

Quarterly Statistical Report Q2 2016

	Q2 2016	Q1 2016	YTD 2016	YTD 2015
Number of Days in Period	63	62	125	124

Turnover⁽¹⁾

Turnover	Q2 2016 €m	Q1 2016 €m	% Change	YTD 2016 €m	YTD 2015 €m	% Change
Equities & ISEQ20 ETF	23,132	25,708	-10.0	48,840	44,014	11.0
Irish Government Bonds & Treasury Bills	47,238	75,819	-37.7	123,057	160,318	-23.2
Daily Average Turnover	€m	€m		€m	€m	
Equities & ISEQ20 ETF	367	415	-11.6	391	355	10.1
Irish Government Bonds & Treasury Bills	750	1,223	-38.7	984	1,293	-23.9

Trade Figures⁽¹⁾

	Q2 2016	Q1 2016	% Change	YTD 2016	YTD 2015	% Change
Number of Trades						
Equity & ETF Trades	1,758,410	1,900,438	-7.5	3,658,848	2,656,364	37.7
Irish Government Bonds & Treasury Bills	13,294	16,472	-19.3	29,766	39,111	-23.9
Daily Average Trades						
Equity & ETF Trades	27,911	30,652	-8.9	29,271	21,422	36.6
Irish Government Bonds & Treasury Bills	211	266	-20.7	238	315	-24.4

Money Raised

	Q2 2016 €m	Q1 2016 €m	% Change	YTD 2016 €m	YTD 2015 €m	% Change
Money Raised						
Equity & ETFs	119	0	-	119	2,736	-95.7
Irish Government Bonds & Treasury Bills	2,000	4,600	-57	6,600	12,500	-47.2

Market Capitalisation

	Q2 2016 €m	Q1 2016 €m	% Change	Q2 2016 €m	End 2015 €m	% Change
Market Capitalisation						
Equities (included in ISEQ) ⁽²⁾	105,906	126,786	-16.5	105,906	122,245	-13.4
Irish Government Bonds	119,167	124,331	-4.2	119,167	119,443	-0.2

Member Firms

	New Q2 2016	End Q2 2016	End 2015
Number of Member Firms (of which international)	0 (0)	47(38)	47(38)
Member Firm Type	Domestic	International	Total
Equity (& ETF) Member Firms	7	13	20
Primary Dealers in Irish Government Bonds	2	15	17
Settlement Only & Clearing Member Firms	0	10	10

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ISEQ Indices

ISEQ Equity Indices	Q2 2016	Q1 2016	% Change Q2 2016	2015	% Change 2016
Overall	5,642	6,309	-10.6	6,792	-16.9
Financial	243	332	-26.9	440	-44.8
General	8,075	8,883	-9.1	9,359	-13.7
Small Cap	2,235	2,428	-7.9	2,458	-9.1
ESM	1,801	1,997	-9.8	2,195	-17.9
ISEQ 20	926	1,046	-11.5	1,126	-17.8
ISEQ 20 Leveraged	4,448	5,837	-23.8	6,866	-35.2
ISEQ 20 Capped	1,203	1,373	-12.4	1,509	-20.3

ISEQ Bond Indices	Q2 2016	Q1 2016	% Change Q2 2016	2015	% Change 2016
All Bond	121.44	120.62	0.7	118.68	2.3
Under 3	91.33	92.28	-1.0	93.12	-1.9
Under 5	104.75	105.43	-0.6	106.02	-1.2
Under 10	116.08	116.12	0.0	115.47	0.5
5 Plus	136.23	133.61	2.0	128.11	6.3
10 Plus	150.61	142.52	5.7	131.76	14.3

Securities

	New Q2 2016	New Q1 2016	New YTD 2016	End Q2 2016	End 2015
Companies - MSM ⁽³⁾	0	0	0	27	26
Companies - ESM	1	1	2	26	27
Treasury Bills	1	1	2	2	0
Irish Government Bonds	0	2	2	31	30

Investment Funds⁽⁴⁾

	New Q2 2016	New Q1 2016	New YTD 2016	End Q2 2016	End 2015
Funds	2	5	7	561	600
Subfunds	24	37	61	1,387	1,451
Total	26	42	68	1,948	2,051
ETFs	10	18	28	201	185
Fund Classes	226	289	515	6,855	6,938
Total Fund Classes	236	307	543	7,056	7,123

Debt Securities⁽⁵⁾

	New Q2 2016	New Q1 2016	New YTD 2016	End Q2 2016	End 2015
Programmes	23	17	40	728	714
Non Programmes	103	74	177	3,187	3,147
Debt Tranches	1,756	1,392	3,148	27,991	27,094

(1) Turnover and trade figures for equity markets include some grey market trading in Hostelworld in the 3 days prior to their admission to the MSM. For a detailed breakdown see the December monthly report 2015. A grey market is the trading of shares/bonds before they are officially listed. (2) If AIB is excluded from the calculations, the market capitalisation of companies included in the ISEQ indices would be €91bn at the end of Q2 2016 - a decrease of 13% or €13bn year to date. (3) There are an additional 4 preference share securities listed on the MSM to companies which also have their shares traded on the ISE. (4) Investment Fund totals include umbrella funds. (5) The figure for Programmes and non Programmes represent the number of individual issuers during a period. Any such issuer may have issued a number of securities during the relevant period which are counted within the figure for tranches.