

RTS Group Monthly Trading results: July 2011

RTS Stock Market trading results: July 2011

In July 2011, the RTS Index went up by 3.06% to 1,965.02 points as of July 29, 2011 against 1,906.71 points as of June 30, 2011. Most of the positive impact on the RTS Index came from rising prices for ordinary shares of OAO LUKOIL (LKOH) (up 12.95 points) followed by JSC "NOVATEK" (NVTKS) (up 8.59 points) and Sberbank (SBERS) (up 7.12 points).

The RTS Standard Index, the blue chips index, rose by 1.61% to reach 11,544.06 points (11,361.49 points as of June 30, 2011). The "second-tier" stock index – RTS-2 Index went up by 3.61% to reach 2,285.87 points (2,206.14 points as of June 30, 2011).

July's growth on the stock market was accompanied by an increase in volatility levels, shown by the 1.14% growth in the Russian Volatility Index RTSVX, reaching 23.02 points (22.76 points as of June 30, 2011).

Key economy sectors represented on the Russian stock market showed positive signs. The largest gain was demonstrated on the consumer and retail sector, with the RTS Consumer & Retail Index growing by 7.92%. Considerate growth was reported by the power and oil and gas sectors, with the RTS Electric Utilities Index and RTS Oil & Gas Index growing by 3.15% and 3.13% respectively.

The regional index, RTS Siberia Index, gained 3.21%.

In July, the US dollar lost 1.73% against the Russian ruble to reach 27.59 rubles per US dollar (28.08 rubles as of June 30, 2011).

Index	Closing Value 29.07.2011	Monthly change, %
RTS Index	1,965.02	3.06%
RTS Standard Index	11,544.06	1.61%
RTS-2 Index	2,285.87	3.61%
RTS Metals & Mining Index	366.83	2.68%
RTS Oil & Gas Index	228.21	3.13%
RTS Consumer & Retail Index	453.53	7.92%
RTS Industrial Index	211.62	1.80%
RTS Telecom Index	442.16	1.30%
RTS Finances Index	254.57	3.15%
RTS Electric Utilities Index	926.96	3.21%
RTS Siberia Index	23.02	1.14%

In July 2011, the securities trading volume on RTS equaled a value of USD49.86 billion (1,392.19 billion rubles*), including all types of trades. The trading volume on RTS Standard totaled USD10,646.28 million in value.

The top sellers of the month on the RTS Stock Market were Sberbank ordinary shares (SBER) with a turnover of USD5,737.23 million followed by Gazprom ordinary shares (GAZP) with a turnover of USD1,956.06 million and OAO "LUKOIL" ordinary shares (LKOIL) with a turnover of USD1,192.99 million. The shares of the above securities in terms of turnover made up 53.17%, 18.13% and 11.06% respectively.

The top gainers of the month were ordinary shares of Synergy, Co (SYNG) that experienced a growth of 25.55% to reach USD43.00, Southern Kuzbass Coal Company OAO (UKUZ) that went up by 24.53% to reach USD66.00 in value and Samaraenergo (SAGO) that gained 23.05% to end up at USD0.02744 per share.

The top losers of the month were ordinary shares of OJSC "Polyus Gold" (PLZL) that lost 17.49% to reach USD58.25 in value, OJSC "MMK" (MAGN) that went down by 11.33% to reach USD0.869 and Mechel OAO (MTLR) that decreased by 10.36% to USD23.35 in value.

* The data is received by converting the daily dollar turnovers into rubles

Trading volume of securities on RTS, mln dollars

	July	June	Change, %
RTS Classica and T+0 Market turnover	145.69	110.50	31.84%
RTS Standard turnover	10,646.28	9 972.84	6.75%
Volume of OTC trades	39,065.59	34 976.58	11.69%
Total	49,857.56	45 059.92	10.65%

