

# Press release, November 1<sup>st</sup>, 2002

# Stockholmsbörsen Statistics Report October 2002

- Record in average derivatives trading turnover that amounted to 328 467 contracts per day in October (earlier record November 2001: 297 772).
- Record in traded stock option contracts for one single day. The trade amounted to 468 912 contracts
  October 18<sup>th</sup> (earlier record in June 2000: 415 613).
- The largest increase in the SAX and OMX index for one single month since February 2000. The SAX index increased by 13.0% and the OMX index increased by 14.7%.
- The average number of closed transaction per business day increased by 23% compared to the past 12month period.

#### Share trading

The average share trading turnover per business day amounted to SEK 9 407 million during October (during the past 12-month period: 11 792). In September 2002 the average share trading turnover per business day amounted to SEK 7 940 million. The average number of closed transactions per business day has been 48 142 during October (during the past 12-month period: 39 078).

The turnover rate during October was 140% (during the past 12-month period: 124%).

#### **Derivative trading**

Average derivative trading turnover (Swedish share and interest-rate related contracts) amounted during October to 328 467 contracts (during the past 12-month period 244 191) per business day. The average derivative trading turnover amounted during September to 246 000 per business day. The average number of contracts in share-related derivative products amounted during October to 298 703 contracts (during the past 12-month period 220 669) per business day, while the average number of contracts in interest-rate related derivative products amounted during October to 29 764 contracts (during the past 12-month period 23 522) per business day.

The total value of trade in stock options amounted for October to SEK 56.1 (during the past 12-month 86.2) million per day. The total value of trade in stocks options amounted for September to SEK 47.9 million per day.

#### Warrants trading

The average warrants trading turnover per business day amounted to SEK 30 978 thousand during October (during the past 12-month period: 31 768). In September 2002 the average warrants trading turnover per business day amounted to SEK 20 537 thousand.

## Index developments

The OMX index increased during October by 14.7% and closed on 511.3 (30 September 2002: 447.7). The Benchmark index closed on 172.0 as of 31 October (30 September 2002: 151.4), which is an increase of 13.6%. The SX All-share index (the SAX index) closed on 151.8 (30 September 2002: 134.4), which corresponds to an increase of 13.0% during the month.

The Information Technology Index increased most during the month and closed on 88.8 (30 September 2002: 49.9), which is an increase of 77.8%. The Utilities Index decreased during the month and closed on 146.0 (30 September 2002: 149.6), which is a decrease of 2.4 %.

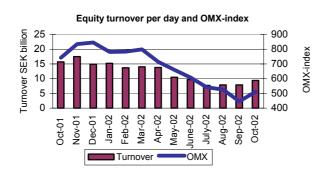
#### Listed companies

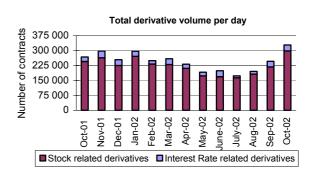
During October, one company has been delisted from the A-list and two companies have been delisted from the O-list. The number of listed companies on Stockholmsbörsen is 296, of which 66 are listed on the A-list and 230 on the O-list. Total market value for the companies on the A-list amounts to SEK 1 420 billion, and on the O-list to SEK 391 billion. Total market value thereby amounted to SEK 1 811 billion as of 31 October 2002 (30 September 2002: 1 605).

## For more information or comments, please contact:

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These statistics are also published online at www.stockholmsborsen.se, under the heading "Statistics and publications".





Share trading

A- and O-list	October 2002	September 2002	October 2001	Jan Oct. 2002	Jan Oct. 2001	Jan. – Dec. 2001
Turnover, SEK billion	216.4	166.7	362.2	2 309.6	3 356.0	3 994.4
Turnover per business day, SEK million	9 407	7 940	15 747	10 946	15 905	15 978
Turnover, number of shares, million	9 024	5 808	5 622	48 969	38 608	47 044
Turnover per business day, number of shares, thousand	392 362	276 559	244 433	232 078	182 979	188 176
Number of closed transactions	1 107 261	773 986	976 710	7 883 590	8 742 044	10 628 025
Number of closed transactions per business day	48 142	36 856	42 466	37 363	41 431	42 512
Market value, SEK billion	1 811	1 605	2 517	1 811	2 517	2 856
Turnover rate, %	140	112	158	120	132	134
All-share index	151.8	134.4	210.2	151.8	210.2	239.1
Change in All-share index, %	13.0	-15.0	6.7	-36.5	-26.9	-16.9

<sup>1)</sup> The turnover rate is estimated as total turnover during the period divided by the number of business days during the period multiplied by 250 and divided by the average market value during the period.

**Derivative trading** 

Volume in number of contracts	October 2002	September 2002	October 2001	JanOct. 2002	JanOct. 2001	JanDec. 2001
Swedish interest-rate related products						
Short-term interest products	529 346	304 602	389 810	3 144 064	4 611 571	5 536 133
Long-term interest products	155 230	282 907	118 117	1 493 163	1 178 835	1 497 542
Other interest products	0	0	0	0	11 000	11 000
Total Swedish interest-rate related products	684 576	587 509	507 927	4 637 227	5 801 406	7 044 675
Swedish share-related products						
Share options and futures	4 590 789	2 813 203	3 806 797	30 230 038	29 634 582	36 197 093
Index options and futures	2 279 374	1 765 286	1 846 118	15 308 711	16 428 036	19 494 049
Total Swedish share-related products	6 870 163	4 578 489	5 652 915	45 538 749	46 062 618	55 691 142
Total Stockholmsbörsen, OM London						
and Oslo Börs	7 554 739	5 165 998	6 160 842	50 175 976	51 864 024	62 735 817
Average per business day (actual days)	328 467	246 000	267 863	237 801	245 801	250 943

The comparison includes both new and deregistered products.

Warrants trading

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	October 2002	September 2002	October 2001	Jan. – Oct. 2002	Jan. – Oct. 2001	Jan. – Dec. 2001	
Turnover, SEK million	712,5	431.3	985.0	5 381.3	10 516.2	13 077.0	
Turnover per business day, SEK thousand	30 978	20 537	42 828	25 504	49 840	52 308	
Number of closed transactions	34 442	22 030	36 876	239 094	365 822	443 383	
Number of closed transactions per business day	1 497	1 049	1 603	1 133	1 734	1 774	