

# Stockholm Monthly Fixed Income Report January 2009

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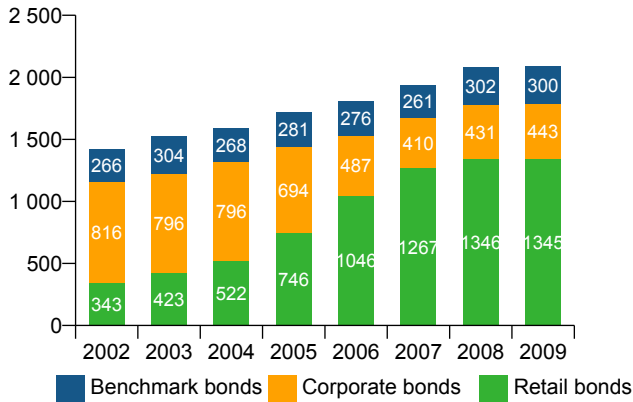
For questions on the report, please contact [marketresearch@nasdaqomx.com](mailto:marketresearch@nasdaqomx.com)

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**

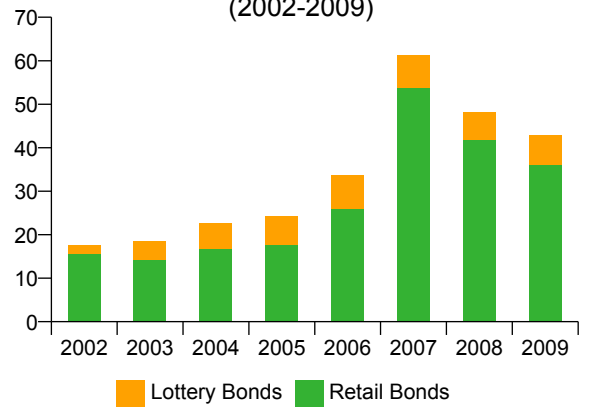
(2002-2009)



**Turnover, MSEK, daily averages**

Retail Bonds

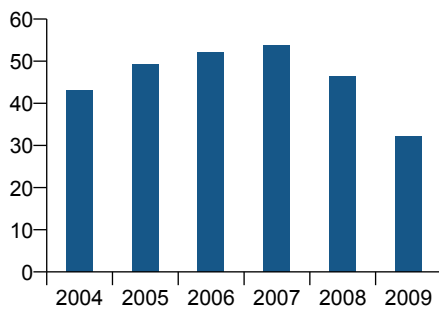
(2002-2009)



**Turnover, BSEK, daily averages**

Benchmark Bonds (Reported)

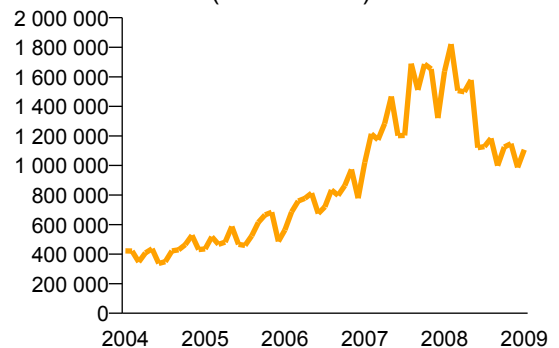
(2004-2009)



**Fixed Income Derivatives**

Open interest

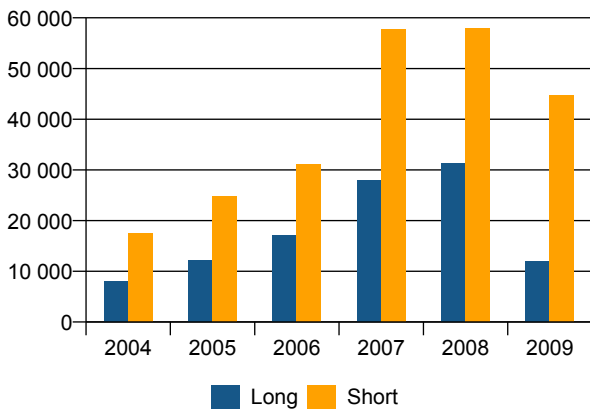
(2004 - 2009)



