

# Stockholm Monthly Fixed Income Report October 2008

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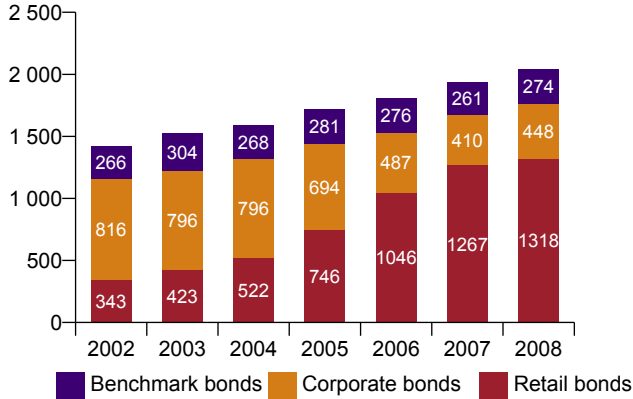
For questions on the report, please contact [marketresearch@nasdaqomx.com](mailto:marketresearch@nasdaqomx.com)

For questions regarding the FI market please see <http://www.omxnordicexchange.com/fixedincome/sweden/swedishmarket/> for contact information

**Overview Stockholm Fixed Income Market**

**Total number of listed bonds**

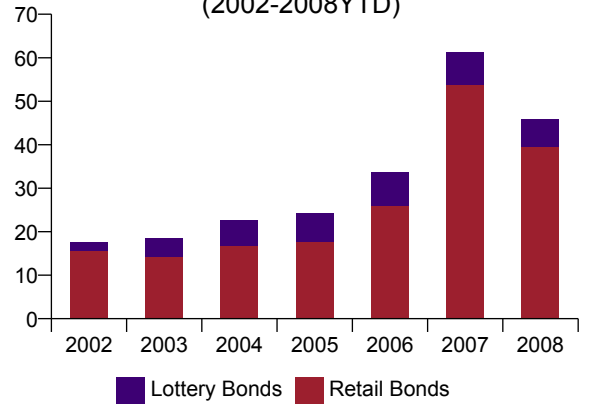
(2002-2008YTD)



**Turnover, MSEK, daily averages**

Retail Bonds

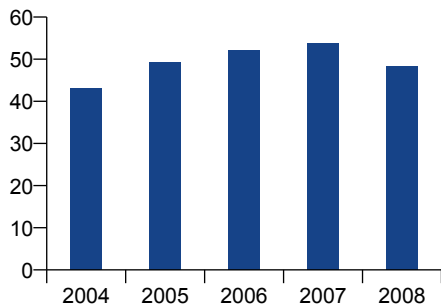
(2002-2008YTD)



**Turnover, BSEK, daily averages**

Benchmark Bonds (Reported)

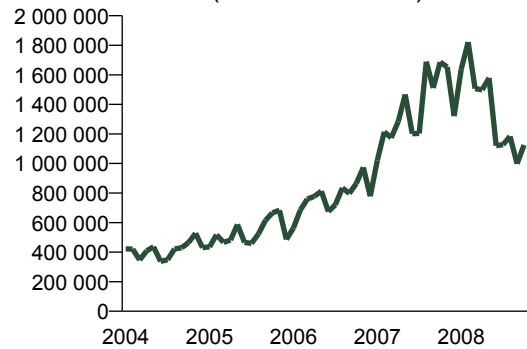
(2002-2008YTD)



**Fixed Income Derivatives**

Open interest

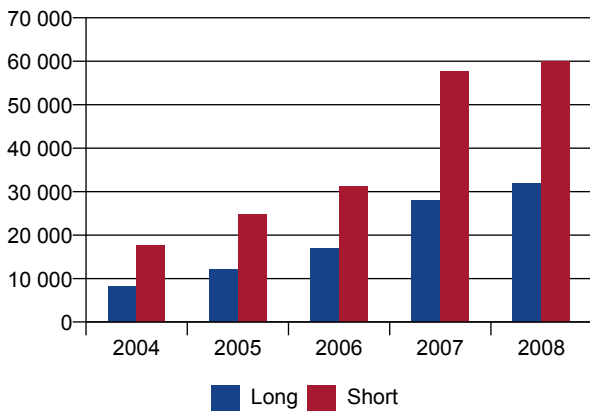
(2004 - 2008YTD)



