

# SEARCHING RTS DATA IN BLOOMBERG

## USER'S MANUAL

To subscribe to RTS real-time market data you need:

- 1) EIS RTS <GO> Click 96) Request Products --> Real-Time Product Access.
- 2) Enter Bloomberg login name and password.
- 3) Choose product that you need.
- 4) Click 97) Start Access.

# RTS FORTS

To search for RTS derivatives type in the command line **CEM RTS <GO>**

The list of RTS contracts, page 1 of 2:

<HELP> for explanation. N191 Index **CEM**

91) Export    92) Filters    3) Customize data columns    Page 1/2    Contract Result

Exchange: Russian Trading System

Ticker	Description	Category	Type	Option	Multipl	Previous
1) B5A Comdty	Brent Crude Oil	Crude Oil	Future	No	No	83
2) C3A Comdty	Gold	Precious Metal	Future	Yes	No	1150
3) C5A Comdty	Urals Crude Oil	Crude Oil	Future	No	No	0
4) COAA Index	Consumer & Retail Index	Equity Index	Future	No	No	344
5) DESA Comdty	Diesel Fuel	Refined Products	Future	No	No	0
6) HYDA Index	RusHydro	Equity Index	Future	Yes	No	18250
7) LKOA Index	Lukoil CLS	Equity Index	Future	Yes	No	16838
8) MMCA Index	Norilsk Nickel CLS	Equity Index	Future	Yes	No	55432
9) MPAA Comdty	MosPrime	Interest Rate	Future	No	No	4
10) MPOA Comdty	MosPRIME Overnight	Interest Rate	Future	No	No	0
11) MTSA Index	Mobile Telesystems	Equity Index	Future	Yes	No	25200
12) OGAA Index	Oil & Gas Index	Equity Index	Future	No	No	0
13) PLDA Comdty	Palladium	Precious Metal	Future	No	No	0
14) PLLA Index	Polyus Gold	Equity Index	Future	Yes	No	14663
15) PLTA Comdty	Platinum	Precious Metal	Future	No	No	1714
16) PZAA Index	Gazprom CLS	Equity Index	Future	Yes	No	17209
17) REDA Curncy	EUR/USD	Cross Currency	Future	No	No	1
18) RERA Curncy	EUR/RUB	Cross Currency	Future	No	No	39668
19) ROSA Index	Rosneft	Equity Index	Future	Yes	No	24604

Australia 61 2 9777 8600 Brazil 5511 3048 4500 Europe 44 20 7330 7500 Germany 49 69 9204 1210 Hong Kong 852 2977 6000  
 Japan 81 3 3201 8900 Singapore 65 6212 1000 U.S. 1 212 318 2000  
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 SN 783178 G369-415-0 14-Apr-10 11:12:39

By clicking on a contract the menu with options may appear:

<HELP> for explanation. N191 Index CEM

91) Export    92) Filters    93) Customize data columns    Page 2/2    Contract Result

Exchange: Russian Trading System

Ticker	Description	Category	Type	Option	Multipl	Previous
1) RSRA Comdty	Granulated Sugar	Foodstuff	Future	No	No	22
2) RSSA Index	RTS Standard Index	Equity Index	Future	No	No	10139
3) RSTA Index	RTS Standard Index	Equity Index	Future	Yes	No	0
4) RTIA Index	RTS Standard Index	Equity Index	Future	No	No	257
5) SBSA Index	RTS Standard Index	Equity Index	Future	Yes	No	8756
6) SGSA Index	RTS Standard Index	Equity Index	Future	Yes	No	28470
7) SVAA Comdty	RTS Standard Index	Equity Index	Future	Yes	No	18
8) SVLA Index	RTS Standard Index	Equity Index	Future	No	No	42400
9) TECA Index	RTS Standard Index	Equity Index	Future	Yes	No	19899
10) TNTA Index	RTS Standard Index	Equity Index	Future	No	No	13900
11) TRPA Index	RTS Standard Index	Equity Index	Future	Yes	No	37032
12) URA Currency	RTS Standard Index	Equity Index	Future	Yes	No	29255
13) URSA Index	RTS Standard Index	Equity Index	Future	Yes	No	1087
14) VEA Index	RTS Index	Equity Index	Future	Yes	No	161120
15) VTBA Index	VTB Bank	Equity Index	Future	Yes	No	8380

VEA Index

- 1) DES                      Description
- 2) CCRV                    Curves
- 3) CT                        Contract Table
- 4) OMON                    Option Monitor

Select a function to run in the next window.

