

Stockholm Monthly Fixed Income Report February 2009

Contents

Sthlm FI Market Overview of the Stockholm fixed income market

Retail Bonds

Retail Bonds Total Trading figures for Retail Bonds, summary
Structured Products Trading figures for the Retail Bonds Structured Products submarket
Retail Bonds Yield Trading figures for the Retail Bonds Yield submarket
Retail Bonds Price Trading figures for the Retail Bonds Price submarket

Institutional Bonds

Benchmark Bonds Trading figures for the Benchmark Bonds submarket

Contacts

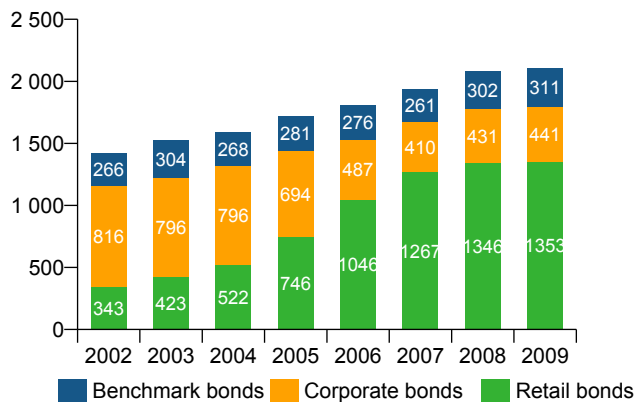
For questions on the report, please contact marketresearch@nasdaqomx.com

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

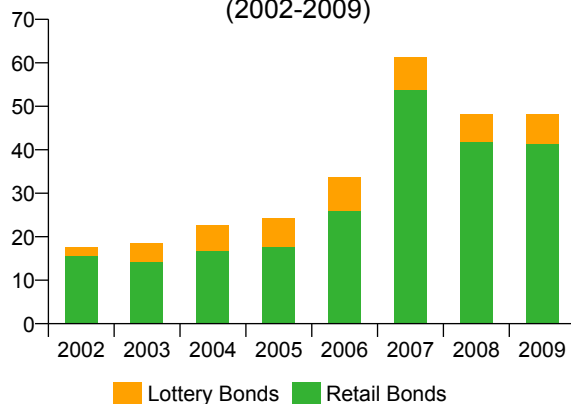
(2002-2009)



Turnover, MSEK, daily averages

Retail Bonds

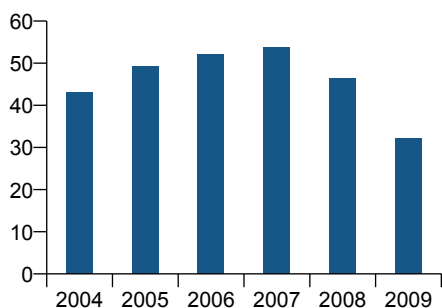
(2002-2009)



Turnover, BSEK, daily averages

Benchmark Bonds (Reported)

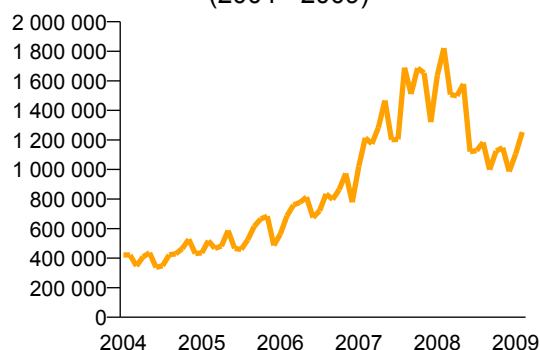
(2004-2009)



Fixed Income Derivatives

Open interest

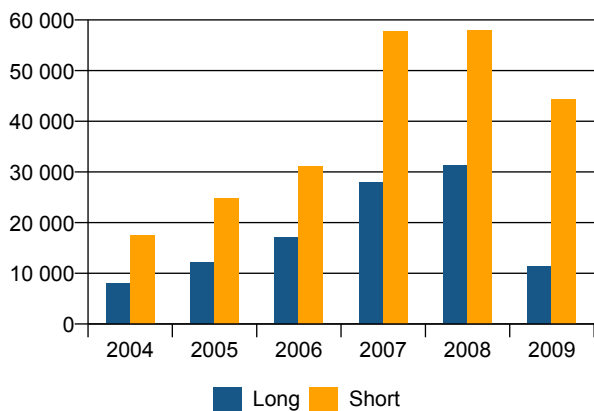
(2004 - 2009)