**FI Derivatives – Long/Short**

Average daily number of contracts

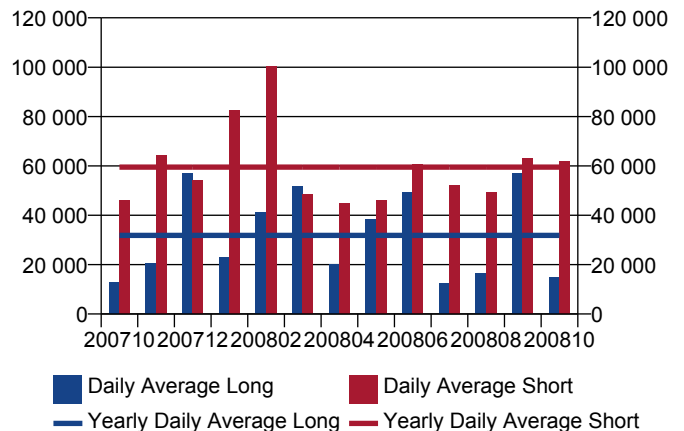
(2004 - 2008YTD)



**FI Derivatives – Long/Short**

Average daily number of contracts

(Last 13 Months)



Note: Benchmark Bonds include: Certificates, Government bonds, Inflation linked bonds, Mortgage bonds and T-bills

Open Interest Includes FRA, FRA options, Government Forwards, Mortgage Forwards and T-bills

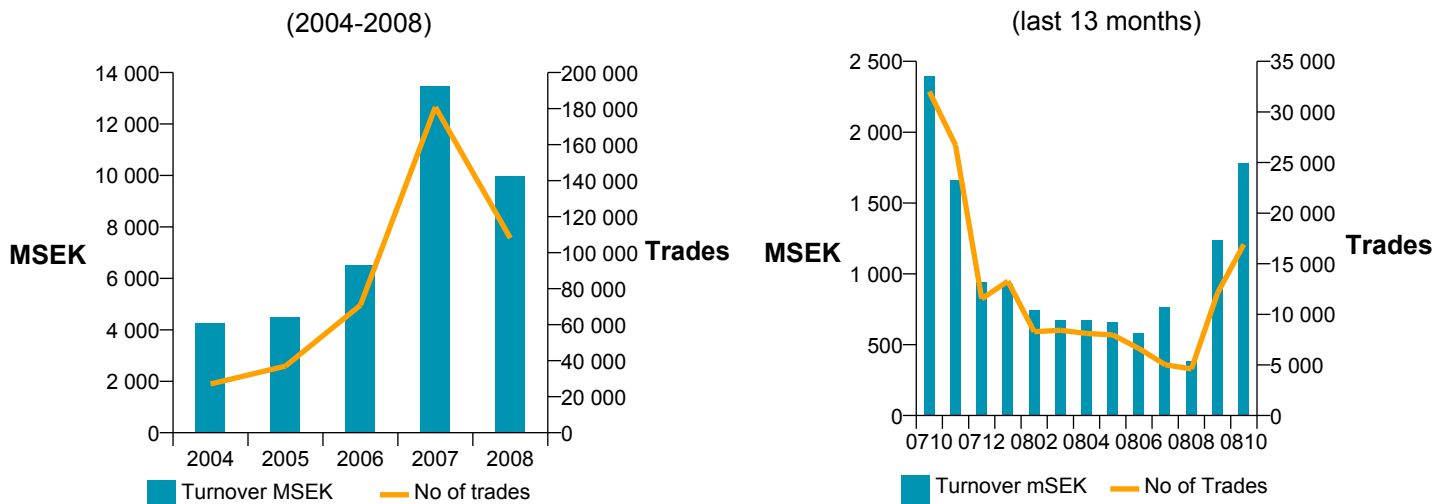
Short includes FRA, FRA options and t-bill contracts. Long includes mortgage and government forwards.