Close

Australia 61 2 9777 8600    Brazil 5511 3048 4500    Europe 44 20 7330 7500    Germany 49 69 9204 1210    Hong Kong 852 2977 6000  
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 SN 783178 G369-415-0 14-Apr-10 11:10:39

# CT FUNCTION (CONTRACT TABLE)

Use CT to monitor a series of futures contracts for a selected contract type. CT allows you to gauge changes in price trends and determine the supply/demand relationship. You can also display futures spreads and strategies available for trading on futures exchanges around the world. CT allows you to track all the spreads available for a given underlying.

<HELP> for explanation. Index **CT**  
 1 <GO> to Configure Columns

View **Futures** | 1) Edit Columns | 2) Chart on CCRV | Contract Table

RTS INDEX FUTURE Pricing Date **02/03/10** Sort By **Expiration**

Russian Trading System

Contracts **5/5** Tot Volume **457927** Open Int **435206**

Ticker	Spot	Last	Change	Time	Bid	Ask	Open Int	Volume	Previous
3) RTSI\$	Spot	1527.02	+28.27	15:10					1498.75
4) VEH0	Mar10	↑153225.00	+2635.00	15:11	153210.00	153225.00	432536	457786	150590.00
5) VEM0	Jun10	153100.00	+2605.00	15:07	151850.00	153110.00	2600	103	150495.00
6) VEU0	Sep10	153950.00	+1035.00	12:57	153125.00	153995.00	70	38	152915.00
7) VEZ0	Dec10		unch						

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 H181-415-0 03-Feb-10 15:11:07

# OMON FUNCTION (OPTIONS MONITOR)

Use **OMON** to display real-time pricing for a selected exchange-listed security's call and put options. You can customize multiple templates according to the option information you need, such as implied volatility levels, risk measurements, and historical volatility. You can also filter the options according to center price, strike price, and exchange criteria you choose.

VEHO ↑ 153170.0 +2580.00    153155.0/153160.0    4x2    Index **OMON**  
 At 15:11 Vol 458,141 Op 150585.0    Hi 153825.0    Lo 150260.0    Prev 150590.0

MEHO Index    95) Templates    96) Actions    97) Exnrv    OCM Template

RTS INDEX FUTURE Mar10    ↑153170.00    2580.00    1.71    153155.00 / 153160.00    Hi 153825.00    Lo 150260.00    Vol 458141    HV 31.12    News

Center    153150 # Strikes    5    or    % from Center    Exchange    Composite    Earnings Calendar

								Put							
Ticker	Best	Bid	Ask	Mid	Last	Open	Strike	Ticker	Best	Bid	Ask	Mid	Last	Ope	
								Mar 10 (39d); CSize 1.00; VEHO 153150.00							
1) VEHOC	12000.0	11565.00	12055.00	11810.00	12000.00	10645.0	145000	11) VEHOP	3755.00	3715.00	3775.00	3737.50	3755.00	4625.	
2) VEHOC	8740.00	8645.00	8730.00	8697.50	8790.00	7410.0	150000	12) VEHOP	5520.00	5500.00	5570.00	5537.50	5520.00	6770.	
3) VEHOC	6050.00	5990.00	6050.00	6025.00	6050.00	4940.0	155000	13) VEHOP	7800.00	7650.00	8000.00	7825.00	7800.00	9000.	
4) VEHOC	4135.00	4005.00	4135.00	4077.50	4200.00	3250.0	160000	14) VEHOP	10640.0	10610.00	10955.00	10782.50	10640.00	12680.	
5) VEHOC	2700.00	2565.00	2700.00	2632.50	2720.00	2135.0	165000	15) VEHOP	18965.0	12225.00	22000.00	17112.50	18965.00y		
								Jun 10 (131d); CSize 1.00; VEMO 153100.00							
6) VEMOC	1015.00	1015.00		1015.00			145000	16) VEMOP	9300.00	5005.00	14000.00	9502.50	9300.00	9300.	
7) VEMOC	11500.0	10000.00	14510.00	12255.00	11500.00	13000.0	150000	17) VEMOP	10565.0	10000.00		10000.00	10565.00y		
8) VEMOC	10020.0	10020.00	13000.00	11510.00	9950.00y		155000	18) VEMOP	16700.0	10000.00		10000.00	16700.00y		
9) VEMOC	11000.0	7000.00	11000.00	9000.00	12100.00y		160000	19) VEMOP	13915.0	10000.00		10000.00	13915.00y		
10) VEMOC	5850.00	415.00	8000.00	4207.50	5850.00y		165000	20) VEMOP							
								Sep 10 (223d); CSize 1.00; VEVO 153950.00							

