

ECMI Statistical Package | October 2019

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The 2019 ECMI Statistical Package offers up-to-date information on the state of European and global capital markets in the aftermath of the financial crisis. Its content is 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 most relevant data on European and global capital markets.
- It enables users to trace trends 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 overcoming the data fragmentation 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 visual overview of the most important trends.
- A user-friendly 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 27 years of capital markets transactions (1992-2018)
- Data are rendered in over 150 tables and 120 figures

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Non-members may purchase the 2019 ECMI Statistical Package [here](#) (Via the CEPS online bookshop)

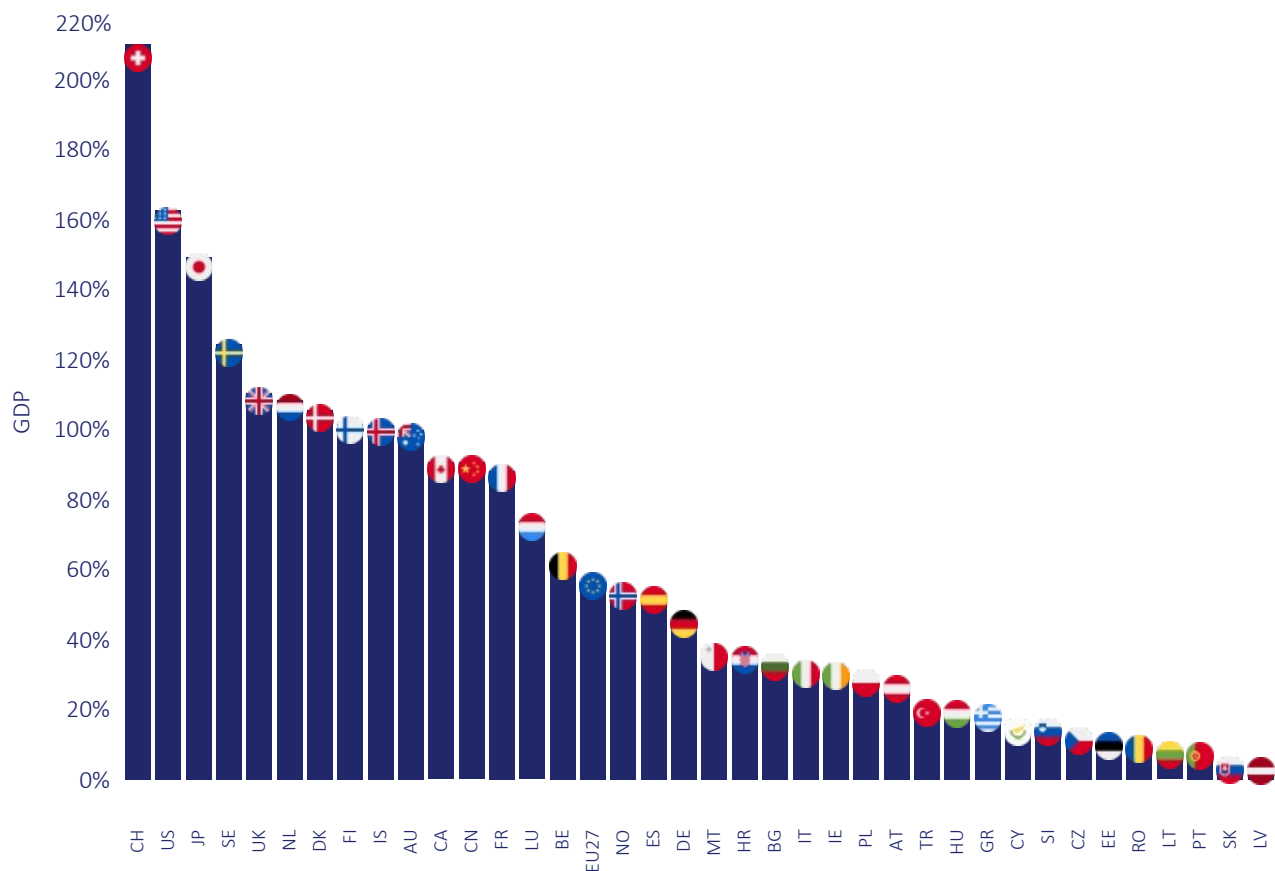
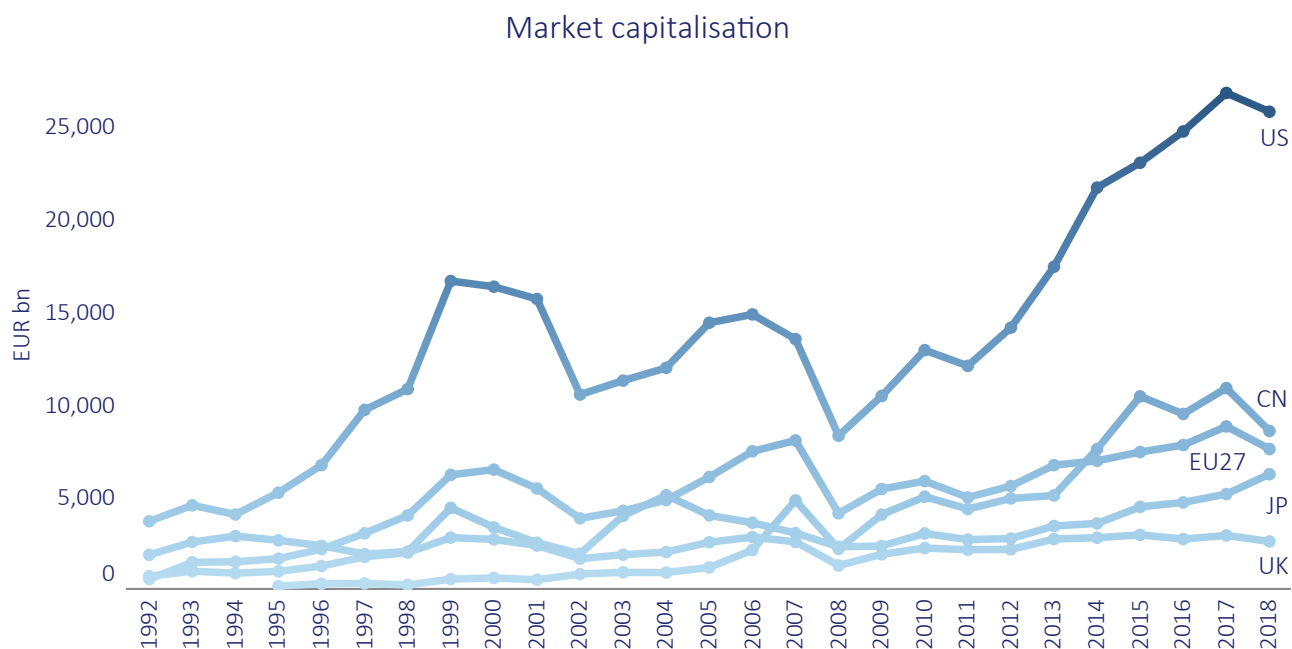
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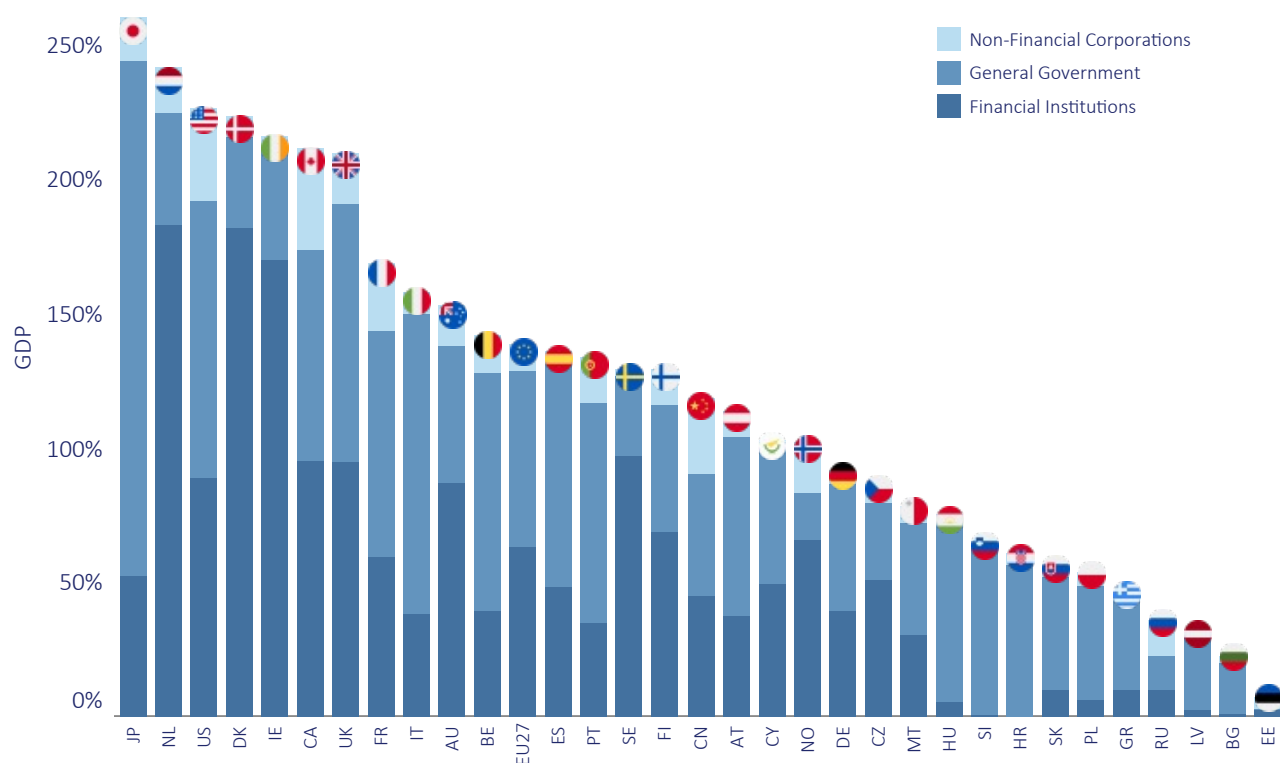
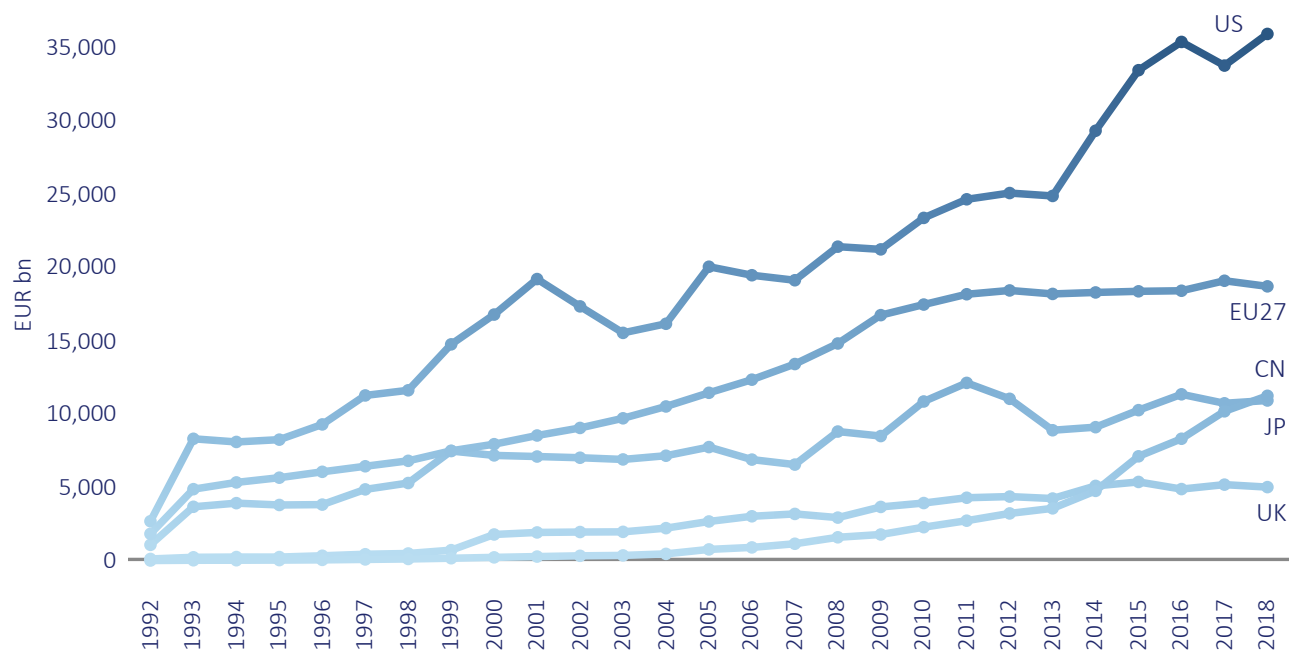
## Developments in market capitalisation