## Retail Bonds Total

### Trading during the latest month

Turnover, MSEK	1 785
Nbr. of trades	16 918

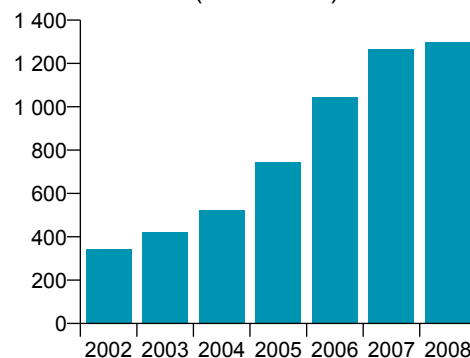
### Nominal turnover and number of trades



Note: Annual turnover 2008 is estimated (based on 213 out of 252 trading days)

### Nbr of bonds outstanding

(2002-2008)



Number of bonds outstanding as of October 2008: 1 318

### Market Shares, Top 5 in turnover

Member	October	YTD
Swedbank AB	31,86	26,98
Skandinaviska Enskilda Banken AB	31,83	32,24
HQ Bankaktiebolag	11,76	9,85
Nordea Bank	7,92	7,99
Nordnet Bank AB	5,55	4,39
Other	11,08	18,56

### Market Shares, Top 5 in No of trades

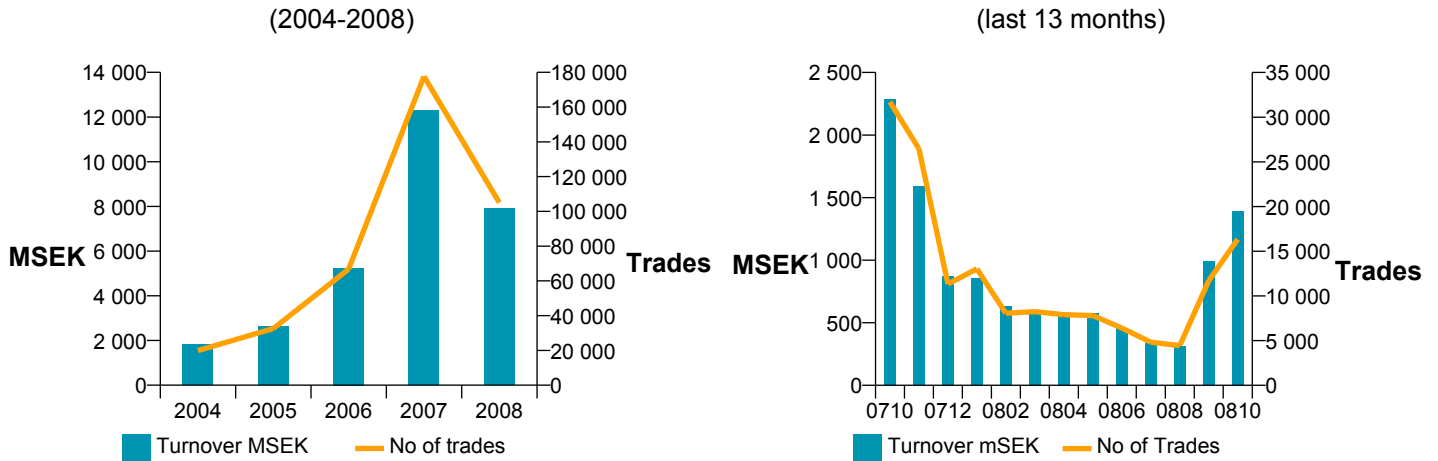
Member	October	YTD
Swedbank AB	44,59	43,71
Skandinaviska Enskilda Banken AB	30,38	32,19
Nordea Bank	9,56	10,30
HQ Bankaktiebolag	6,71	5,67
Avanza Bank AB	2,31	2,18
Other	6,45	5,94

Retail Bonds Structured Products

Trading during the latest month

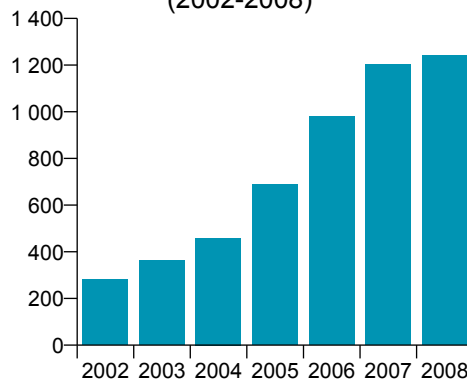
Turnover, MSEK	1 393
Nbr. of trades	16 349