FI Derivatives – Long/Short

Average daily number of contracts

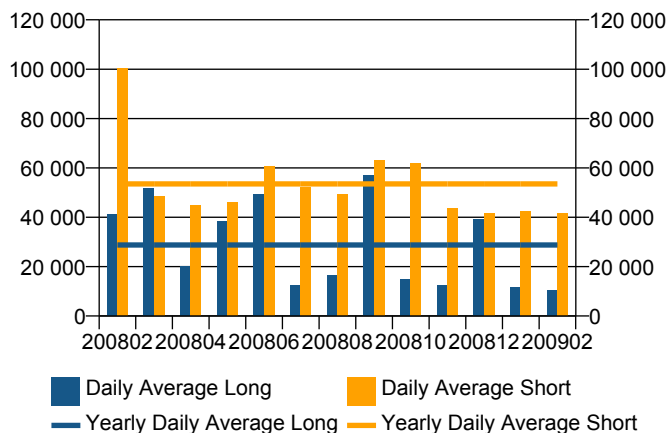
(2004 - 2009)



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

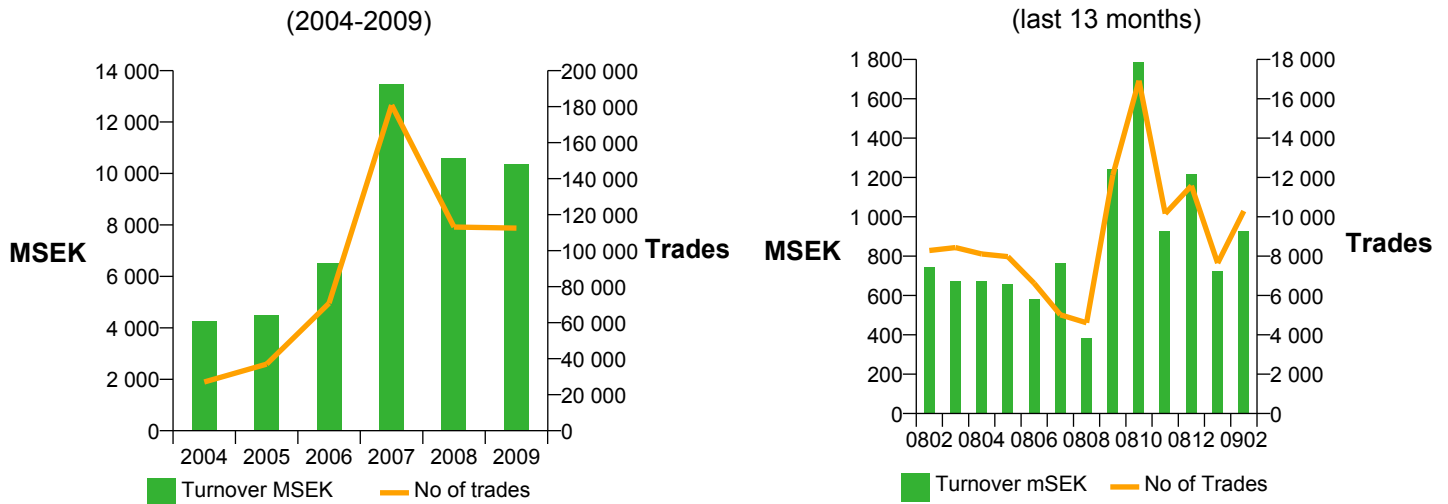
Short includes FRA, FRA options and t-bill contracts. Long includes mortgage and government forwards.