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## Developments in debt securities markets

Aggregate size of debt securities markets

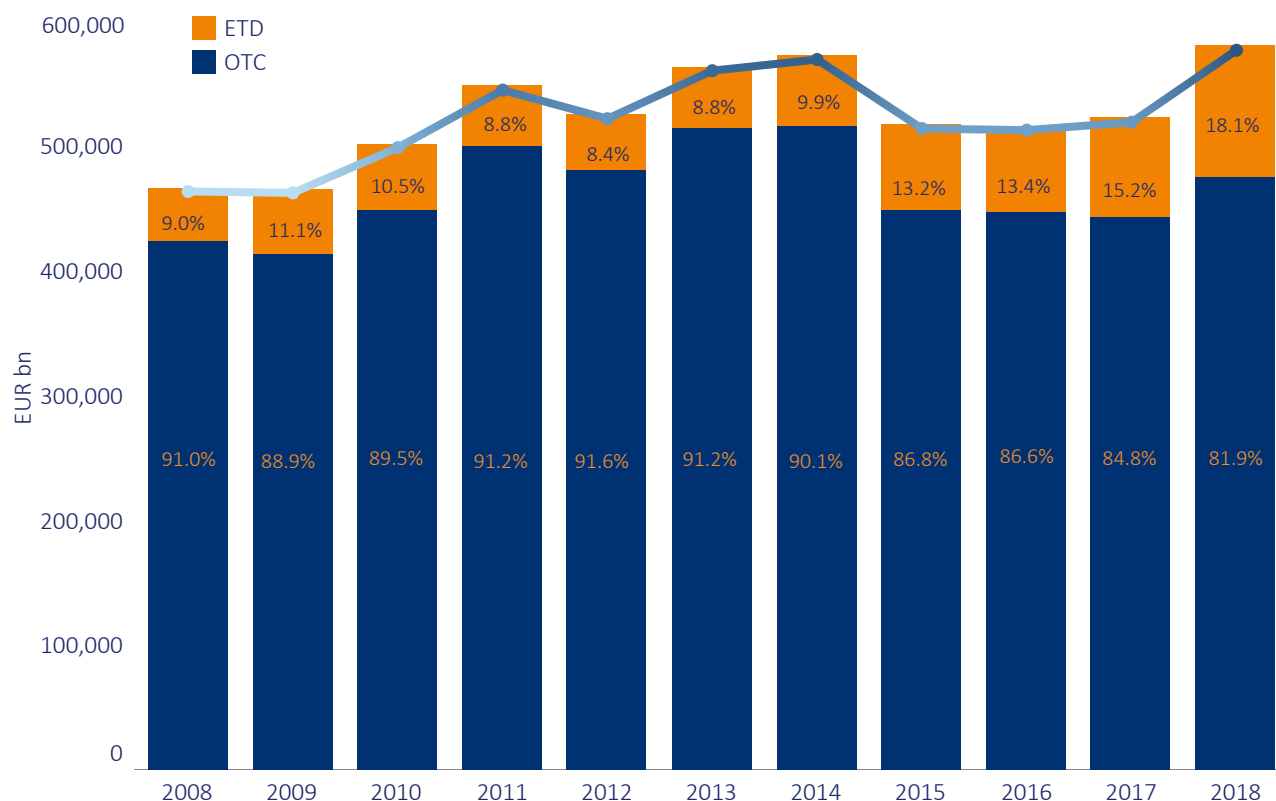


\*Luxemburg 2018: Non-Financial Corporations debt: 48% of GDP; General Government debt: 13% of GDP; Financial Institutions debt: 1325% of GDP