Nominal turnover and number of trades



Note: Annual turnover 2008 is estimated (based on 213 out of 252 trading days)

Nbr of bonds outstanding (2002-2008)



Number of bonds outstanding as of October 2008: 1 259

Market Shares, Top 5 in turnover

Member	October	YTD
Swedbank AB	38,48	33,24
Skandinaviska Enskilda Banken AB	27,79	33,03
HQ Bankaktiebolag	15,07	13,54
Nordea Bank	9,55	10,05
Nordnet Bank AB	2,55	1,73
Other	6,56	8,42

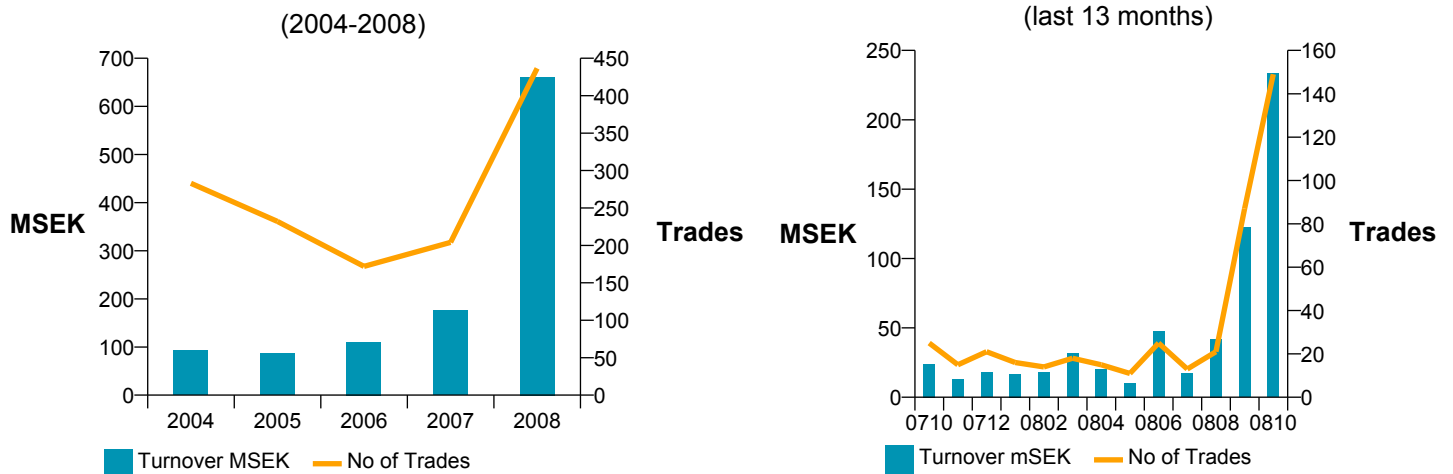
Market Shares, Top 5 in No of trades

Member	October	YTD
Swedbank AB	45,39	44,42
Skandinaviska Enskilda Banken AB	29,98	31,99
Nordea Bank	9,70	10,46
HQ Bankaktiebolag	6,94	5,87
Avanza Bank AB	2,20	2,10
Other	5,80	5,15

### Trading during the latest month

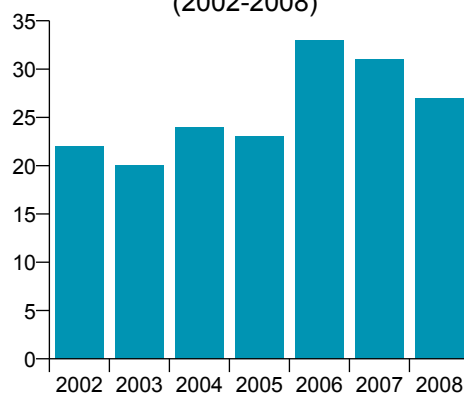
Turnover, MSEK	233
Nbr. of trades	149

### Nominal turnover and number of trades



Note: Annual turnover 2008 is estimated (based on 213 out of 252 trading days)