RTS Stock Market Best Sellers: July 2011

Ticker	Company name, share type	Trading volume, US dollars	Share, %
SBER	Sberbank, ordinary	5,737,226,592	53.17%
GAZP	Gazprom, ordinary	1,956,059,371	18.13%
LKOIL	OAO "LUKOIL", ordinary	1,192,985,351	11.06%
ROSN	OJSC "OC "Rosneft", ordinary	699,898,277	6.49%
GMKN	OJSC "MMC "NORILSK NICKEL", ordinary	275,619,381	2.55%
SBERP	Sberbank, preferred	268,255,309	2.49%
SNGS	Surgutneftegas, ordinary	185,610,306	1.72%
VTBR	JSC VTB Bank, ordinary	176,564,045	1.64%
RSTR	Troika Dialog AM, "Troika Dialog – RTS Standard Index", fund units	130,424,375	1.21%
URKA	OJSC Uralkali, ordinary	21,362,853	0.20%

RTS Top Gainers: July 2011

Ticker	Company name, share type	Last price, US dollars	Change, %	Trading volume, US dollars
SYNG	Synergy, Co, ordinary	43.00	25.55%	244,631
UKUZ	Southern Kuzbass Coal Company OAO, ordinary	66.00	24.53%	170,060

SAGO	Samaraenergo, ordinary	0.02744	23.05%	849,717
PHST	JSC "Pharmstandard", ordinary	90.00	20.00%	380,476
UFNCP	Ufaneftekhim, ordinary	2.8942	19.35%	1,138,819

RTS Top Losers: July 2011

Ticker	Company name, share type	Last price, US dollars	Change, %	Trading volume, US dollars
PLZL	OJSC "Polyus Gold" , ordinary	58.25	-17.49%	4,095,484
MAGN	OJSC "MMK", ordinary	0.869	-11.33%	131,950
MTLR	Mechel OAO, ordinary	23.35	-10.36%	278,467
PMTL	JSC "Polymetal" , ordinary	20.50	-6.82%	85,764
UFOSP	Ufaorgsintez, ordinary	1.70	-5.56%	134,150

RTS Stock Market leading operators in July 2011

The top three leading operators on RTS Classica in July 2011 were: Troika Dialog, Deutsche Bank OAO and CentroCredit Bank.

The top three leading operators on RTS Standard in July 2011 were: OTKRITIE Group, Troika Dialog and ALOR Group.

Top 10 RTS Classica Leading Operators in July 2011

The month's rating: July 2011	The month's rating: June 2011	Code	Company name
1	1	TROY	Troika Dialog
2	2	DBRU	Deutsche Bank
3	3	CKBN	CentroCredit Bank
4	4	FINA	Investment Company FINAM CJSC
5	5	RENC	Renaissance Broker
6	19	UNCR	UniCredit Securities CJSC
7	13	PSTR	POLAR STAR IFC
8	6	VTBC	CJSC VTB Capital
9	8	BUBS	UBS Securities CJSC
10	7	CITG	Citi Group Global Markets ZAO

Top 10 RTS Standard Leading Operators in July 2011

The month's rating: July 2011	The month's rating: June 2011	Code	Company name
1	1	OPEN	OTKRITIE Brokerage house JSC
2	2	TROY	Troika Dialog
3	3	ALOR	ALOR INVEST Ltd
4	5	OLMA	OLMA Investment Firm JSC
5	4	ITIN	"Investment Company "ITInvest"
6	6	CITF	KIT Finance Ltd
7	7	FINA	Investment Company FINAM CJSC
8	9	INSI	Instroyinvest IMC
9	8	BROK	Brokercreditservice Ltd
10	13	ALFC	ALFA-BANK

FORTS Trading Results: July 2011

For the period from July 1 – July 31, 2011, trading volume on FORTS (Futures & Options on RTS) totaled 4,314.16 billion rubles or 74.62 million contracts, including 524.96 billion rubles during the evening trading session. At the end of July 2011, the total open interest stood at 363.87 billion rubles in value or 7.93 million contracts.

In July 2011, trading volume of the cash-settled futures contract on oil products and agricultural products launched jointly between RTS Group and Saint Petersburg Exchange, reached a value of RUB837.28 million or 67.32 thousand contracts. The trading volume of the power futures contract launched by RTS Group and OJSC Moscow Energy Exchange reached RUB1,016.96 million or 21.78 thousand contracts.