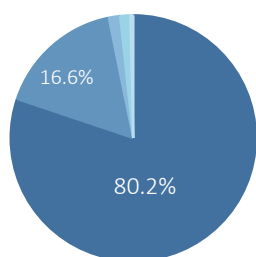
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## Trading in derivatives

Exchange Traded Derivatives vs. Over The Counter Derivatives

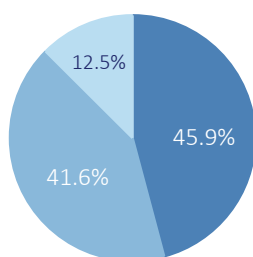


Notional amounts outstanding of OTC by risk category



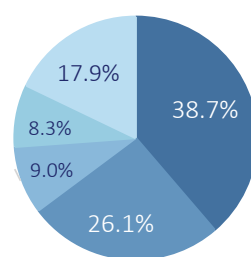
- Interest Rate Contracts
- Foreign Exchange Contracts
- Credit Default Swaps
- Equity-Linked Contracts
- Commodity Contracts

Notional amounts outstanding of OTC by counterparty



- Other Financial Institutions
- Reporting Dealers
- Non-Financial Customers

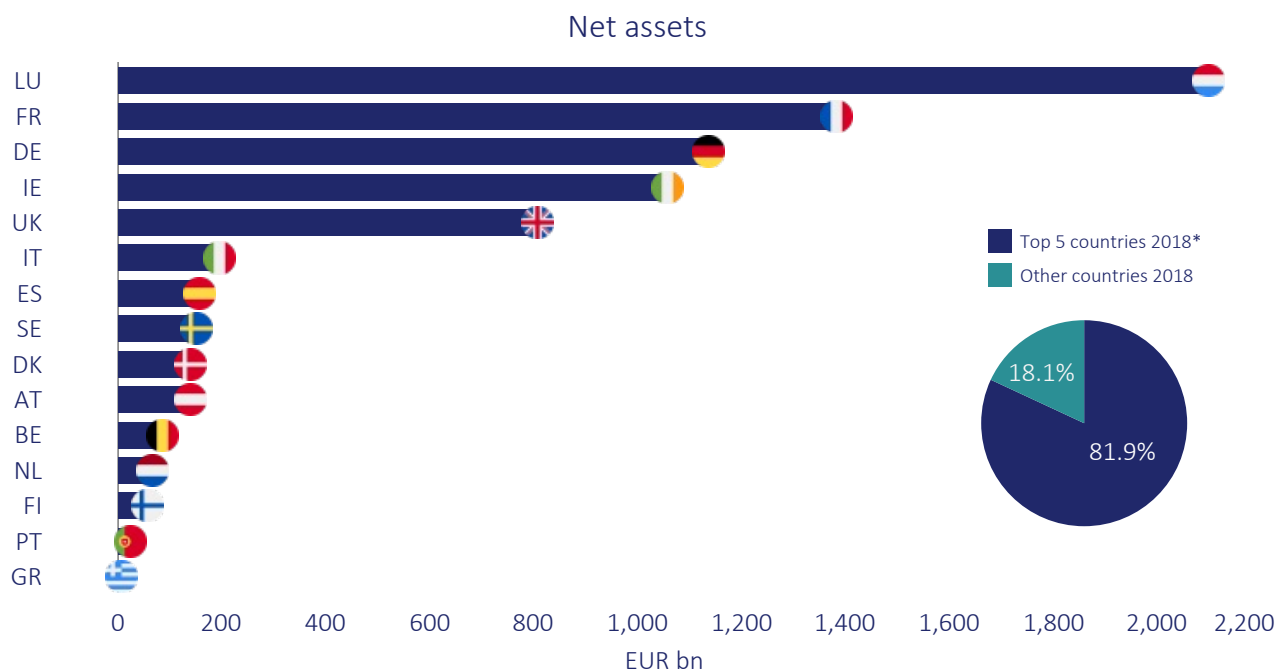
Notional amounts outstanding of OTC IRD by currency