### Nbr of bonds outstanding (2002-2008)



Number of bonds outstanding as of October 2008: 27

### Market Shares, Top 5 in turnover

Member	October	YTD
Skandinaviska Enskilda Banken AB	48,64	47,34
Nordnet Bank AB	26,22	30,86
Erik Penser Bankaktiebolag	10,65	7,26
Avanza Bank AB	10,61	9,80
Kaupthing Bank Sverige AB	3,08	2,46
Other	0,80	2,28

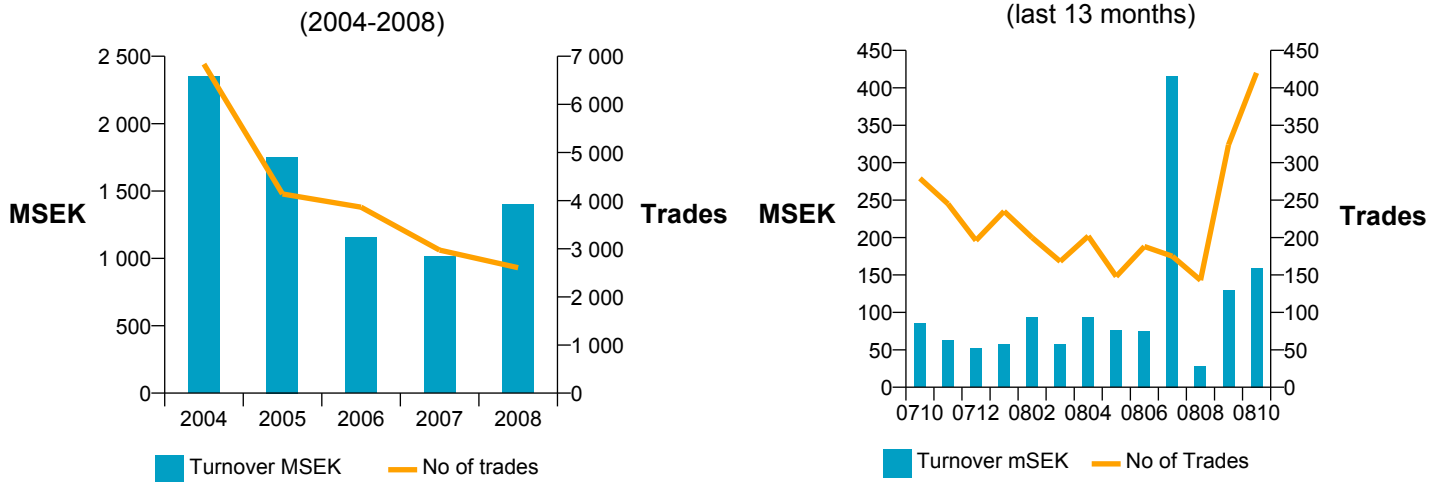
### Market Shares, Top 5 in No of trades

Member	October	YTD
Skandinaviska Enskilda Banken AB	48,66	48,70
Nordnet Bank AB	20,81	21,85
Erik Penser Bankaktiebolag	12,42	8,15
Avanza Bank AB	12,08	10,74
Danske Bank A/S	3,36	6,85
Other	2,68	3,70

**Trading during the latest month**

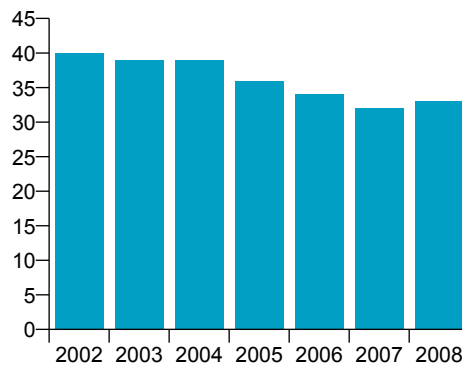
<b>Turnover, MSEK</b>	159
<b>Nbr. of trades</b>	420

**Nominal turnover and number of trades**



Note: Annual turnover 2008 is estimated (based on 213 out of 252 trading days)

