

RTS Stock Market Weekly Trading Results: December 5-9, 2011

Over the week of December 5-9, 2011, the RTS Index went down by 8.75% to reach 1,410.28 points (1,545.57 points as of December 2, 2011). Most of the negative impact on the RTS Index dynamics was related to the falling prices for ordinary shares of Gazprom (GAZPS) (down 22.47 points), followed by Sberbank (SBER) (down 20.96 points) and OAO "LUKOIL" (LKOH) (down 14.81 points).

The RTS Standard Index, the blue chips index, lost 7.74% to reach 9,522.85 points (10,321.25 points as of December 2, 2011). The "second-tier" stock index – RTS-2 experienced a decrease of 4.42% closing at 1,632.02 points (1,707.42 points as of December 2, 2011).

Last week's drop on the stock market was accompanied by an increase of volatility levels when the Russian Volatility Index RTSVX went up by 25.92% to reach 54.65 points (43.40 points as of December 2, 2011).

Last week all key economy sectors represented on the Russian stock market demonstrated a negative trend. The largest downturn was reported by the finance sector, with the RTS Finances Index falling by 9.75%. A significant decrease was also shown by the oil & gas and power sectors, with the RTS Oil & Gas Index and RTS Electric Utilities Index going down by 8.32% and 8.22% respectively. The value of the RTS Industrial Index remained unchanged.

The regional index, RTS Siberia Index, lost 2.42%.

The US dollar appreciated by 1.24% against the ruble to reach 31.23 rubles per US dollar (30.85 rubles as of December 2, 2011).

Index	Closing value 9.12.2011	Weekly change, %
RTS Index	1,410.28	-8.75%
RTS Standard Index	9,522.85	-7.74%
RTS-2 Index	1,632.02	-4.42%
RTS Metals & Mining Index	225.69	-2.70%
RTS Oil & Gas Index	180.98	-8.32%
RTS Consumer & Retail Index	306.64	-2.77%
RTS Industrial Index	137.67	0.00%
RTS Finances Index	275.52	-9.75%
RTS Electric Utilities Index	178.57	-8.22%
RTS Siberia Index	698.66	-2.42%
Russian Volatility Index	54.65	25.92%

The total securities trading volume on RTS for the week of December 5-9, 2011 equaled USD6.37 billion (197.51 billion rubles*), including all types of trades. The trading volume on RTS Standard totaled USD1,960.54 million.

The week's top sellers were Sberbank ordinary shares (SBER) with a turnover of USD1,171.99 million (RUB36,388.27 million) followed by Gazprom ordinary shares (GAZP) with a turnover of USD444.41 million (RUB13,800.13 million) and ordinary shares of OAO "LUKOIL" (LKOH) with a turnover of USD117.09 million (RUB3,636.11 million). The share of each security in the total trading volume made up 59.22%, 22.46% and 5.92% respectively.

The week's top gainers were ordinary shares of OAO Raspadskaya (RASPS) that went up by 16.30% to RUB107.00 and NLMK (NLMKS) that grew by 4.00% to RUB78.00.

The week's top losers on the RTS Standard market were ordinary shares of JSC VTB Bank (VTBRS) that went down by 10.49% to RUB0.06289 followed by preferred shares of Sberbank (SBERPS) that fell 10.47% to reach RUB61.38 and ordinary shares of OJSC Uralkali (URKAS) that lost 10.17% to reach RUB214.43.