- US dollar
- Euro
- Pound sterling
- Japanese yen
- Other

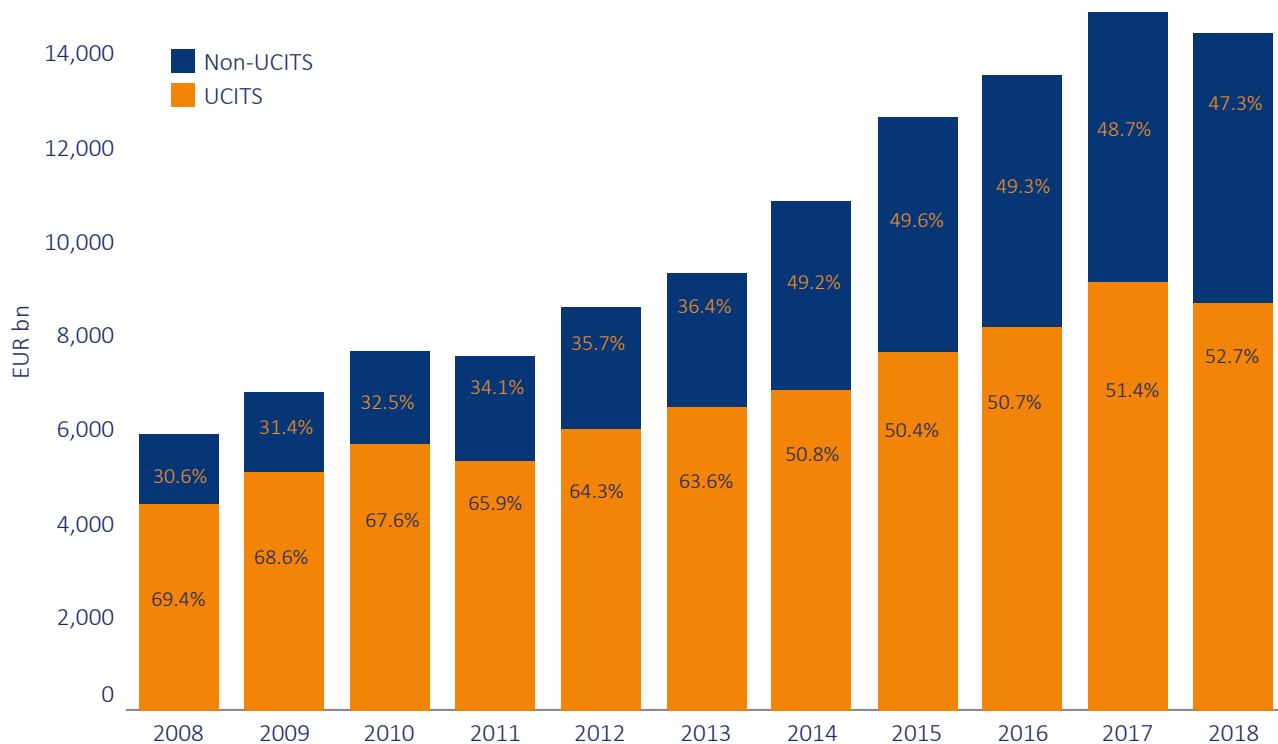
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## Investment funds



\*Top 5 countries 2018: LU, IE, DE, FR, UK

## UCITS Funds vs Non-UCITS Funds



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The ECMI Statistical Package retrieves, compiles and analyses data from publicly available sources and reports as follows: Section 1: WFE, FESE and trading venues; Section 2: BIS, ECB, ECBC, AFME, WFE, FESE and trading venues; Section 3: BIS, WFE, FESE and trading venues; Section 4: BIS and WFE; Section 5: EFAMA, OECD, Pensions Europe and Insurance Europe; Section 6 to 8: Eurostat, IMF and World Bank.

## European Capital Markets Institute

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.



## Centre for European Policy Studies

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. 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, policy-makers and business representatives across Europe.