**FI Derivatives – Long/Short**

Average daily number of contracts

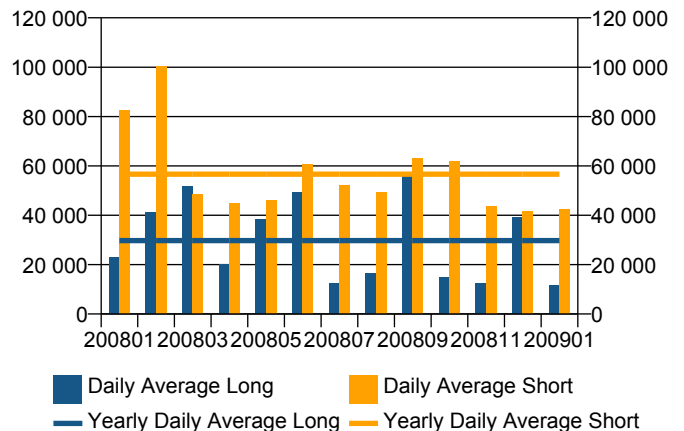
(2004 - 2009)



**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

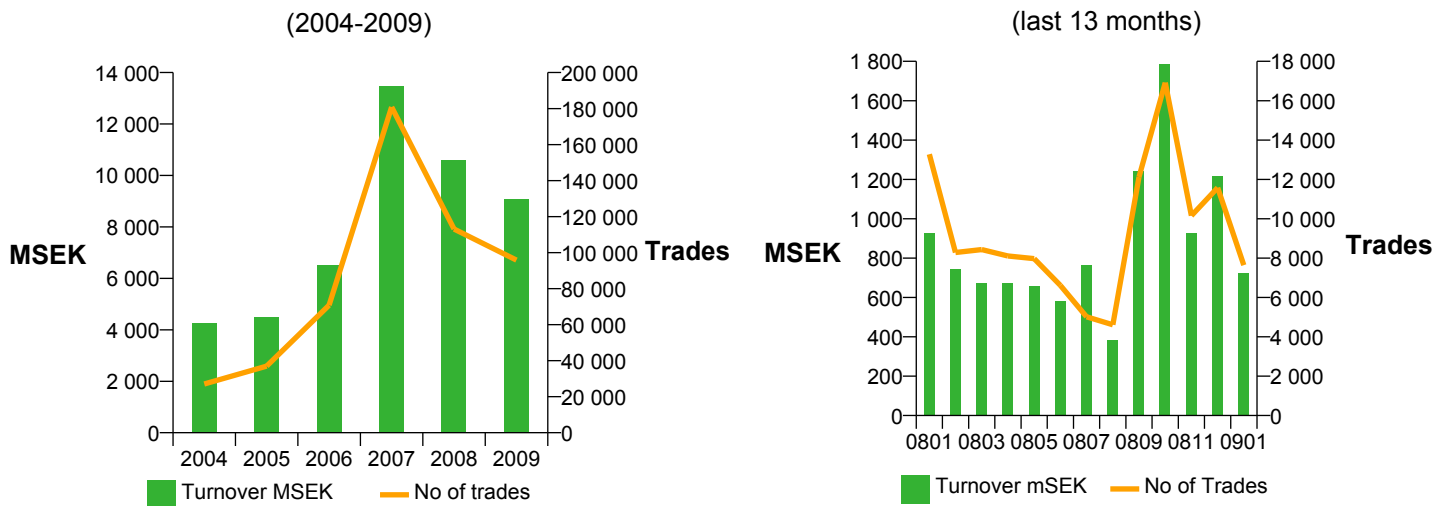
Short includes FRA, FRA options and t-bill contracts. Long includes mortgage and government forwards.