295) Center Strike    296) Call/Put    297) Call    298) Put    299) Term Structure    Zoom 100%

Australia 61 2 9777 8600    Brazil 5511 3048 4500    Europe 44 20 7330 7500    Germany 49 69 9204 1210    Hong Kong 852 2977 6000  
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# DES FUNCTION (DESCRIPTION)

On any instruments invoke a detailed description by typing DES in the command line:

DES
Index **DES**

---

Futures Contract Description

Notes

The RTS Index futures is based on the leading benchmark of the Russian cash equity market, RTS Index, that tracks performance of top 50 most liquid local stocks trading on both RTS Standard and RTS Classica markets

[25\) View All Notes](#)

<b>Contract Specifications</b> Name RTS INDEX FUTURE Mar10 26) Ticker VEHO Index 27) Exchange RTS-Russian Trading System Underlying RTSI\$ Index Contract Size 0.02 \$ x Index Value of 1.0 pt \$ 0.02 Tick Size 5.00 Tick Value \$ 0.1 28) Price <span style="background-color: #ffcc00;">140,505.00</span> index points Contract Value \$ 2,810.1 @ 12:20:00	<b>Trading Hours</b> <table style="width: 100%; border-collapse: collapse;"> <thead> <tr> <th style="text-align: left;">Exchange</th> <th style="text-align: left;">Local</th> </tr> </thead> <tbody> <tr> <td>19:00-23:50</td> <td>19:00-23:50</td> </tr> <tr> <td>10:30-18:45</td> <td>10:30-18:45</td> </tr> </tbody> </table> <b>Related Dates</b> Cash Settled First Trade Mon Mar 16, 2009 Last Trade Fri Mar 12, 2010 Valuation Date Mon Mar 15, 2010	Exchange	Local	19:00-23:50	19:00-23:50	10:30-18:45	10:30-18:45
Exchange	Local						
19:00-23:50	19:00-23:50						
10:30-18:45	10:30-18:45						
<b>Margin Limits</b> <p style="text-align: center; color: #00aaff;">No Margin Limits</p>	<b>Price Range</b> Up Limit n.a.                      Life High 161,115.00 Down Limit n.a.                      Life Low 80,500.00						

**Cycle**    -    -    Mar    -    -    Jun    -    -    Sep    -    -    Dec

1) Future  
 2) Option  
 4) Generic

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G369-415-0 11-Feb-10 12:20:40

