

RTS Group Monthly Trading results: June 2011

RTS Stock Market trading results: June 2011

In June 2011 the RTS Index went up by 0.96% to 1,906.71 points as of June 30, 2011 against 1,888.60 points as of May 31, 2011. Most of the positive impact on the RTS Index dynamics came from rising prices for ordinary shares of Sberbank (SBERS) (up 7.00 points) followed by "OJSC "MMC "NORILSK NICKEL" (GMKNS) (up 6.73 points) and Tatneft (TATNS) (up 4.34 points).

The RTS Standard Index, the blue chips index, rose by 0.71% to reach 11,361.49 points (11,281.21 points as of May 31, 2011). The "second-tier" stock index – RTS-2 Index went up by 1.93% to reach 2,206.14 points (2,164.27 points as of May 31, 2011).

June's growth on the stock market was accompanied by a decrease in volatility levels, shown by the 5.60% fall in the Russian Volatility Index RTSVX, reaching 22.76 points (24.11 points as of May 31, 2011).

Key economy sectors represented on the Russian stock market showed multi-directional movements. The largest gain was demonstrated by the power and metallurgy sectors, with the RTS Electric Utilities Index and RTS Metals & Mining Index growing by 3.20% and 2.53% respectively. The largest decline was reported by the finance industry, with the RTS Finances Index shedding 1.47%.

The regional index, RTS Siberia Index, lost 0.82%.

In June, the US dollar appreciated by 0.03% against the Russian ruble to reach 28.08 rubles per US dollar (28.07 rubles as of May 31, 2011).

Index	Closing Value 30.06.2011	Monthly Change, %
RTS Index	1 906.71	0.96%
RTS Standard Index	11 361.49	0.71%
RTS-2 Index	2 206.14	1.93%
RTS Metals & Mining Index	357.24	2.53%
RTS Oil & Gas Index	221.28	-0.66%
RTS Consumer & Retail Index	420.25	-0.48%
RTS Industrial Index	207.88	-1.27%
RTS Telecom Index	436.47	-1.47%
RTS Finances Index	246.80	3.20%
RTS Electric Utilities Index	898.16	-0.82%
RTS Siberia Index	22.76	-5.60%

In June 2011, the securities trading volume on RTS equaled a value of USD45.06 billion (1,261.27 billion rubles*), including all types of trades. The trading volume on RTS Standard totaled USD9,972.84 million in value.

The top sellers of the month on the RTS Stock Market were Sberbank ordinary shares (SBER) with a turnover of USD4,478.92 million followed by Gazprom ordinary shares (GAZP) with a turnover of USD2,485.09 million and OAO "LUKOIL" ordinary shares (LKOIL) with a turnover of USD837.66 million. The shares of the above securities in terms of turnover made up 44.44%, 24.66% and 8.31% respectively.

The top gainers of the month were ordinary shares of OJSC Concern "KALINA" (KLNA) that experienced a growth of 26.58% to reach USD50.00, JSC "Polymetal" (PMTL) that went up by 26.44% to reach USD22.00 and JSC "MOESK" (MSRS) that gained 21.41% to end up at USD0.06 per share.

The top losers of the month were ordinary shares of JSC "Quadra - Power Generation" (TGKD) that lost 32.50% to reach USD0.00027, MASHINOSTROITELNY ZAVOD (MASZ) that went down by 27.27% to reach USD160.00 and "IDGC of Centre, JSC" (MRKC) that decreased by 25.00% to USD0.03.

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

Trading volume of securities on RTS, mln dollars

	June	May	Change, %
RTS Classica and T+0 Market turnover	110.50	156.87	-29.56%
RTS Standard turnover	9,972.84	9,901.29	0.72%
	34,976.58	31,600.43	10.68%
Total	45,059.92	41,658.59	8.16%