## Retail Bonds Total

### Trading during the latest month

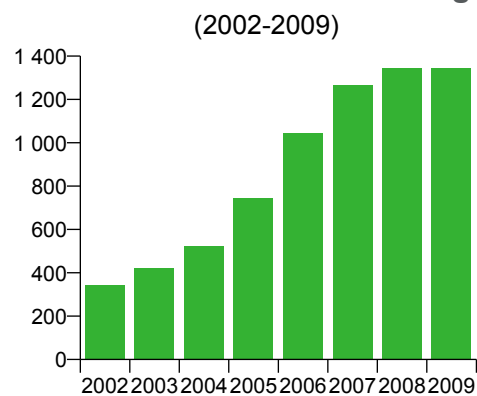
Turnover, MSEK	724
Nbr. of trades	7 639

### Nominal turnover and number of trades



Note: Annual turnover 2008 is estimated (based on 20 out of 251 trading days)

### Nbr of bonds outstanding



Number of bonds outstanding as of January 2009: 1 345

### Market Shares, Top 5 in turnover

Member	January	YTD
Skandinaviska Enskilda Banken AB	30,46	34,32
Swedbank AB	29,61	25,71
Nordea Bank	13,40	11,01
HQ Bankaktiebolag	10,45	15,48
Svenska Handelsbanken AB	7,33	3,80
Other	8,74	9,68

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

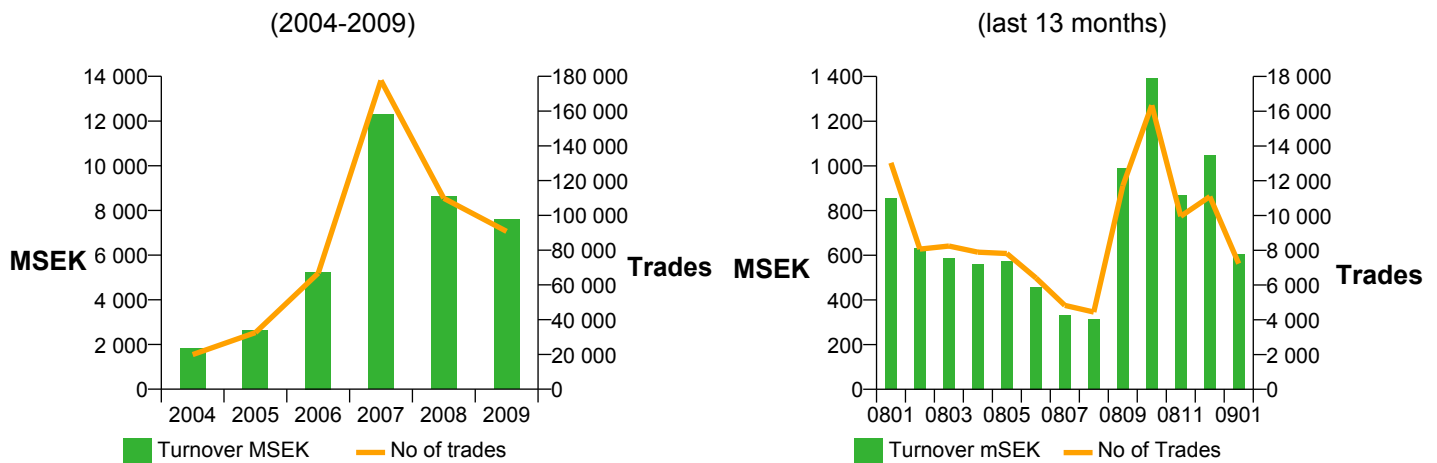
Member	January	YTD
Swedbank AB	41,78	37,84
Skandinaviska Enskilda Banken AB	29,05	35,04
Nordea Bank	14,94	12,41
HQ Bankaktiebolag	6,92	7,00
Svenska Handelsbanken AB	2,57	2,04
Other	4,74	5,67

## Retail Bonds Structured Products

### Trading during the latest month

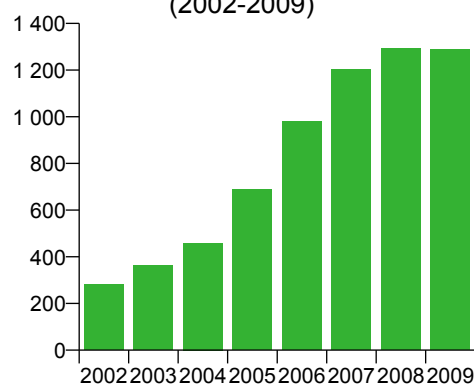
Turnover, MSEK	606
Nbr. of trades	7 235

### Nominal turnover and number of trades



Note: Annual turnover 2008 is estimated (based on 20 out of 251 trading days)

