

# Stockholmsbörsen - Report 2002<sup>1</sup>

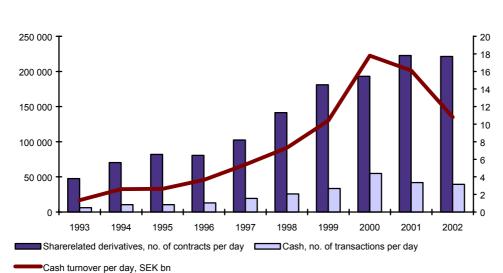
- Total share turnover amounted to SEK 2 702 (3 994) billion.
- The turnover rate was 122 (134) per cent.
- The total derivative-trading turnover amounted to 60 920 817 (62 735 817) contracts.
- The All Share Index, SAX, closed at 149.6 (239.1), representing a fall of 37 per cent since December 31<sup>st</sup>, 2001.
- The number of listed companies amounted to 297 at the end of December (31.12.2001: 305).

SEK bn

- The number of members amounted to 84 at the end of June (31.12. 2001: 84).

# Trading turnover in equity products for the period 1993-2002

No of transactions



<sup>&</sup>lt;sup>1</sup> The figures reported concern 2002. The comparable figures in brackets pertain to 2001.

# Share Trading<sup>1</sup>

The average share-trading turnover per business day amounted to SEK 10 807 (15 978) million, representing a decrease of 32 per cent. The total share turnover amounted to SEK 2 702 (3 994) billion. The average number of closed transactions per business day was 39 477(42 512), implying a decrease of 7 per cent.

The turnover rate was 122 (134) per cent.

## Derivatives Trading<sup>1</sup>

Average derivative-trading turnover (Swedish share and interest-rate related contracts) amounted to 243 683 (250 943) contracts per day, representing a decrease of 3 per cent. The total derivative-trading turnover amounted to 60 920 817 (62 735 817) contracts. The average number of contracts in share-related derivative products amounted to 221 339 (222 765) contracts per day, while the average number of contracts in interest-rate related derivative products amounted to 22 345 (28 179) contracts per day.

The total value of trade in stock options amounted to SEK 76.2 (148.1) million per day. The average price of stock options was SEK 532 (1 066) per contract.

# Warrants trading<sup>1</sup>

The average warrants trading turnover per business day amounted to SEK 27 456 (52 308) thousand during year 2002. The total warrants trading turnover during year 2002 amounted to SEK 6 864 (13 077) million, a decrease of 48%.

## Index Trends year 2002

The OMX Index fell by 42 per cent and closed at 493.2 (31.12.2001: 846.5). The Benchmark Index closed at 166.8 (31.12.2001: 271.7), implying a fall of 39 per cent. The SX All-Share Index (SAX Index) closed at 149.6 (31.12.2001: 239.1), representing a decrease of 37 per cent.

The Consumer Staples Index increased most during the year and closed on 292.0 (31.12.2001: 235.9), which is an increase of 23.8%. The Information Technology Index decreased most during the year and closed on 75.9 (31.12.2001: 355.7), which is a decrease of 78.7 %.

## Members

Stockholmsbörsen has received 9 new members, and 9 memberships have been terminated. As at December 30, 2002 Stockholmsbörsen had 84 (31.12.2001:84) members, of which 34 (31.12.2001: 32) were Swedish, 4 (31.12.2001: 7) were foreign branches in Sweden, and 45 (31.12.2001: 45) were remote members.

#### The ten largest members' market shares - stocks

	Year 2	2002	Year 2001			
	Percentage of	Percentage of	Perce	entage of	Percentage of	
Member	Turnover	Transactions	Member	Turnover	Transactions	
SEB/Enskilda	9.6	9.4	SEB/Enskilda	9.8	10.3	
D. Carnegie	9.4	5.1	D. Carnegie	8.4	5.2	
Handelsbanken	7.9	9.8	Handelsbanken	8.1	10.4	
Morgan Stanley	6.4	2.8	Morgan Stanley	7.6	2.0	
JP Nordiska	6.0	5.5	UBS Warburg	6.5	2.6	
UBS Warburg	4.7	1.9	FöreningsSparbanker	n 5.7	9.8	
Nordea Securities	4.5	6.1	Deutsche Bank	5.1	1.7	
Alfred Berg	4.5	2.9	Alfred Berg	4.9	3.1	
FöreningsSparbanken	4.4	8.1	JP Nordiska	4.1	4.9	
Fischar Partners	4.2	5.1	Goldman Sachs	3.7	0.9	

# **Listed Companies**

During the year 2002, 1 new company was registered on the A-list and 9 new companies were listed on the O-list. 6 companies have been deregistered from the A-list and 12 companies have been removed from the O-list.

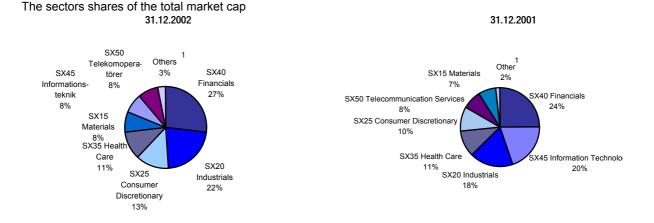
Futhermore three companies have been delisted from the A-list and transferred to the O-list.