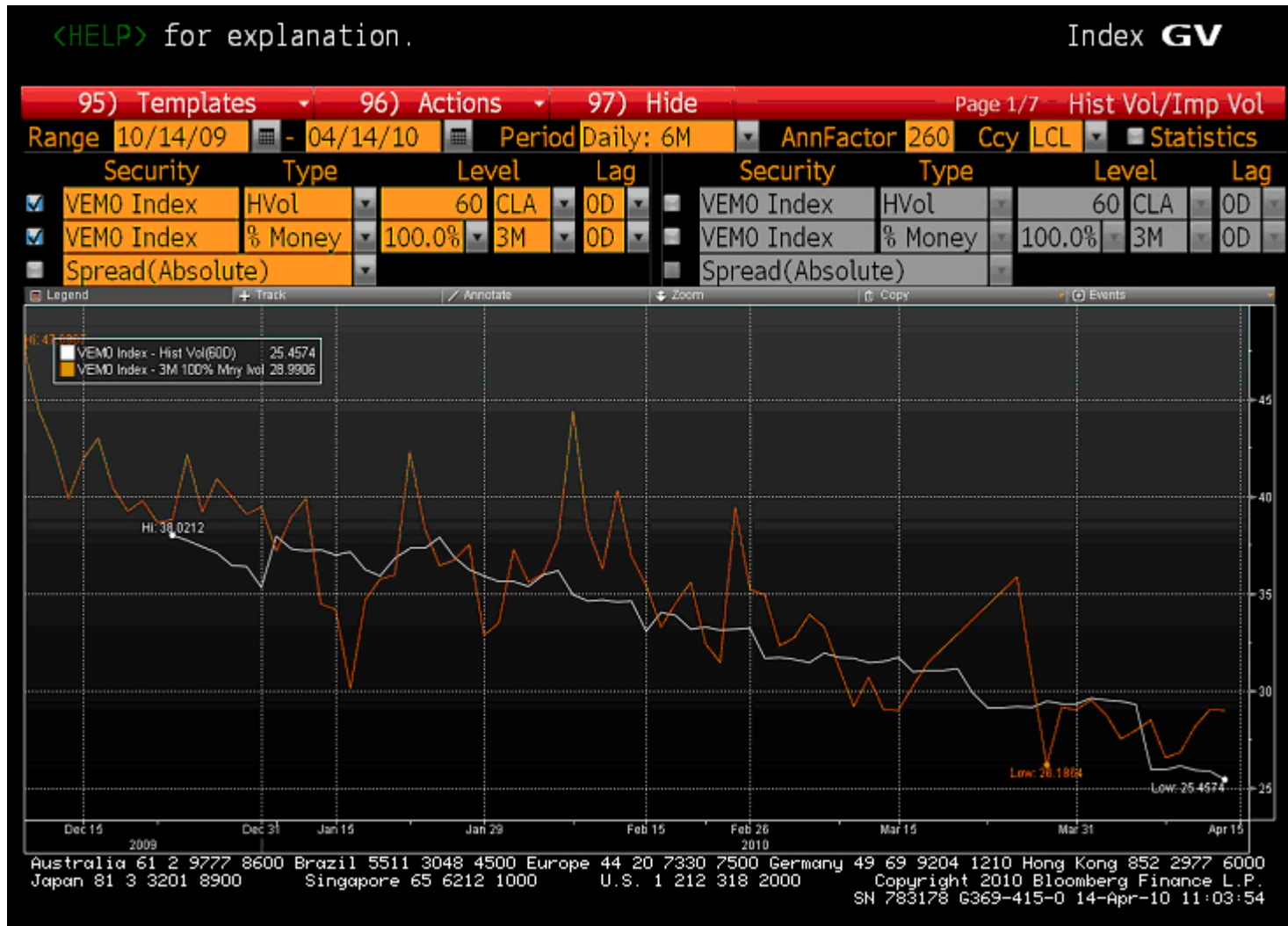
# GP FUNCTION

GP is a function for drawing charts on any selected instrument:



# GV FUNCTION

Use **GV** to chart the historical volatility and prices/yields for up to four securities. **GV** allows you to compare volatility for different measures of option strikes and terms over time. The function also allows for historical comparison of at the money volatility, and provides history of three measures of adjusted strike data: percent money, sigma, and delta.



# OVME FUNCTION

Use **OVME** to price and structure equity options and strategies for single name stocks, equity indices, and funds. You can use **OVME** to price listed or **OTC** plain vanilla options, listed or **OTC** warrants, and/or exotic option types such as variance swaps. You can also use **OVME** to price options and strategies on short term interest rate futures (STIRs) and bond futures.

VEH0 ↑ 153175.0 +2585.00 153175.0/153180.0 3x4 Index **OVME**  
 At 15:14 Vol 460,354 Op 150585.0 Hi 153825.0 Lo 150260.0 Prev 150590.0

1) Actions 2) Strategies 3) Str. Notes 4) Data & Settings 5) Help Option Valuation

Underlying VEH0 Index RTS INDEX FUTURE Trade 02/03/10 15:14  
 Price 153277.50 USD Settle 02/03/10

Net Option Values 85) Solve For 86) Refresh 7) Add to Portfolio 89) Trade

Price (Total) 6506.0947 Currency USD Vega 352.69 Time value 6,506.09  
 Price (Share) 6506.0947 Delta (%) 4.55 Theta 147.57  
 Price (%) 4.244651 Gamma (%) 6.8131 Rho 0.50

Strangle ... Leg 1 Leg 2

Style	Vanilla	
Exercise	European	
Call/Put	Call	Put
Direction	Buy	
Strike	160941.38	145613.63
Strike % Money	5.00% OTM	5.00% OTM
Shares	1.00	
Expiry	03/14/10	00:15
Time to expiry	38	09:01
Model	BS - continuous	
Volatility Hist	32.122%	32.122%
USD Rate Mkt	0.232%	
Leg Prc (Total)	3,394.938851	3,111.155937
Leg Prc (Share)	3,394.938851	3,111.155937

7) Deal 8) Scenario Graph 9) Scenario Table 10) Volatility Data

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 H181-415-0 03-Feb-10 15:14:58

# OSA FUNCTION

Use **OSA** for real-time risk management, including stress-testing of various option strategies with scenarios. You can create your own scenarios when you enter your own assumptions about underlying price, horizon (also called scenario) date, interest rates, and implied volatility. You can also hedge your portfolio by evaluating potential and current option scenarios and strategies. **OSA** displays the current (market) P/L for the entire portfolio.