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

Trading volume of securities on RTS, mln dollars

	Week December 5-9	Week November 28 – December 2	Change, %
RTS Classica and T+0 Market turnover	18.34	22.36	-18.00%
RTS Standard turnover	1,960.54	2,111.25	-7.14%
Volume of OTC trades	4,390.12	4,839.32	-9.28%
Total	6,368.99	6,972.93	-8.66%

RTS Stock Market Weekly Best Sellers (05.12.11 - 09.12.11)

Ticker	Company name	Weekly trading volume		Share in RTS
		RUB	USD	
SBER	Sberbank, ordinary	36,388,266,106	1,171,986,309	59.22%
GAZP	AO Gazprom, ordinary	13,800,131,493	444,411,221	22.46%
LKOH	AO "LUKOIL", ordinary	3,636,105,448	117,087,493	5.92%
ROSN	OJSC "OC "Rosneft", ordinary	1,688,943,322	54,397,964	2.75%
GMKN	OJSC "MMC "NORILSK NICKEL", ordinary	1,581,586,879	50,861,378	2.57%
SNGS	Surgutneftegas, ordinary	1,242,458,329	39,974,350	2.02%
SBERP	Sberbank, preferred	1,075,180,745	34,615,881	1.75%
VTBR	JSC VTB Bank, ordinary	900,177,267	28,995,889	1.47%
RSTRS	Troika Dialog AM, "Troika Dialog – RTS Standard Index", fund units	344,524,285	11,092,442	0.56%
URKA	OJSC Uralkali, ordinary	176,137,319	5,672,277	0.29%

Weekly Top Gainers (05.12.11 - 09.12.11)

Ticker	Company name	Last price, RUB	Change	Weekly trading volume	
				RUB	USD
RASPS	AO Raspadskaya, ordinary	107.00	16.30%	15,125,048	488,934
NLMKS	NLMK, ordinary	78.00	4.00%	73,620	2,385

Weekly Top Losers (05.12.11 - 09.12.11)

Ticker	Company name	Last price, RUB	Change	Weekly trading volume	
				RUB	USD
VTBRS	JSC VTB Bank, ordinary	0.06289	-10.49%	900,177,267	28,995,889
SBERP	Sberbank, preferred	61.38	-10.47%	1,075,180,745	34,615,881
URKAS	OJSC Uralkali, ordinary	214.43	-10.17%	176,137,319	5,672,277
FEES	"FGC UES ", JSC, ordinary	0.3052	-10.00%	15,678,036	504,744
SNGSS	Surgutneftegas, ordinary	26.555	-9.66%	1,242,458,329	39,974,350

RTS Stock Market Leading Operators

The top three leading operators on RTS Classica: 1 – Troika Dialog, 2 - CentroCredit Bank, 3 – Deutsche Bank Ltd.

RTS Classica Leading Operators (05.12.11 - 09.12.11)

Week's rating December 5-9	Week's rating November 28 – December 2	Code	Company name
1	1	TROY	Troika Dialog
2	2	CKBN	CentroCredit Bank
3	3	DBRU	Deutsche Bank Ltd.
4	6	BUBS	UBS Securities CJSC
5	4	VTBC	CJSC VTB Capital
6	10	ALFC	ALFA-BANK
7	5	RECA	Renaissance Capital
8	11	RMGS	Rye, Man and Gor
9	9	CITG	Citi Group Global Markets ZAO
10	24	CSSM	LLC "Credit Suisse Securities (Moscow)"
11	28	MONO	MONOLIT
12	13	NICO	JSC IFC "DVM-Invest"
13	20	NKOL	URALSIB Capital Limited Liability Company
14	17	JPMS	CB "J.P. Morgan Bank International" (LLC)
15	21	MLSE	OOO Merrill Lynch Securities
16	--	ABSI	ABSOLUT INVEST
17	26	MTRF	METROPOL IFCo. Ltd.
18	7	ZENT	Bank ZENIT OJSC
19	31	OPEN	OTKRITIE Brokerage house JSC
20	34	RICF	RIC-Finance
21	--	LURI	OOO "Investment company "Kapital"
22	--	SOVL	SOVLINK LLC
23	39	PROF	"PROFIT HOUSE" FINANCIAL COMPANY
24	8	FINA	Investment Company FINAM CJSC
25	14	ATLN	ATON LLC

FORTS Weekly Trading Results: December 5-9, 2011

For the week of December 5-9, 2011 the total trading volume on FORTS (Futures & Options on RTS) equaled 1,279.20 billion rubles or 25.48 million contracts, including 197.00 billion rubles during the evening trading session. The total open interest as of the last day of the week, December 9, 2011 reached 356.04 billion rubles or 8.46 million contracts.