Retail Bonds Total

Trading during the latest month

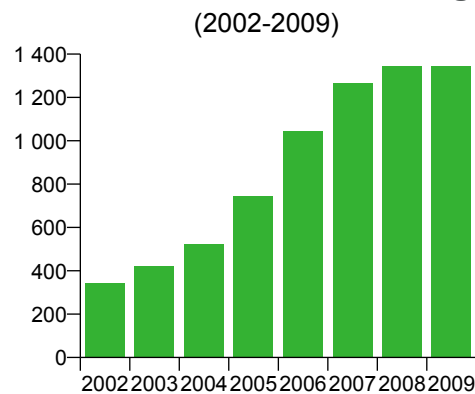
Turnover, MSEK	929
Nbr. of trades	10 290

Nominal turnover and number of trades



Note: Annual turnover 2009 is estimated (based on 40 out of 251 trading days)

Nbr of bonds outstanding



Number of bonds outstanding as of February 2009: 1 353

Market Shares, Top 5 in turnover

Member	February	YTD
Skandinaviska Enskilda Banken AB	30,26	34,49
Swedbank AB	27,56	23,28
Nordea Bank	16,60	13,83
HQ Bankaktiebolag	13,76	16,81
Svenska Handelsbanken AB	5,00	4,78
Other	6,81	6,81

Market Shares, Top 5 in No of trades

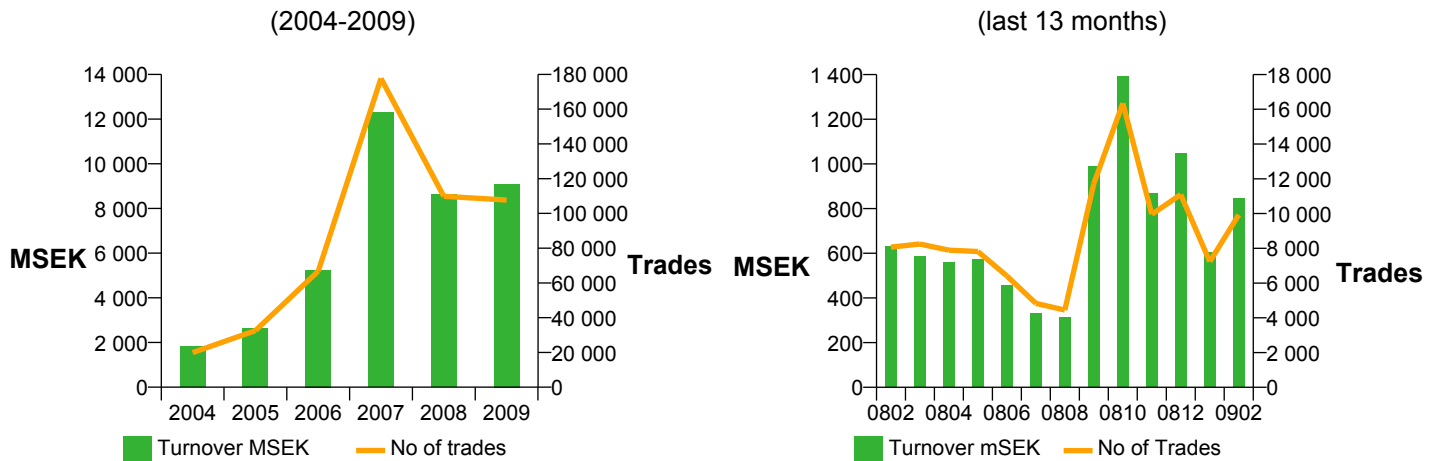
Member	February	YTD
Swedbank AB	35,90	34,46
Skandinaviska Enskilda Banken AB	30,92	35,96
Nordea Bank	16,97	14,81
HQ Bankaktiebolag	8,09	7,41
Svenska Handelsbanken AB	3,16	2,51
Other	4,96	4,85

Retail Bonds Structured Products

Trading during the latest month

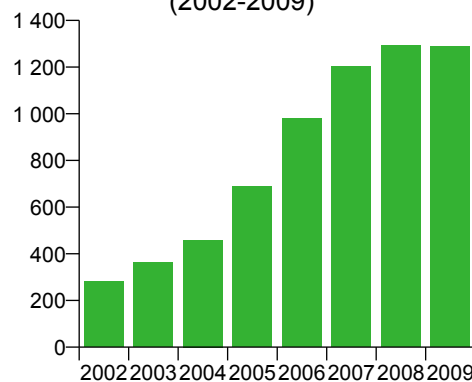
Turnover, MSEK	845
Nbr. of trades	9 926

Nominal turnover and number of trades



Note: Annual turnover 2009 is estimated (based on 40 out of 251 trading days)