### Nbr of bonds outstanding (2002-2009)



Number of bonds outstanding as of January 2009: 1 290

### Market Shares, Top 5 in turnover

Member	January	YTD
Swedbank AB	32,92	28,93
Skandinaviska Enskilda Banken AB	25,13	30,64
Nordea Bank	14,71	12,39
HQ Bankaktiebolag	12,49	18,39
Svenska Handelsbanken AB	8,01	3,61
Other	6,74	6,04

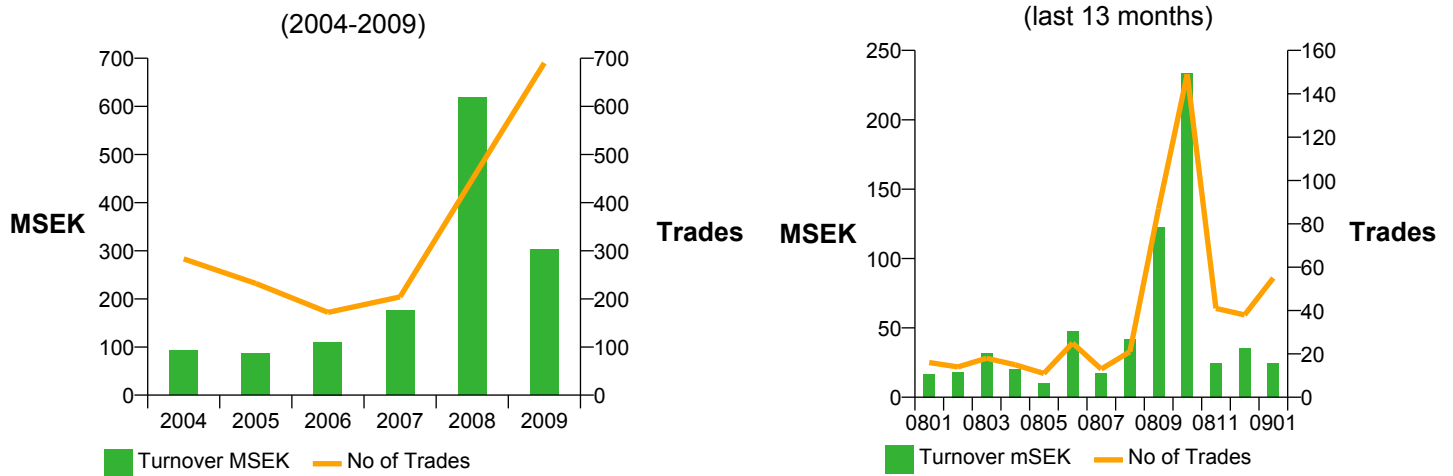
### Market Shares, Top 5 in No of trades

Member	January	YTD
Swedbank AB	43,13	38,60
Skandinaviska Enskilda Banken AB	27,48	34,34
Nordea Bank	15,40	12,65
HQ Bankaktiebolag	7,30	7,26
Svenska Handelsbanken AB	2,38	1,85
Other	4,30	5,31

### Trading during the latest month

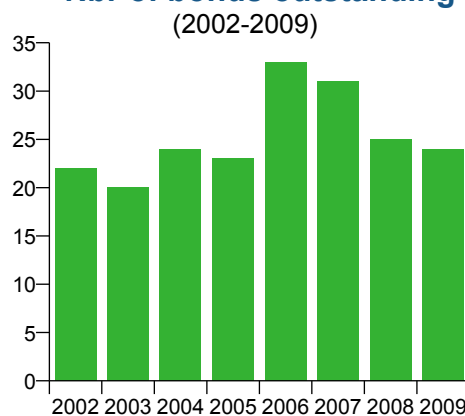
Turnover, MSEK	24
Nbr. of trades	55

### Nominal turnover and number of trades



Note: Annual turnover 2008 is estimated (based on 20 out of 251 trading days)

### Nbr of bonds outstanding



Number of bonds outstanding as of January 2009: 24

### Market Shares, Top 5 in turnover

Member	January	YTD
Skandinaviska Enskilda Banken AB	50,16	48,96
Danske Bank A/S	25,62	4,05
Nordnet Bank AB	17,86	25,87
Nordea Bank AB	2,90	0,31
Weaverling Capital AB	1,24	0,25
Other	2,23	20,55