Last week the trading volume in futures contract on oil products and agricultural products that were launched by RTS Group and Saint Petersburg Exchange reached RUB126.67 million or 6.11 thousand contracts. The trading volume in the power futures contract that was introduced by RTS Group and Moscow Energy Exchange reached RUB2,043.59 million or 44.08 thousand contracts.

	Week December 5-9	Week November 28 – December 2	Change, %
Futures contracts			
Trading volume, rubles	1,206,428,899,889	1,137,863,763,285	6.03%
Trading volume, contracts	24,565,769	24,179,682	1.60%
Number of trades	5,458,340	5,085,268	7.34%
Total open interest, rubles	221,783,653,160	206,369,857,626	7.47%
Total open interest, contracts	6,067,726	5,860,776	3.53%
Options Contracts			
Trading volume, rubles	72,769,894,189	63,097,851,777	15.33%
Trading volume, contracts	917,219	855,640	7.20%
Number of trades	88,954	76,303	16.58%
Total open interest, rubles	134,251,617,833	118,535,616,794	13.26%
Total open interest, contracts	2,392,886	2,221,362	7.72%
Total			
Trading volume, rubles	1,279,198,794,077	1,200,961,615,061	6.51%
Trading volume, contracts	25,482,988	25,035,322	1.79%
Number of trades	5,547,294	5,161,571	7.47%
Total open interest, rubles	356,035,270,993	324,905,474,420	9.58%
Total open interest, contracts	8,460,612	8,082,138	4.68%

No	Code	Contract	Turnover	
			RUB	Contracts
1	RI	Cash-settled futures contract on RTS Index	889,432,097,258	9,607,375
2	Si	Cash-settled futures contract on USD/RUB exchange rate	165,011,816,483	5,269,190
3	SR	Deliverable futures contract on Sberbank ordinary shares	49,090,302,406	5,684,249
4	GZ	Deliverable futures contract on Gazprom ordinary shares	30,195,263,878	1,701,652
5	ED	Cash-settled futures contract on EUR/USD exchange rate	26,187,464,635	626,099
6	LK	Deliverable futures contract on LUKOIL ordinary shares	8,936,512,746	533,840
7	GD	Cash-settled futures contract on gold	8,750,492,735	161,941
8	MX	Cash-settled futures contract on MICEX Index	6,287,267,475	43,087
9	BR	Cash-settled Brent oil futures contract	5,517,606,333	161,094
10	GM	Deliverable futures contract on MMC NORILSK NICKEL ordinary shares	3,435,928,655	64,178
11	SV	Cash-settled futures contract on refined silver	2,731,579,433	27,002
12	RS	Cash-settled futures contract on RTS Standard Index	2,344,027,495	23,585
13	RN	Deliverable futures contract on Rosneft ordinary shares	1,894,460,358	87,043
14	VB	Deliverable futures contract on VTB Bank ordinary shares	1,472,145,595	217,602
15	O4	Deliverable futures contract on the four-year Russian Federation government bonds	917,963,531	89,234

