

The 2017 Statistical Package offers the most up-to-date information on the state of European capital markets in the aftermath of the financial crisis. Its contents are divided into six main sections: equity, debt securities, exchange-traded derivatives, over-the-counter derivatives, asset management and global comparative data.

Most valuable features of the ECMI Statistical Package

- The package presents the <u>most relevant data</u> on the dynamics of European and global capital markets (i.e. the US, Japan, China and all other relevant markets).
- It enables users to <u>trace trends</u> so as to highlight the ongoing transformation of capital markets, including the structural changes brought about by competitive forces, innovation and regulation.
- It represents an important step towards <u>overcoming the data fragmentation</u> on the evolution of European capital markets by offering a 'one-stop-shop' for market participants, regulators, academics and students.
- Each table is associated to a figure, giving a <u>visual overview</u> of the most important trends.
- A <u>user-friendly</u> navigation is embedded in the program allowing users to explore the comprehensive package in an easy yet purposeful manner.

Coverage

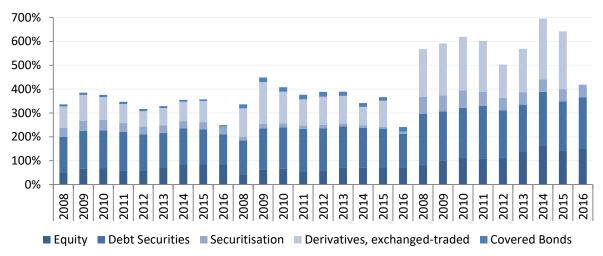
- Data for over 40 stock exchanges
- Data for 40 countries
- Time frame of 26 years of capital markets transactions (1991-2016)
- Data are rendered in over 150 tables and 120 figures.

The package is available in Excel <u>here</u> (Free of charge for ECMI members) Non-members may purchase it <u>here</u> (Via the CEPS online bookshop)

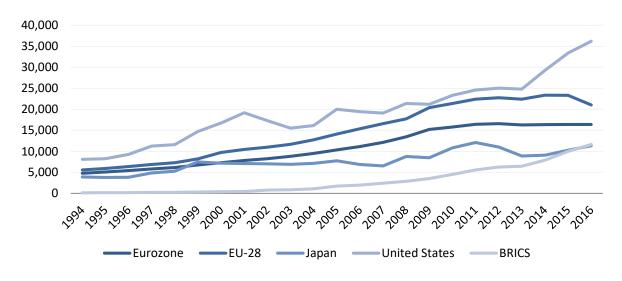
For further information, please contact: Maarja Kuusik, Administrative Assistant (ecmi@ceps.eu)

Preview

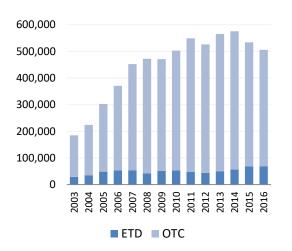
Global Comparative Data: Notional Amount Outstanding (%GDP)



Amounts outstanding of debt securities (EUR billion)



Amounts outstanding of ETD and OTC derivatives (EUR billion)



Total net assets of European UCITS and non-UCITS funds (EUR billion)

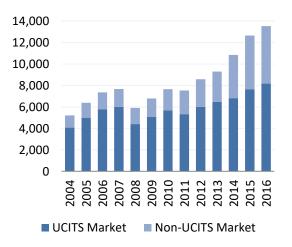


Table of Contents

Section 1 - Equity Market

Domestic Market capitalisation Value of share trading Investment flows ETFs

Section 2 - Debt Securities Market

Amount outstanding (by issuer and segment) Debt issuance (by issuer) Net issuance (by issuer) Bond market by exchange Covered bond market Securitisation (issuances and amounts outstanding)

Section 3 - Exchange-Traded Derivatives Market

Turnover (by exchange, risk category, maturity and location) Open interest (by risk category)

Section 4 - Over-the-counter derivatives market

Notional amounts outstanding and gross market values

- Foreign exchange
- Single-currency interest rates
- Equity-linked
- Commodity
- Credit default swaps

Comparison of OTC and exchange-traded derivatives (ETD)

Section 5 - Asset Management

Mutual funds

- Mutual funds excluding funds of funds
- UCITS market
- Non-UCITS market
- Comparison of EU27 UCITS and non-UCITS markets
- Pension funds (total assets)
- Insurance companies (total assets)

Section 6 - Gross domestic product

Section 7 - Exchange rates

Section 8 - Global comparative data

About ECMI – Informing policy on European capital markets

ECMI conducts in-depth research aimed at informing the debate and policy-making process on a broad range of issues related to capital markets. Through its various activities, ECMI facilitates interaction among market participants, policymakers and academics. These exchanges are fuelled by the various outputs ECMI produces, such as regular commentaries, policy briefs, working papers, statistics, task forces, conferences, workshops and seminars. In addition, ECMI undertakes studies commissioned by the EU institutions and other organisations, and publishes contributions from high-profile external researchers.



About CEPS – Thinking ahead for Europe

CEPS is one of Europe's leading think tanks and forums for debate on EU affairs, with an exceptionally strong in-house research capacity and an extensive network of partner institutes throughout the world. CEPS' commitment to institutional independence is rooted in the independence exercised by each member of its staff. As an organisation, CEPS is committed to carrying out state-of-the-art policy research that addresses the challenges facing Europe and maintaining high standards of academic excellence and unqualified independence and impartiality. It provides a forum for discussion among all stakeholders in the European policy process and works to build collaborative networks of researchers, policymakers and business representatives across the whole of Europe.