Nbr of bonds outstanding (2002-2009)



Number of bonds outstanding as of February 2009: 1 298

Market Shares, Top 5 in turnover

Member	February	YTD
Swedbank AB	28,43	24,85
Skandinaviska Enskilda Banken AB	27,97	31,15
Nordea Bank	17,92	14,96
HQ Bankaktiebolag	15,14	18,95
Svenska Handelsbanken AB	4,36	4,63
Other	6,17	5,46

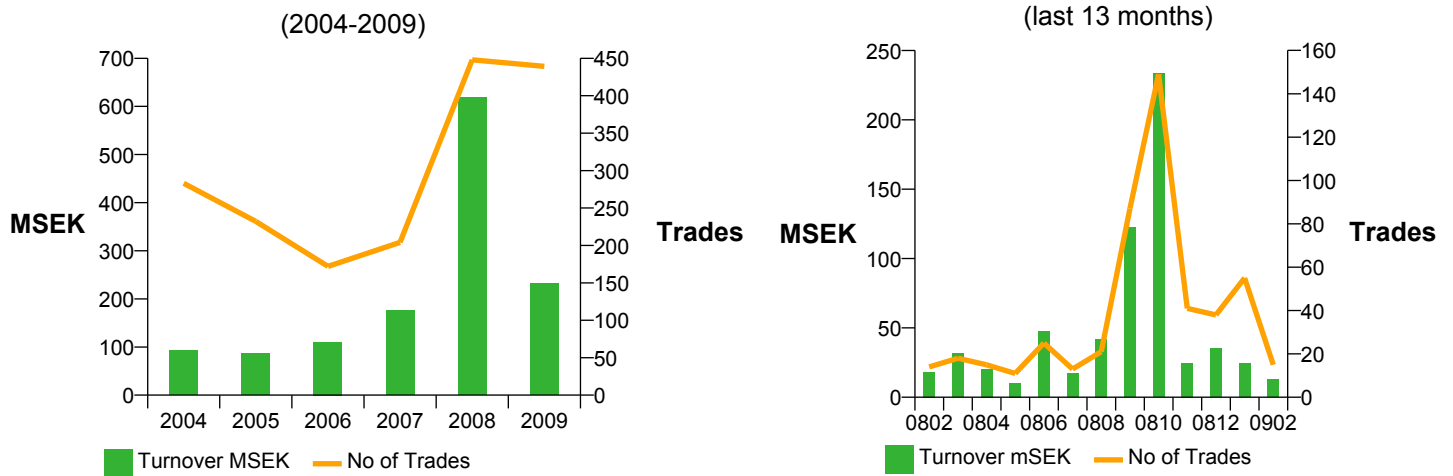
Market Shares, Top 5 in No of trades

Member	February	YTD
Swedbank AB	36,51	35,15
Skandinaviska Enskilda Banken AB	29,88	35,05
Nordea Bank	17,43	15,16
HQ Bankaktiebolag	8,38	7,68
Svenska Handelsbanken AB	2,95	2,35
Other	4,86	4,61

Trading during the latest month

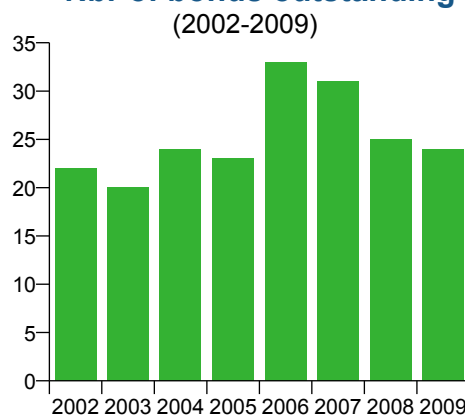
Turnover, MSEK	13
Nbr. of trades	15

Nominal turnover and number of trades



Note: Annual turnover 2009 is estimated (based on 40 out of 251 trading days)