<HELP> for explanation. dgp Index **OSA**

1) Add Options 2) Actions 3) User Setting 4) Hedge Option Portfolio

Source Select 95) Last Portfolio Scroll To RUSSIAN RTS INDEX  Pause Monitor

Ticker	Position	MktPx	Mon	Cost	P&L	IVol	Delta	Gamma
PORTFOLIO TOTALS	USD				0.00		0.00	0.00
RUSSIAN RTS INDEX \$					0.00		0.00	0.00
VEH0					0.00		0.00	0.00
VEH0 Index	0.00	153085	Last	153120.00	0.00		0.00	0.00

21) Option Portfolio 22) Scenario Analysis 23) Strategies

Australia 61 2 9777 8600 Brazil 5511 3048 4500 Europe 44 20 7330 7500 Germany 49 69 9204 1210 Hong Kong 852 2977 6000  
 Japan 81 3 3201 8900 Singapore 65 6212 1000 U.S. 1 212 318 2000 Copyright 2010 Bloomberg Finance L.P.  
 H181-415-0 03-Feb-10 15:15:28

To see the list of all available functions for a particular instrument type MENU in the command line. Click on the function in the functions list or type the function name in the command line.

# MDM FUNCTION

Use **MDM** to display the best bids and offers, last trades, and key market indicators for a security on the selected exchange.

VEMO ↓ 162870.0 +1750.00 162855.0/162860.0 9x1 Index **MDM**  
 At 11:04 Vol 198,346 Op 161125.0 Hi 163080.0 Lo 160835.0 Prev 161120.0

VEMO Index 1) Edit Defaults Market Depth Monitor

View BBO Horizontal Display Default

Total	Size	Bid	Ask	Size	Total	Time	Size	Price
9	9	162855.00	162860.00	1	1	11:04:17	5	↓ 162870.00
36	27	162850.00	162880.00	3	4	11:04:17	3	162880.00
43	7	162845.00	162885.00	10	14	11:04:17	1	↑ 162880.00
50	7	162840.00	162890.00	13	27	11:04:17	7	162875.00
64	14	162835.00	162895.00	13	40	11:04:17	1	↑ 162875.00
						11:04:17	5	162850.00
						11:04:17	16	162850.00
						11:04:17	16	162850.00
						11:04:17	1	162850.00
						11:04:17	4	162850.00
						11:04:17	2	162850.00
						11:04:17	6	162850.00
						11:04:17	2	↓ 162850.00
						11:04:17	5	162855.00
						11:04:17	4	162855.00
						11:04:17	16	162855.00
						11:04:17	1	162855.00
						11:04:17	1	↓ 162855.00

RTS INDEX FUTURE Jun10 4) Hide

WVAP 161934.0625 Avg Vol 30 Day 557149.33  
 Beta .000 Theo Auct Price .00  
 % Change +1.09 Theo Auct Vol

2) Standard (BBO) 3) Detailed (MDM)

Australia 61 2 9777 8600 Brazil 5511 3048 4500 Europe 44 20 7330 7500 Germany 49 69 9204 1210 Hong Kong 852 2977 6000  
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 SN 783178 G369-415-0 14-Apr-10 11:04:18

# RTS EQUITIES

To find specific stock that trading on RTS type its ticker with **RU Equity** at the end.  
For example, **SBERS RU Equity DES** <GO>

