	83,105,456	67,849,438	22.49%
Number of trades	16,473,829	13,620,848	20.95%
Total open interest, mln USD	7,843	7,369	6.43%
Total open interest, contracts	6,597,096	5,876,520	12.26%
<b>Options contracts</b>			
Trading volume, mln USD	16,494	13,620	21.10%
Trading volume, contracts	5,406,098	3,830,104	41.15%
Number of trades	430,467	367,803	17.04%
Total open interest, mln USD	6,585	4,921	33.81%
Total open interest, contracts	3,154,566	2,064,692	52.79%
<b>Total</b>			
Trading volume, mln USD	173,597	150,462	15.38%
Trading volume, contracts	88,511,554	71,679,542	23.48%
Number of trades	16,904,296	13,988,651	20.84%
Total open interest, mln USD	14,429	12,290	17.40%
Total open interest, contracts	9,751,662	7,941,212	22.80%

## FORTS Top 15 contracts by volume in May 2011

No	Code	Contract	Turnover USD	contracts
1	RI	RTS Index Futures	112,313,256,132	30,271,936
2	Si	Futures on USD/RUB Exchange Rate	16,952,973,112	16,853,469
3	GZ	Futures on Gazprom ordinary shares	6,047,000,141	8,255,503
4	ED	Futures on EUR/USD Exchange Rate	5,833,182,408	4,060,256
5	SR	Futures on Sberbank ordinary shares	5,071,134,108	14,570,136
6	BR	Futures on Brent oil	3,001,211,163	2,640,110
7	SV	Futures on Silver	2,837,284,334	762,049
8	GD	Gold futures	1,590,953,612	1,050,036
9	LK	Futures on LUKoil ordinary shares	1,152,806,451	1,827,117
10	GM	Futures on Norilsk Nickel ordinary shares	519,137,571	203,117
11	RN	Futures on Rosneft ordinary shares	339,107,531	407,185
12	RS	RTS Standard Index Futures	311,659,185	78,183
13	VB	Futures on VTB BANK ordinary shares	275,327,438	907,403
14	GU	Futures on GBP/USD Exchange Rate	246,385,846	150,777
15	AU	Futures on AUD/USD Exchange Rate	127,289,106	119,486
<b>Total all active derivatives:</b>			<b>173,597,346,946</b>	<b>88,511,554</b>

## Top 10 clearing members of futures and options trading volumes: May 2011

In May 2011 the top clearing members of futures and options trading volumes were OTKRITIE Group, JSC "Investment Company "ITInvest" and Brokercreditservice Ltd.

The month's rating: May 2011	The month's rating: April 2011	RTS code	Clearing member	Turnover, RUB
1	1	OPEN	OTKRITIE Group	2,342,143,709,583
2	3	ITIN	JSC "Investment Company "ITInvest"	1,318,891,857,033
3	2	BROK	Brokercreditservice Ltd.	1,260,203,653,092
4	4	ZERH	Zerich Capital Management IC OJSC	807,431,774,136
5	5	ALOR	ALOR INVEST Ltd	587,259,217,387
6	6	FINA	Investment Company FINAM CJSC	433,732,979,516
7	7	ALFC	ALFA-BANK	363,018,086,597
8	8	TROY	Troika Dialog	260,974,119,467
9	9	GUTB	VTB 24 (JSC)	231,524,833,499
10	10	INSI	Instroyinvest IMC	206,987,841,946

## RTS Board Trading Results: May 2011

In May 2011, the total trading volume in the RTS Board system equaled a value of USD11.86 million. The most popular stocks were ordinary shares of Mihailovsky GOK (mgok), OJSC "Apatit" (apat) and JSC "NOVOIL" (nunz).

In May market participants made 452 trades. According to the monthly results, the top three leading operators in terms of trading volume were Troika Dialog, OTKRITIE Group and MONOLIT.

Ticker	Company name, share type	Trading volume, US dollars	Number of trades
mgok	Mihailovsky GOK, ordinary	2,095,245	17
apat	OJSC "Apatit", ordinary	1,408,863	8
nunz	JSC "NOVOIL", ordinary	980,927	33
kzru	Kuzbassrazrezugol Coal Company, ordinary	940,320	22
lnzl	JSC Lenzoloto, ordinary	596,545	12
bmsm	Bamstroy Mekhanizatsia, ordinary	581,600	2
nunzp	JSC "NOVOIL", preferred	547,067	40
uelm	URALELECTROMED, ordinary	399,365	14
unpzp	Ufa Oil Refinery, preferred	317,104	13
unpz	Ufa Oil Refinery, ordinary	304,508	18