Nbr of bonds outstanding



Number of bonds outstanding as of February 2009: 24

Market Shares, Top 5 in turnover

Member	February	YTD
Skandinaviska Enskilda Banken AB	46,10	49,78
Nordnet Bank AB	38,97	26,97
Danske Bank A/S	5,30	12,15
Nordea Bank AB	4,95	1,70
Öhman J:or Fondkommission AB, E.	3,90	1,04
Other	0,78	8,36

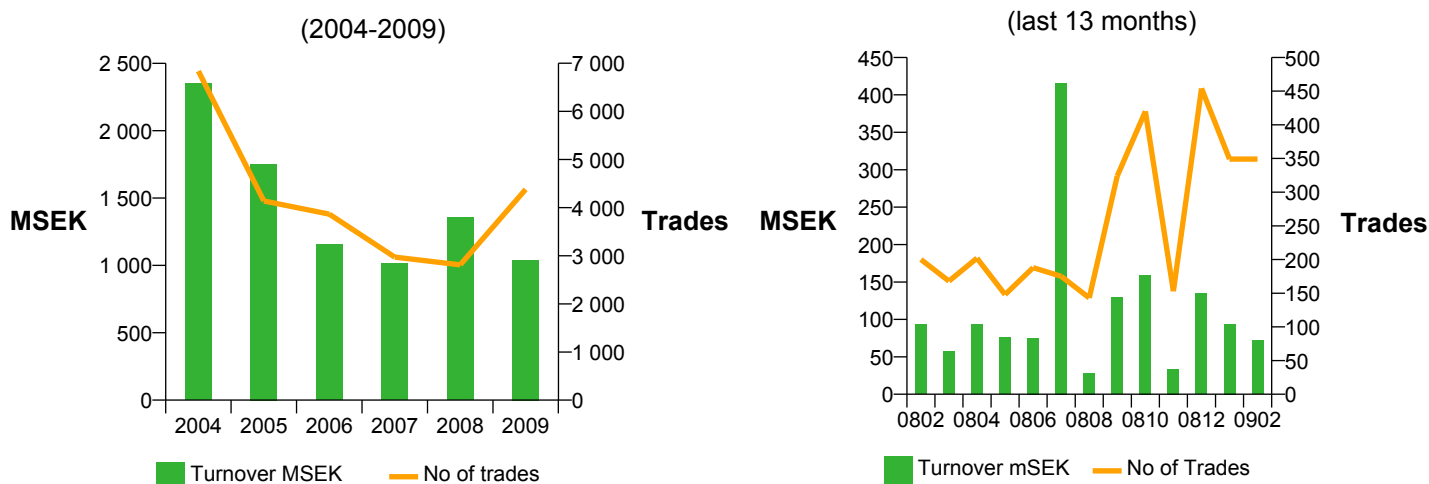
Market Shares, Top 5 in No of trades

Member	February	YTD
Skandinaviska Enskilda Banken AB	46,67	51,01
Danske Bank A/S	23,33	23,49
Nordea Bank AB	13,33	5,70
Nordnet Bank AB	10,00	9,06
Avanza Bank AB	3,33	4,70
Other	3,33	6,04

Trading during the latest month

Turnover, MSEK	72
Nbr. of trades	349

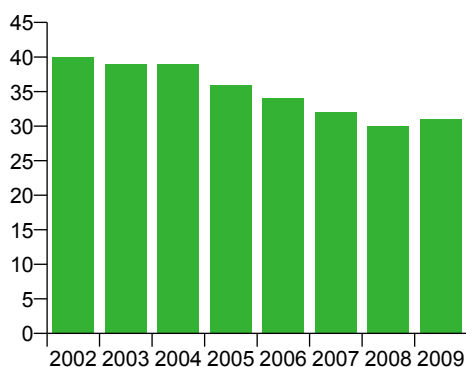
Nominal turnover and number of trades



Note: Annual turnover 2009 is estimated (based on 40 out of 251 trading days)

Nbr of bonds outstanding

(2002-2009)