RTS Stock Market Best Sellers: June 2011

Ticker	Company name, share type	Trading volume, US dollars	Share, %
SBER	Sberbank, ordinary	4,478,917,460	44.44%
GAZP	Gazprom, ordinary	2,485,086,622	24.66%
LKOIL	OAO "LUKOIL", ordinary	837,656,135	8.31%
ROSN	OJSC "OC "Rosneft", ordinary	577,083,221	5.73%
GMKN	OJSC "MMC "NORILSK NICKEL", ordinary	420,078,972	4.17%
SBERP	Sberbank, preferred	295,569,982	2.93%
RSTRS	Troika Dialog AM, "Troika Dialog – RTS Standard Index", fund units	251,245,257	2.49%
SNGS	Surgutneftegas, ordinary	248,301,700	2.46%
VTBR	JSC VTB Bank, ordinary	208,009,848	2.06%
PLZL	OJSC "Polyus Gold", ordinary	92,438,921	0.92%

RTS Top Gainers: June 2011

Ticker	Company name, share type	Last price, US dollars	Change, %	Trading volume, US dollars
KLNA	OJSC Concern "KALINA", ordinary	50.00	26.58%	100,000
PMTL	JSC "Polymetal", ordinary	22.00	26.44%	391,683
MSRS	JSC "MOESK", ordinary	0.06	21.41%	2,658,802
VSMO	"VSMPO-AVISMA Corporation", ordinary	160.00	18.52%	178,668
URKA	OJSC Uralkali, ordinary	9.01	16.26%	18,160,693

RTS Top Losers: June 2011

Ticker	Company name, share type	Last price, US dollars	Change, %	Trading volume, US dollars
TGKD	JSC "Quadra - Power Generation", ordinary	0.00027	-32.50%	113,123
MASZ	MASHINOSTROITELNY ZAVOD, ordinary	160.00	-27.27%	172,716
MRKC	"IDGC of Centre, JSC", ordinary	0.03	-25.00%	134,000
MRKP	"IDGC of Center and Volga Region, JSC", ordinary	0.0064	-20.89%	136,103
VZRZ	V.Bank, ordinary	32.00	-14.32%	711,100

RTS Stock Market leading operators in June 2011

Top 10 RTS Classica Leading Operators in June 2011

The month's rating: June 2011	The month's rating: May 2011	Code	Company name
1	1	TROY	Troika Dialog
2	2	DBRU	Deutsche Securities ZAO
3	3	CKBN	CentroCredit Bank
4	4	FINA	Investment Company FINAM CJSC
5	5	RENC	Renaissance Broker
6	7	VTBC	CJSC VTB Capital
7	8	CITG	Citi Group Global Markets ZAO
8	13	BUBS	UBS Securities CJSC
9	11	OPEN	OTKRITIE Brokerage house JSC
10	12	CSSM	LLC "Credit Suisse Securities (Moscow)"

Top 10 RTS Standard Leading Operators in June 2011

The month's rating: June 2011	The month's rating: May 2011	Code	Company name
1	1	OPEN	OTKRITIE Brokerage house JSC
2	2	TROY	Troika Dialog
3	3	ALOR	ALOR INVEST Ltd

4	5	ITIN	JSC "Investment Company "ITInvest"
5	4	OLMA	OLMA Investment Firm
6	10	CITE	KIT Finance Ltd
7	6	FINA	Investment Company FINAM CJSC
8	7	BROK	Brokercreditservice Ltd
9	8	INSI	Instroyinvest IMC
10	11	MEIN	Metallinvestbank OJSCo SKB

FORTS Trading Results: June 2011

For the period from June 1 – June 30, 2011, trading volume on FORTS (Futures & Options on RTS) totaled 4,926.53 billion rubles or 86.86 million contracts, including 673.12 billion rubles during the evening trading session. At the end of June 2011, the total open interest stood at 323.13 billion rubles or 6.61 million contracts.

In June 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 RUB560.13 million or 24.55 thousand contracts and the trading volume of the futures contract on wheat amounted to RUB455.83 million in value or 62.92 thousand contracts. The trading volume of the power futures contract launched by RTS Group and OJSC Moscow Energy Exchange reached RUB370.35 million or 10.44 contracts.