<b>SBERS</b>	RU RUB ↑	<b>85.91</b>	-.63	R 85.9/85.91 R	30000x1	Equity <b>DES</b>
At 10:53		Vol 3,039,092	Op 86.5	Hi 86.5	Lo 85.04	ValTrd 260.955m
<b>DESCRIPTION</b>						Page 1/11
<b>SBERS RU</b>		SBERBANK-STD			Commer Banks Non-US	
98) Generate Report						
Sberbank, also known as the Savings Bank of the Russian Federation, attracts deposits and offers commercial banking services. The Bank offers time deposits, corporate banking, securities brokerage, credit, and foreign exchange services, and sponsors credit cards.						
<b>STOCK DATA</b>		<b>RUB</b>	<b>DIVIDENDS</b>		<b>Annual</b>	<b>RUB</b>
1)GPO	Price	85.91	5)DVD	Indicated Gross Yld		.09%
	52Wk High	1/20/2010 92.85		Dividend Growth 1YR		-83.33%
	52Wk Low	7/30/2009 39.01		Ex-Date	Type	Amt
	YTD change	3.39		4/19/10	Reg. Cash	.08
	YTD % Change	4.11%				
	Round Lot	1				
2)FA	Shares Out	3/31/2010 21586.950M	<b>EARNINGS</b>		<b>RUB</b>	
	Market Cap	RUB 1854.53B	0)ERN	Ann Date	10/18/10 (Est)	
				Trailing 12mo EPS		3.116
3)TRA	1 Yr Total Return	99.93%	1)EE	Est EPS	12/2010	6.574
				P/E	27.57 LT Growth	22.00
4)MON	No Options Available			Est P/E	13.07 Est PEG	.59
Trades executed during evening session trading (5.45pm - 11.50pm Moscow time) will count towards next business day's trading.						
<small>           Australia 61 2 9777 8600 Brazil 5511 3048 4500 Europe 44 20 7330 7500 Germany 49 69 9204 1210 Hong Kong 852 2977 6000            Japan 81 3 3201 8900 Singapore 65 6212 1000 U.S. 1 212 318 2000 Copyright 2010 Bloomberg Finance L.P.            SN 783178 H450-904-0 30-Jul-10 10:54:09         </small>						

To see Index Constituents type **MEMB** after Index symbol. For example, **RTSI\$ Index MEMB <GO>**

<HELP> for explanation. Index **MEMB**

### Index Member Weightings

As of 7/30/2010 [RUSSIAN RTS INDEX \$] 50 Members

Ticker	Name	% Weight in the Index	Shares in the Index	Last Price
1) AKRN RU	Acron JSC	n.a.	n.a.	26.7500
2) AFLT RU	Aeroflot - Russian Airlines OJSC	n.a.	n.a.	2.0100
3) TRNFP RU	AK Transneft OAO	n.a.	n.a.	1079.0000
4) BANE RU	Bashneft OAO	n.a.	n.a.	35.7500
5) ESMO RU	Central Telecommunication Co	n.a.	n.a.	0.7250
6) FEES RU	FGC UES JSC	n.a.	n.a.	0.3390
7) SIBN RU	Gazprom Neft JSC	n.a.	n.a.	4.1000
8) GAZPS RU	Gazprom OAO	n.a.	n.a.	164.5500
9) MRKH RU	IDGC Holding JSC	n.a.	n.a.	0.1380
10) IRAO RU	Inter Rao Ues OAO	n.a.	n.a.	0.0014
11) LKOH RU	Lukoil OAO	n.a.	n.a.	1753.2400
12) MVID RU	M Video OJSC	n.a.	n.a.	6.6000
13) MGNT RU	Magnit OJSC	n.a.	n.a.	99.0000
14) MAGN RU	Magnitogorsk Iron & Steel Works	n.a.	n.a.	30.0000
15) MTLR RU	Mechel	n.a.	n.a.	22.7000
16) GMKNS RU	MMC Norilsk Nickel	n.a.	n.a.	5037.6899
17) MTSS RU	Mobile Telesystems OJSC	n.a.	n.a.	8.0200
18) MSNG RU	Mosenergo OAO	n.a.	n.a.	0.1010
19) SPTL RU	North-West Telecom	n.a.	n.a.	0.7200
20) NVTKS RU	NovaTek OAO	n.a.	n.a.	205.0000

**Capitalization Weighted Index** **\*Weightings Calculated by Bloomberg**

Australia 61 2 9777 8600 Brazil 5511 3048 4500 Europe 44 20 7330 7500 Germany 49 69 9204 1210 Hong Kong 852 2977 6000  
 Japan 81 3 3201 8900 Singapore 65 6212 1000 U.S. 1 212 318 2000 Copyright 2010 Bloomberg Finance L.P.  
 SN 783178 H450-904-1 30-Jul-10 11:00:27

# BLP FUNCTION

Use **BLP** to make your own desktop.