The number of companies listed on Stockholmsbörsen currently amounts to 297 (31.12.2001: 305), of which 62 on the A-list and 235 on the O-list.

<sup>&</sup>lt;sup>2</sup> The figures reported concern 2002. The comparable figures in brackets pertain to 2001.

The total market value of the companies on the A-list amounts to SEK 1 359 billion, and those on the O-list to SEK 421 billion. The overall total market value thereby amounted to SEK 1 780 billion at the end of December 2002.

The Industrials sector has increased from 18 per cent to 22 per cent in market cap, while Information Technology has decreased from 20 per cent to 8 per cent.



1 Other sectors comprise SX10 Energy, SX30 Consumer Staples and SX55 Utilities.

#### The ten most traded companies - the A-list

Turnover per day year 2002				Turnover per day year 2001		
Company	MSEK	No of transactions	Company	MSEK	Nr of transactions	
Ericsson	2 382	9 089	Ericsson	5 305	8 407	
Nokia	1 049	2 179	Nokia	1 970	4 206	
AstraZeneca	554	833	Skandia	1 055	2 070	
Nordea	516	821	Nordea	594	589	
Skandia	452	2 224	AstraZeneca	581	815	
Handelsbanken	337	674	Securitas	373	588	
SEB	335	686	Handelsbanken	309	555	
Electrolux	327	806	Telia	305	1 190	
Atlas Copco	312	962	SEB	302	596	
Securitas	301	700	Sandvik	270	570	

The ten most traded companies - the O-list

	Turnove	r per day year 2002		Turnove	r per day year 2001
Company	MSEK	No of transactions	Company	MSEK	No of transactions
Hennes & Mauritz	517	1 171	Hennes & Mauritz	577	1 231
Tele2	154	748	Tele2	209	615
Eniro	90	277	Eniro	154	182
MTG	36	194	Europolitan	54	287
Alfa Laval	36	88	MTG	40	148
Europolitan Vodafone	35	263	Song Networks	34	438
Billerud	35	206	Drott	26	111
Drott	26	130	Telelogic	20	596
Perbio Science	15	102	Segerström & Sven	sson 17	93
Castellum	13	63	Wihlborgs	15	52

### For further 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	Q1 <b>2002</b>	Q2 2002	Q3 2002	Q4 2002	Year 2002	Year 2001
Turnover, SEK billion	889.3	685.0	518.9	608.6	2 701.8	3 994.4
Turnover per business day, SEK million	14 344	11 417	7 862	9 816	10 807	15 978
Turnover, number of shares, million	11 201	11 336	17 407	24 044	63 988	47 044
Turnover per business day, number of shares, thousand	180 659	188 937	263 743	387 797	255 950	188 176
Number of closed transactions	2 311 400	2 027 864	2 437 065	3 092 838	9 869 167	10 628 025
Number of closed transactions per business day	37 281	33 798	36 925	49 884	39 477	42 512
Market value, SEK billion	2 742	2 179	1 605	1 780	1 780	2 856
Turnover rate, %	132	117	105	134	122	134
All-share index	232.0	182.7	134.4	149.6	149.6	239.1
Change in All-share index, %	-3.0	-21.3	-26.4	+11.3	-37.4	-16.9

1) 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	Q1 <b>2002</b>	Q2 2002	Q3 <b>2002</b>	Q4 2002	Year <b>2002</b>	Year <b>2001</b>
Swedish interest-rate related products						
Short-term interest products	989 999	896 703	728 016	1 142 654	3 757 372	5 536 133
Long-term interest products	459 777	486 143	392 013	490 868	1 828 801	1 497 542
Other interest products	0	0	0	0	0	11 000
Total Swedish interest-rate related products	1 449 776	1 382 846	1 120 029	1 633 522	5 586 173	7 044 675
Swedish share-related products						
Share options and futures	10 677 943	7 487 914	7 473 392	11 446 874	37 086 123	36 197 093
Index options and futures	4 556 093	3 604 362	4 868 882	5 219 184	18 248 521	19 494 049
Total Swedish share-related products	15 234 036	11 092 276	12 342 274	16 666 058	55 334 644	55 691 142
Total Stockholmsbörsen, OM Fixed Income Exchange, OM London						
and Oslo Börs	16 683 812	12 475 122	13 462 303	18 299 580	60 920 817	62 735 817
Average per business day (actual days)	269 094	207 919	203 974	295 155	243 683	250 943

The comparison includes both new and deregistered products.

## Warrants trading

	Q1 <b>2002</b>	Q2 2002	Q3 2002	Q4 2002	Year <b>2002</b>	Year <b>2001</b>
Turnover, SEK million	2 126.7	1 104.1	1 438.0	2 195.1	6 863.9	13 077.0
Turnover per business day, SEK thousand	34 301	18 402	21 788	35 405	27 465	52 308
Number of closed transactions	82 891	48 420	73 341	105 975	310 627	443 383
Number of closed transactions per business day	1 337	807	1 111	1 709	1 243	1 774