

EQUITY MARKET: AUGUST 2018 HIGHLIGHTS

Total trading volume dynamics, \$ bln

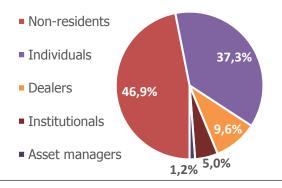




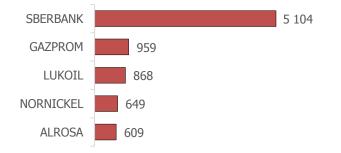
TOP performance IMOEX (blue chips)

Ticker	Free-float ¹ , \$ bln	ADTV, \$ mln	Price YTD, %
TATN	8,0	17,0	63,6%
NVTK	13,0	12,2	59,8%
ROSN	7,5	28,1	49,5%
LKOH	27,0	48,4	41,0%
ALRS	3,7	19,9	35,1%

Main mode turnover by client group



TOP-5 liquid stocks, \$ mln



 $^{\rm 1}$ Based on free-float calculation methodology, approved by Moscow exchange

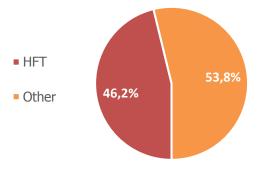
² Number of orders per trading session: HFT – more than 10 000

All data for August is converted to US dollars as at weighted average rate for August ADTV – average daily trading volume for 8M 2018 at the main trading mode Price YTD is in RUB prices

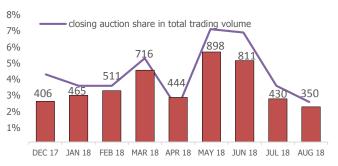
TOP performance MCXSM (small caps)

Ticker	Free-float ¹ , \$ bln	ADTV, \$ mln	Price YTD, %
AGRO	0,3	0,2	24,5%
AKRN	0,4	0,3	19,0%
RASP	0,2	3,9	11,6%
PIKK	0,7	2,2	11,5%
RTKM	0,9	4,0	5,8%

Share of HFT² in main mode turnover



Closing auction trading volume dynamics, \$ mln



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