EQUITY MARKET: OCTOBER 2019 HIGHLIGHTS

Total trading volume dynamics, \$ bln

RTSI as of October 31

1 422,92

33,1 % YTD



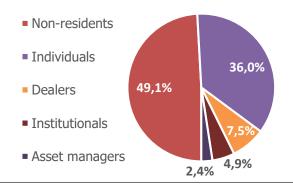
TOP performance MOEXBC (blue chips)

Ticker	Free-float ¹ , \$ bln	ADTV, \$ mln	Price YTD, %
GAZP	44,33	119,3	69,4
SNGS	6,1	16,9	60,0
GMKN	16,8	37,2	37,2
SBER	38,1	177,5	26,1
FIVE	3,7	3,6	24,5

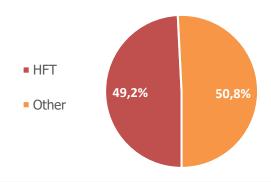
TOP performance MCXSM (small caps)

	Ticker	Free-float ¹ , \$ bln	ADTV, \$ mln	Price YTD, %
	OGKB	0,2	0,9	85,3
	AFKS	0,7	3,5	82,1
	RSTI	0,4	3,7	53,9
	TGKA	0,1	0,4	46,8
	MSRS	0,1	0,1	39,9

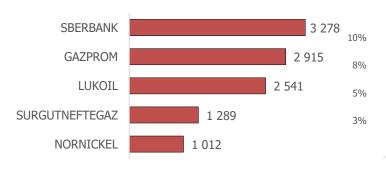
Main mode turnover by client group



Share of HFT² in main mode turnover



TOP-5 liquid stocks, \$ mln



Closing auction trading volume dynamics, \$ mln



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

All data for October is converted to US dollars as at weighted average rate for October Total trading volume is converted to US dollar as at the last day rate for the relevant month ADTV - average daily trading volume for 10M 2019 at the main trading mode

Price YTD is in RUB prices

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



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