	July	June	Change
Futures contracts			
Trading volume, mln USD	139,227	161,095	-13.57%
Trading volume, contracts	70,007,443	82,141,498	-14.77%
Number of trades	13,504,965	15,814,487	-14.60%
Total open interest, mln USD	7,482	6,744	10.94%
Total open interest, contracts	5,892,358	5,052,590	16.62%
Options contracts			
Trading volume, mln USD	15,189	15,039	0.99%
Trading volume, contracts	4,614,161	4,719,445	-2.23%
Number of trades	356,586	413,243	-13.71%
Total open interest, mln USD	5,707	4,765	19.77%
Total open interest, contracts	2,033,628	1,559,456	30.41%
Total			
Trading volume, mln USD	154,415	176,134	-12.33%
Trading volume, contracts	74,621,604	86,860,943	-14.09%
Number of trades	13,861,551	16,227,730	-14.58%
Total open interest, mln USD	13,188	11,509	14.59%
Total open interest, contracts	7,925,986	6,612,046	19.87%

FORTS Top 15 contracts by volume in July 2011

№	Code	Contract	Turnover	
			USD	contracts
1	RI	RTS Index Futures	101,053,662,919	26,094,224
2	Si	Futures on USD/RUB Exchange Rate	12,795,581,483	12,716,097
3	ED	Futures on EUR/USD Exchange Rate	7,944,030,667	5,584,742
4	SR	Futures on Sberbank ordinary shares	4,772,512,483	12,831,915
5	GZ	Futures on Gazprom ordinary shares	3,795,308,105	5,211,318
6	BR	Futures on Brent oil	2,265,444,017	1,948,439
7	SV	Futures on Silver	1,965,849,491	509,981
8	GD	Gold futures	1,506,126,500	953,494
9	LK	Futures on LUKoil ordinary shares	943,907,691	1,434,290
10	GM	Futures on Norilsk Nickel ordinary shares	397,305,069	147,527
11	RS	RTS Standard Index Futures	337,451,237	81,079
12	VB	Futures on VTB BANK ordinary shares	300,920,248	988 366
13	RN	Futures on Rosneft ordinary shares	271,846,505	319,258
14	AU	Futures on AUD/USD Exchange Rate	231,152,355	218,055
15	GU	Futures on GBP/USD Exchange Rate	170,519,095	106,125
		Total all active derivatives:	154,415,033,772	74,621,604

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

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

The month's rating: July 2011	The month's rating: June 2011	RTS code	Clearing member	Turnover, RUB
1	1	OPEN	OTKRITIE Group	2,276,351,553,395
2	3	BROK	Brokercreditservice Ltd.	1,130,145,953,636
3	2	ITIN	JSC "Investment Company "ITInvest"	1,041,597,775,441
4	4	ZERH	Zerich Capital Management IC OJSC	691,766,963,299
5	5	FINA	Investment Company FINAM CJSC	491,927,846,318
6	6	ALOR	ALOR INVEST Ltd	405,014,829,124
7	7	ALFC	ALFA-BANK	288,752,594,780
8	8	TROY	Troika Dialog	257,116,228,106
9	11	CITF	KIT Finance Ltd.	220,788,810,430
10	9	INSI	Instroyinvest IMC	214,323,523,068

RTS Board Trading Results: July 2011

In July 2011, the total trading volume in the RTS Board system equaled a value of USD12.54 million. The most popular stocks were ordinary shares of ALROASA (ALRS), OAO Kuzbassrazrezugol Coal Company (KZRU) and Ufa Oil Refinery (UNPZ).

During June market participants made 425 trades. According to the monthly results the top three leading operators in terms of trading volume were Troika Dialog, UBS Securities CJSC and OJSC "UNIVER Capital".

Ticker	Company name, share type	Trading volume, US dollars	Number of trades
alrs	ALROSA , ordinary	6,215,035	98
kzru	OAO Kuzbassrazrezugol Coal Company, ordinary	985,709	32
unpz	Ufa Oil Refinery, ordinary	853,592	20
RTSX	OJSC RTS, ordinary	647,814	8
scem	OJSC HOLDING COMPANY "SIBCEM", ordinary	388,103	13
nunzp	JSC "NOVOIL", preferred	354,186	20
vlgg	JSC "Volgogaz", ordinary	338,150	5
ggok	Gai MMW, ordinary	281,492	13
nunz	JSC "NOVOIL", ordinary	280,288	15
lnzl	JSC Lenzoloto, ordinary	234,473	11



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