The screenshot displays a Bloomberg terminal interface with multiple windows:

- Top News:** A list of news items, including "90(GO) to Save as Default TOP News Category" and "90(GO) to Save as Default TOP News Category".
- Market Data:** A table showing market data for various securities, including "VTB BANK-STD", "SBERBANK-STD", and "GAZPROM OAO-STD".
- RTS Index:** A line chart showing the RTS Index from August 2009 to July 2010. The index value is 1483.19.
- Market Depth Monitor:** A table showing market depth for the RTS Index Future, Sep10, with columns for Total, Size, Bid, Ask, and Price.
- Options Monitor:** A table showing options data for the RTS Index Future, Sep10, with columns for Call and Put options.
- Current Equity Markets:** A table showing current equity market data for various indices, including "DOW JONES INDUSTRIAL", "S&P 500 INDEX", and "NASDAQ COMPOSITE INDEX".
- RTS Index - Properties:** A table showing properties for the RTS Index, including "Up 8", "Do 1", and "Un 41".
- LEADING MOV:** A table showing leading movers for the RTS Index, including "LKOHs", "GAZPS", and "SBERB".
- Security Price Chg:** A table showing security price changes for various securities, including "SBERBPS RU", "GASPS RU", and "URALS".
- RTS INDEX FUTURE, Sep10:** A table showing RTS Index Future data for Sep10, including "WAP", "Bata", and "Change".
- Options Monitor:** A table showing options data for the RTS Index Future, Sep10, with columns for Call and Put options.

To receive preset Launchpad page please contact **data@rts.ru** using your Bloomberg account.

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- 1) EIS RTS <GO> Click 96) Request Products --> Real-Time Product Access.
- 2) Enter Bloomberg login name and password.
- 3) Choose product that you need.
- 4) Click 97) Start Access.

# RTS – RUSSIAN TRADING SYSTEM STOCK EXCHANGE

## FORTS – FUTURES AND OPTIONS ON RTS

«Russian Trading System» Stock Exchange is one of the major trading platforms in Russia and Eastern Europe, providing trading services on both the spot (stocks, bonds, funds) and derivatives markets (futures and options contracts) based on advanced technologies employed worldwide.

Established in 1995, as the first regulated stock market in Russia, RTS Stock Exchange now trades the full range of financial instruments from cash equities to commodity futures.

The RTS Index first calculated on September 1, 1995, has since become the main benchmark for the Russian securities industry and is based on the Exchange's 50 most liquid and capitalized shares.

### TODAY'S RTS PRODUCT LINE INCLUDES:

- **RTS Standard**, a new front-rank equity market for the most liquid Russian securities characterized by absence of 100% asset depositing, standard T+4 settlement in roubles, use of CCP technology, consolidated cash position on RTS Standard and on FORTS, RTS derivatives section and portfolio-style approach to margining spot and derivatives markets positions.
- **RTS Classica**, the only trading platform in Russia that allows for settlement in both rubles and foreign currency. RTS Classica is equally accessible to both Russian and foreign investors. The standard settlement cycle is T+4 DVP. There are no requirements to deposit securities and cash before a trade. Over 500 securities are trading on this market.
- **RTS T+0 Market**, securities trading for retail investors with full preliminary deposit of assets and ruble settlement.
- **RTS Board**, the quote-driven market for unlisted stocks and bonds.
- **FORTS**, futures and options market with ruble settlement. Trading since 2001. Today, 47 contracts are offered (34 futures and 13 options) on shares of Russian companies, bonds, short term interest rates, currency, RTS Indices, oil, oil products, metals and sugar. The most active contract is futures on the RTS Index.

# RTS – RUSSIAN TRADING SYSTEM STOCK EXCHANGE FORTS – FUTURES AND OPTIONS ON RTS

RTS Group operates the central counterparty, the settlement securities depository and the settlement house for rubles and foreign currencies.

International members of RTS include Deutsche Bank, CSFB, UBS, Morgan Stanley etc.

Both the RTS Stock Market and the FORTS market are traded on robust international standard electronic platforms which allow for direct market access and algorithmic trading.

The core of the RTS Group is Open Joint Stock Company RTS where the trading is facilitated. The key shareholders include global investment banks, like UBS, Credit Suisse, Deutsche Bank.

RTS website — <http://www.rts.ru/en/>

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