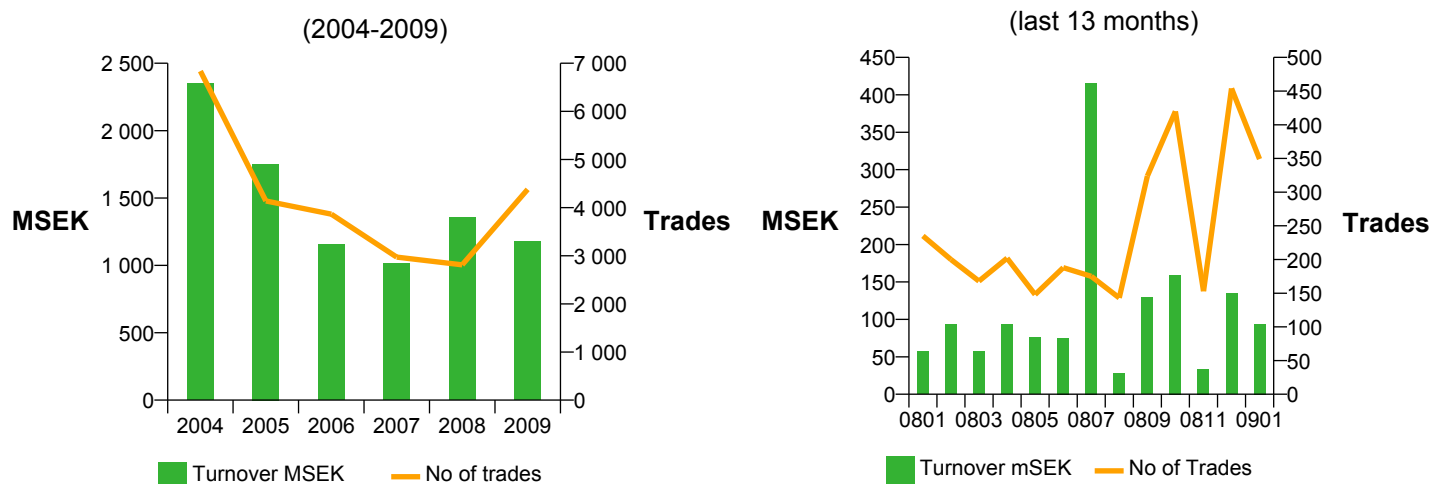
### Market Shares, Top 5 in No of trades

Member	January	YTD
Skandinaviska Enskilda Banken AB	52,73	50,00
Danske Bank A/S	29,09	12,90
Nordnet Bank AB	7,27	15,19
Nordea Bank AB	6,36	2,30
Avanza Bank AB	1,82	8,66
Other	2,73	10,95

### Trading during the latest month

Turnover, MSEK	94
Nbr. of trades	349

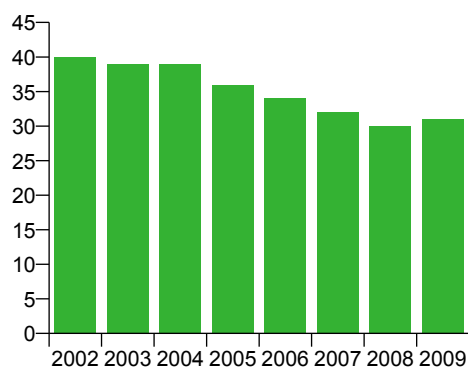
### Nominal turnover and number of trades



Note: Annual turnover 2008 is estimated (based on 20 out of 251 trading days)

### Nbr of bonds outstanding

(2002-2009)



Number of bonds outstanding as of January 2009: 31

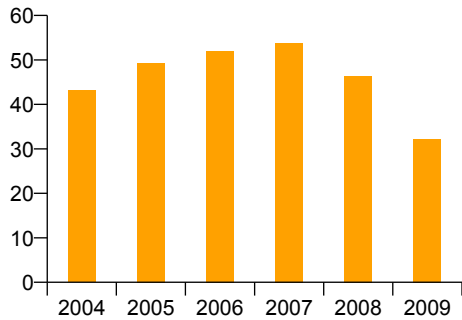
### Market Shares, Top 5 in turnover

Member	January	YTD
Skandinaviska Enskilda Banken AB	59,77	57,39
Swedbank AB	15,84	15,18
Danske Bank A/S	8,92	6,06
Nordea Bank AB	7,61	6,26
Svenska Handelsbanken AB	4,89	8,43
Other	2,96	6,68

