

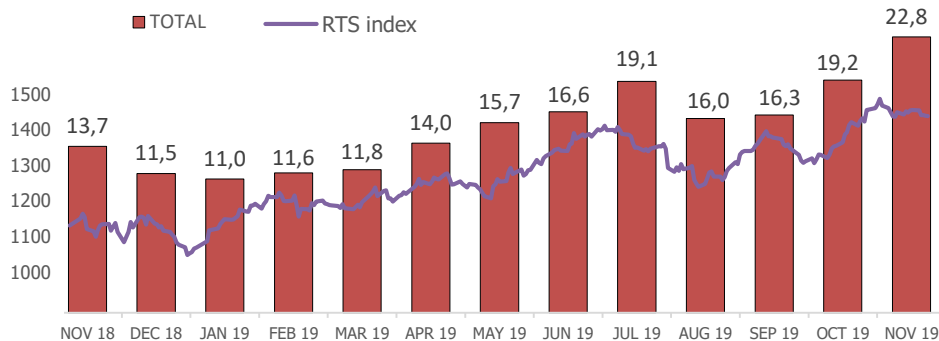


RTSI as of November 29

1 438,45

**▲
34,5 % YTD**

Total trading volume dynamics, \$ bln



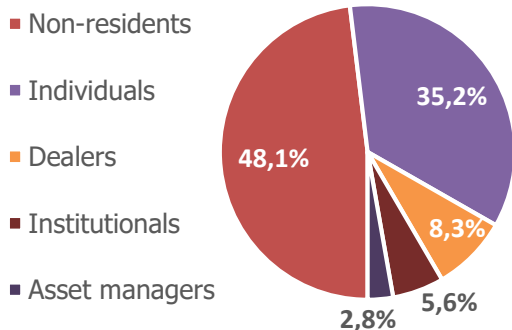
TOP performance MOEXBC (blue chips)

Ticker	Free-float ¹ , \$ bln	ADTV, \$ mln	Price YTD, %
GAZP	43,75	148,8	67,8
SNGS	6,14	19,3	64,1
YNDX	11,8	13,3	39,5
GMKN	16	38,8	30,7
MTSS	4,27	9,6	27,9

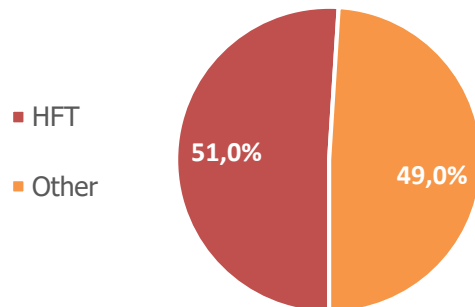
TOP performance MCXSM (small caps)

Ticker	Free-float ¹ , \$ bln	ADTV, \$ mln	Price YTD, %
OGKB	0,3	0,9	98,1
AFKS	0,8	3,8	87,5
MSRS	0,1	0,1	68,6
TGKA	0,1	0,5	55,2
RSTI	0,4	3,7	53,6

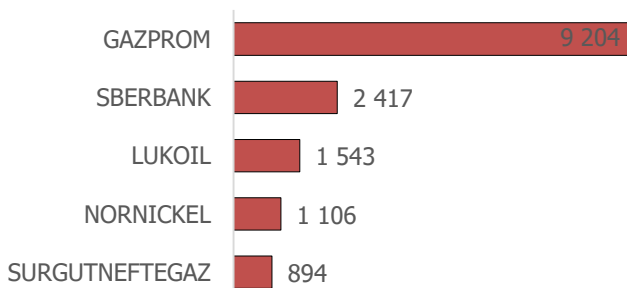
Main mode turnover by client group



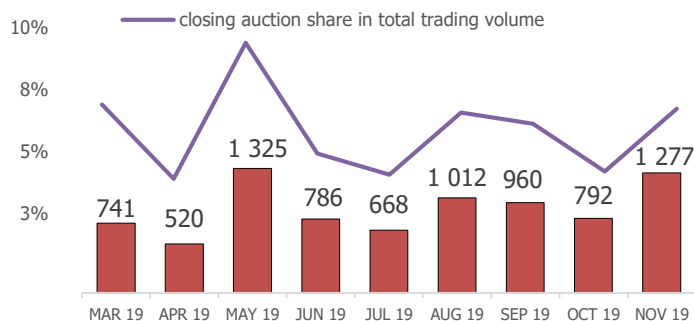
Share of HFT² in main mode turnover



TOP-5 liquid stocks, \$ mln



Closing auction trading volume dynamics, \$ mln



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 November is converted to US dollars as at weighted average rate for November
Total trading volume is converted to US dollar as at the last day rate for the relevant month
ADTV – average daily trading volume for 11M 2019.
Price YTD is in RUB prices

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 - competition increase from new players on the Russian market;
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 - the ability to attract new customers on the domestic market and in foreign jurisdictions;
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