**Nbr of bonds outstanding (2002-2008)**



Number of bonds outstanding as of October 2008: 32

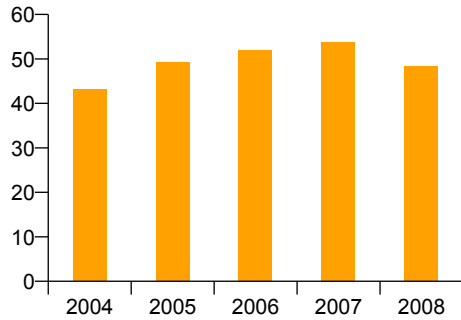
**Market Shares, Top 5 in turnover**

Member	October	YTD
Skandinaviska Enskilda Banken AB	42,51	20,42
Swedbank AB	20,66	16,15
Svenska Handelsbanken AB	12,33	7,38
Öjman J:or Fondkommission AB, E.	9,95	45,88
Danske Bank A/S	6,25	4,22
Other	8,29	5,96

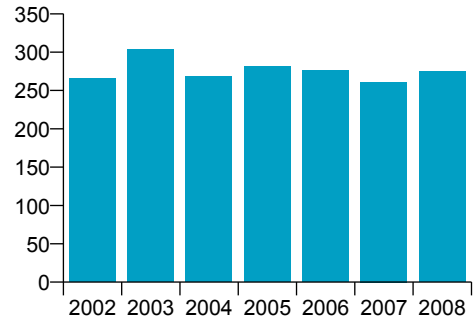
**Market Shares, Top 5 in No of trades**

Member	October	YTD
Skandinaviska Enskilda Banken AB	39,40	35,03
Swedbank AB	29,64	29,52
Svenska Handelsbanken AB	13,10	16,10
Nordea Bank	7,50	7,30
Avanza Bank AB	2,98	2,73
Other	7,38	9,32

**Total nominal turnover in SEK billion, daily averages (2004-2008YTD)**

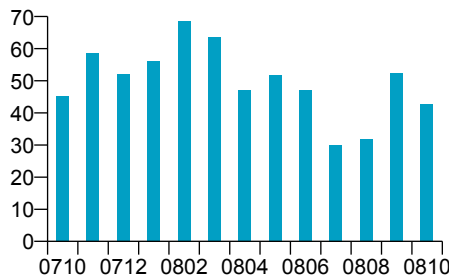


**Nbr of bonds outstanding (2002-2008)**

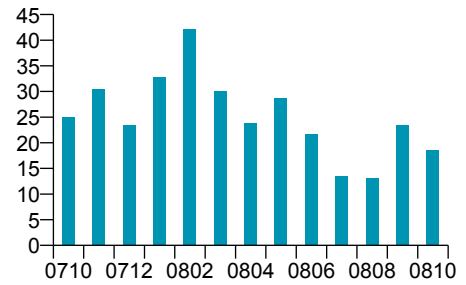


**Nominal turnover, daily averages in SEK billion (last 13 months)**

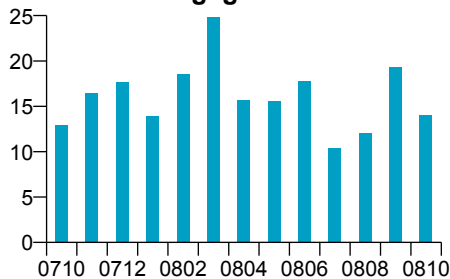
**Total**



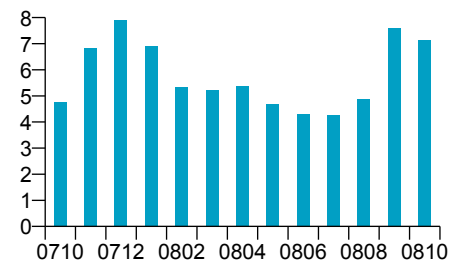
**Government Bonds**



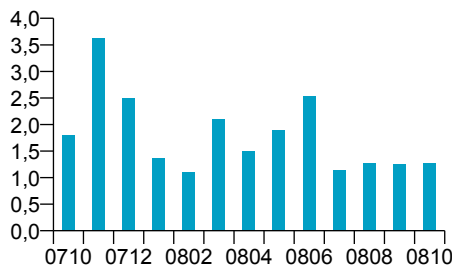
**Mortgage Bonds**



**T-Bills**



**Certificates**



**Inflation Linked Bonds**