16	O2	Deliverable futures contract on the two-year Russian Federation government bonds	728,019,055	71,081
17	SP	Deliverable futures contract on Sberbank preferred shares	554,095,214	84,970
18	Eu	Cash-settled futures contract on EUR/RUB exchange rate	507,686,061	12,122
19	NK	Deliverable futures contract on the six-year Russian Federation	367,015,730	9,089
20	O6	Deliverable futures contract on the six-year Russian Federation government bonds	363,910,633	35,879
21	GU	Cash-settled futures contract on GBP/USD Exchange rate	329,212,858	6,749
22	TN	Deliverable futures contract on Transneft preferred shares	301,203,749	6,235
23	AU	Cash-settled futures contract on AUD/USD Exchange rate	291,142,515	9,170
24	SN	Deliverable futures contract on Surgutneftegas ordinary shares	229,987,632	8,238
25	SA	Cash-settled futures contracts on raw sugar	67,947,896	4,011
26	PT	Cash-settled futures contract on platinum	67,547,845	1,422
27	HY	Deliverable futures contract on RusHydro ordinary shares	65,382,706	5,764
28	CH	Deliverable futures contract on Severstal ordinary shares	54,886,498	1,359
29	CU	Cash-settled futures contract on copper	54,810,455	2,255
30	VX	Cash-settled futures contract on Russian Volatility Index	48,182,819	1,566
31	MT	Deliverable futures contract on MTS ordinary shares	41,846,003	2,084
32	UK	Deliverable futures contract on Uralkali ordinary shares	41,316,204	1,862
33	PD	Cash-settled futures contract on palladium	39,694,252	190
34	TT	Deliverable futures contract on Tatneft ordinary shares	35,322,577	2,160
35	Ro	Cash-settled futures contract on RTS Oil & Gas Index	13,610,264	1,196
36	SG	Deliverable futures contract on preferred shares of Surgutneftegas	11,624,309	705
37	RT	Deliverable futures contract on Rostelecom ordinary shares	5,198,974	343
38	FS	Deliverable futures contract on FGC UES ordinary shares	3,619,205	110
39	Rc	Cash-settled futures contract on RTS Consumer & Retail Index	606,170	32
40	MP	Cash-settled futures contract on average rate of the three month MosPrime credit	101,250	6
41	RI	Futures-style options on RTS Index futures contract	69,828,431,969	756,207
42	GZ	Futures-style options on Gazprom ordinary shares	995,210,500	54,916
43	SR	Futures-style options on futures contract on Sberbank ordinary shares	696,616,000	79,685
44	GM	Futures-style options on futures contract on MMC NORILSK NICKEL ordinary shares	410,807,500	6,824
45	Si	Futures-style options on USD/RUB exchange rate futures contract	297,905,750	9,459
46	MX	Futures-style options on MICEX futures contract	191,795,000	1,300
47	GD	Futures-style options on gold futures contract	149,361,589	2,723
48	SV	Futures-style options on refined silver futures contract	72,758,537	699
49	PT	Futures-style options on futures on platinum	57,628,614	1,200
50	LK	Futures-style options on futures contract on LUKOIL ordinary shares	56,418,500	3,278

51	VB	Futures-style options on futures contract on VTB Bank ordinary shares	5,989,000	742
52	BR	Futures-style options on Brent oil futures	3,904,716	111
53	ED	Futures-style options on EUR/USD futures contract	2,530,513	60
54	TN	Futures-style options on futures contract on Transneft preferred shares	315,000	6
55	SN	Futures-style options on futures contract on Surgutneftegas ordinary shares	175,000	7
56	RN	Futures-style options on futures contract on Rosneft ordinary shares	46,000	2
		Total:	1,279,198,794,077	25,482,988

RTS Board: December 5-9, 2011

For the week of December 5-9, 2011, 64 trades were executed. The total trading volume on RTS Board equaled USD1.59 million. The following stocks were in the highest demand:

Ticker	Company name	Trading volume, USD	Number of trades
alrs	ALROSA, ordinary	605,510	14
uuaz	JSC "U-UAP", ordinary	296,392	2
unpz	Ufa Oil Refinery, ordinary	176,625	7
scem	OJSC HOLDING COMPANY "SIBCEM", ordinary	75,500	2
unpzp	Ufa Oil Refinery, preferred	73,261	6
rzcm	Revda Non-ferrous Metals Processing Plant, ordinary	67,372	1
ngss	JSC "Neftegazspecstroy", ordinary	65,000	1
uors	OJSC "Uralorgsintez", ordinary	57,880	1
sodd	Soda, Sterlitamak, ordinary	48,616	3
banp	Bashkirnefteproduct, ordinary	35,161	2