	June 2011	May 2011	Change
Futures contracts			
Trading volume, mln USD	161,095	157,103	2.54%
Trading volume, contracts	82,141,498	83,105,456	-1,16%
Number of trades	15,814,487	16,473,829	-4,00%
Total open interest, mln USD	6,744	7,843	-14.01%
Total open interest, contracts	5,052,590	6,597,096	-23,41%
Options Contracts			
Trading volume, mln USD	15,039	16,494	-8.82%
Trading volume, contracts	4,719,445	5,406,098	-12,70%
Number of trades	413,243	430,467	-4,00%
Total open interest, mln USD	4,765	6,585	-27.64%
Total open interest, contracts	1,559,456	3,154,566	-50,57%
Total			
Trading volume, mln USD	176,134	173,597	1.46%
Trading volume, contracts	86,860,943	88,511,554	-1,86%
Number of trades	16,227,730	16,904,296	-4,00%
Total open interest, mln USD	11,509	14,429	-20.24%
Total open interest, contracts	6,612,046	9,751,662	-32,20%

FORTS Top 15 contracts by volume in June 2011

No	Code	Contract	Turnover	
			USD	Contracts
1	RI	Cash-settled futures contract on RTS Index	118,208,579,505	31,650,724
2	Si	Cash-settled futures contract on USD/RUB exchange rate	16,329,219,631	16,226,764
3	ED	Cash-settled futures contract on EUR/USD exchange rate	6,393,972,289	4,449,500
4	GZ	Deliverable futures contract on Gazprom ordinary shares	5,265,445,704	7,229,217
5	SR	Deliverable futures contract on Sberbank ordinary shares	4,552,230,916	13,088,193
6	BR	Cash-settled Brent oil futures contract	2,968,361,601	2,635,711

7	SV	Cash-settled futures contract on refined silver	1,887,808,524	525,809
8	GD	Cash-settled futures contract on gold	1,636,978,095	1,068,083
9	LK	Deliverable futures contract on LUKOIL ordinary shares	1,095,389,844	1,725,554
10	GM	Deliverable futures contract on MMC NORILSK NICKEL ordinary shares	517,006,311	204,853
11	RS	Cash-settled futures contract on RTS Standard Index	355,785,032	88,395
12	RN	Deliverable futures contract on Rosneft ordinary shares	323,108,933	374,999
13	VB	Deliverable futures contract on VTB Bank ordinary shares	318,606,183	1,033,636
14	Eu	Cash-settled futures contract on EUR/RUB exchange rate	232,269,650	159,663
15	GU	Cash-settled futures contract on GBP/USD Exchange Rate	173,146,130	107,049
		Total all active derivatives:	176,133,894,115	86,860,943

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

In June 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: June 2011	The month's rating: May 2011	RTS code	Clearing member	Turnover, RUB
1	1	OPEN	OTKRITIE Group	2,266,824,646,692
2	2	ITIN	JSC "Investment Company "ITInvest"	1,335,650,859,883
3	3	BROK	Brokercreditservice Ltd.	1,241,136,513,856
4	4	ZERH	Zerich Capital Management IC OJSC	899,887,081,616
5	6	FINA	Investment Company FINAM CJSC	503,070,527,604
6	5	ALOR	ALOR INVEST Ltd	491,206,236,161
7	7	ALFC	ALFA-BANK	335,357,845,087
8	8	TROY	Troika Dialog	320,566,138,494
9	10	INSI	Instroyinvest IMC	252,056,743,038
10	9	GUTB	VTB 24 (JSC)	235,557,992,125

RTS Board Trading Results: June 2011

In June 2011, the total trading volume in the RTS Board system equaled a value of USD5.87 million. The most popular stocks were ordinary shares of Progress (aakp), Gai MMW (ggok) and Bashkirnefteproduct (banp).

During June market participants made 286 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
aakp	Progress, ordinary	723,563	6
ggok	Gai MMW, ordinary	662,530	9
banp	Bashkirnefteproduct, ordinary	651,058	7
kzru	AO Kuzbassrazrezugol Coal Company, ordinary	590,156	23
tuma	Tulamashzavod, ordinary	487,473	6
rtbgp	Rostovoblغاز, preferred	457,424	3
nunz	JSC "NOVOIL", ordinary	393,330	17
vlgz	JSC "Volgogradoblغاز", ordinary	318,000	1
nunzp	JSC "NOVOIL", preferred	302,259	24
uelm	URALELECTROMED, ordinary	213,928	10