Interest Rate Related Derivatives 2008





Facts about the Survey & Definitions

		AII	Large
Institutions	29 interviews with responsible for the trade	29	20
	Average turnover 2007, DKK billion	35	50
	Portion of of total turnover past 12 months, %		99

Response Rate 81%

Method & Time Telephone interviews by Prospera's interviewers, February 25 till April 21, 2008

Overall Performance Weighted average of 11 criteria covering the banks' general features, analytical competence, sales'

performance and price quoting. The scale used is 1-5, 5 represents the highest score. Each criterion

is weighted by its importance.

Banks which less than 7-8 interviewees have an opinion on are excluded. Only banks included in the Large category constitute the base for the ranks in the All Interviewees category. In all 10

Nordic and 15 international banks are covered by the survey.

Banks with an equal overall performance score are placed in order according to their market

penetration.

Rank Market Penetration Market penetration is measured by the percentage of institutions mentioning a certain bank as a

trading partner in in interest rate related derivative during 2007.

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Overall Performance - Domestic Securities - Top 3

		Mean		Rank Market
Large	Rank	value		Penetration
Industry mean value 3,7	1	4,0	Barclays Capital	*5
	*2	3,8	Danske Markets	1
	*2	3,8	Deutsche Bank	*5
All Interviewees				
Industry mean value 3,7	1	4,0	Barclays Capital	*6
	*2	3,8	Danske Markets	*1
	*2	3,8	Deutsche Bank	*6