Number of bonds outstanding as of February 2009: 31

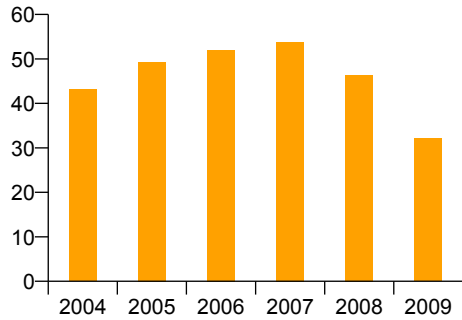
Market Shares, Top 5 in turnover

Member	February	YTD
Skandinaviska Enskilda Banken AB	54,39	63,83
Swedbank AB	22,24	14,08
Svenska Handelsbanken AB	13,44	7,64
Danske Bank A/S	4,19	5,57
Nordea Bank AB	3,13	6,07
Other	2,62	2,81

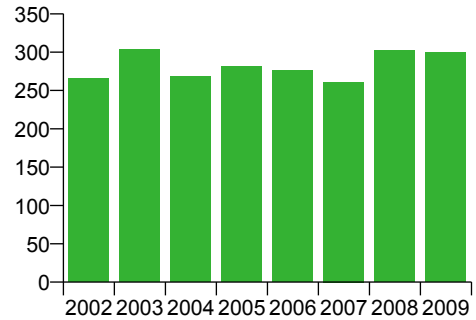
Market Shares, Top 5 in No of trades

Member	February	YTD
Skandinaviska Enskilda Banken AB	59,89	60,88
Swedbank AB	20,34	18,05
Svenska Handelsbanken AB	9,46	7,59
Nordea Bank	4,01	5,63
Avanza Bank AB	1,86	2,61
Other	4,44	5,25

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

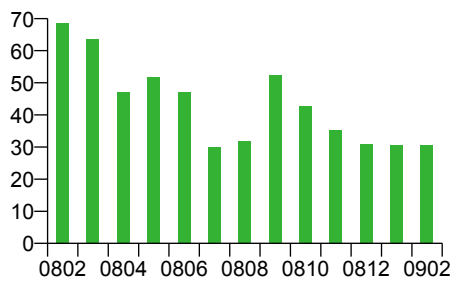


Nbr of bonds outstanding (2002-2009)

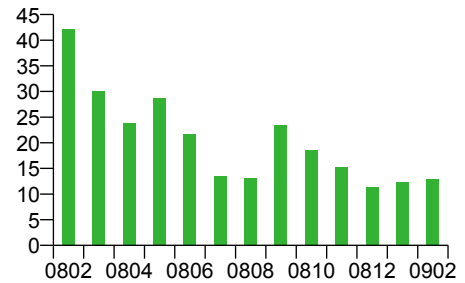


Nominal turnover, daily averages in SEK billion (last 13 months)

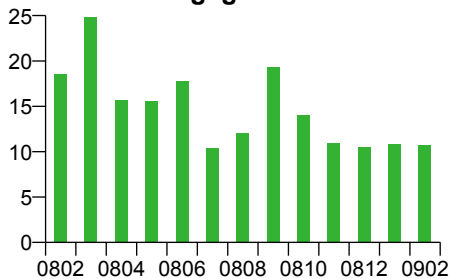
Total



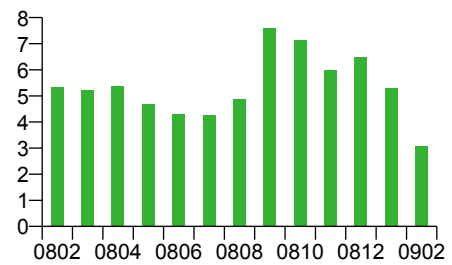
Government Bonds



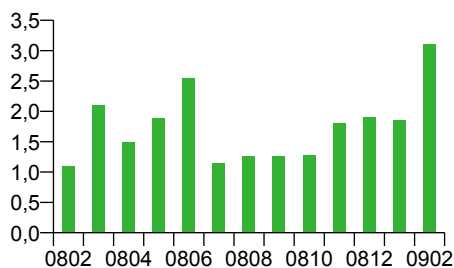
Mortgage Bonds



T-Bills



Certificates



Inflation Linked Bonds