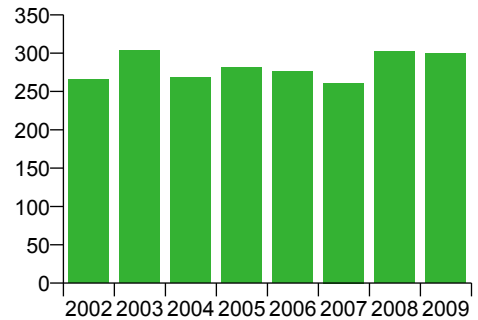
### Market Shares, Top 5 in No of trades

Member	January	YTD
Skandinaviska Enskilda Banken AB	57,88	54,58
Swedbank AB	20,20	21,00
Svenska Handelsbanken AB	6,73	8,79
Nordea Bank	6,59	6,61
Avanza Bank AB	2,58	2,91
Other	6,02	6,10

**Total nominal turnover in SEK billion, daily averages (2004-2009)**

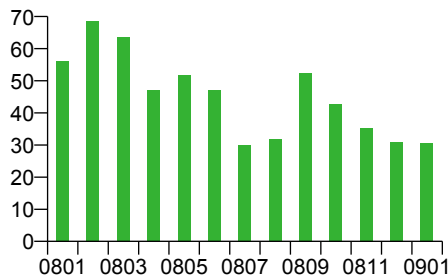


**Nbr of bonds outstanding (2002-2009)**

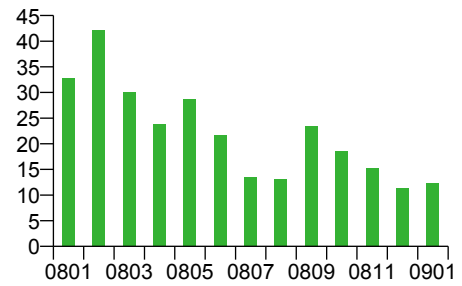


**Nominal turnover, daily averages in SEK billion (last 13 months)**

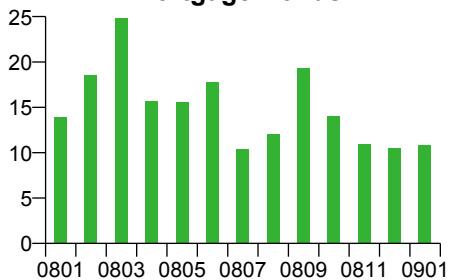
**Total**



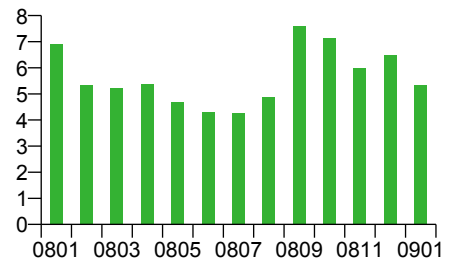
**Government Bonds**



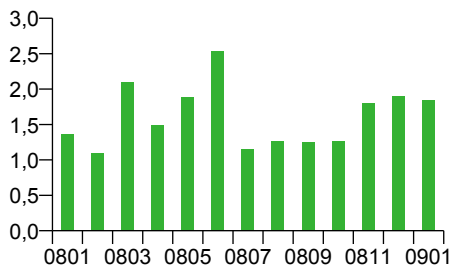
**Mortgage Bonds**



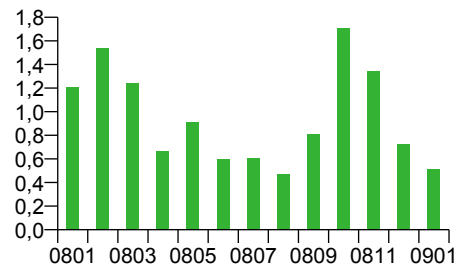
**T-Bills**



**Certificates**



**Inflation Linked Bonds**



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