

Stockholm Monthly Fixed Income Report June 2009

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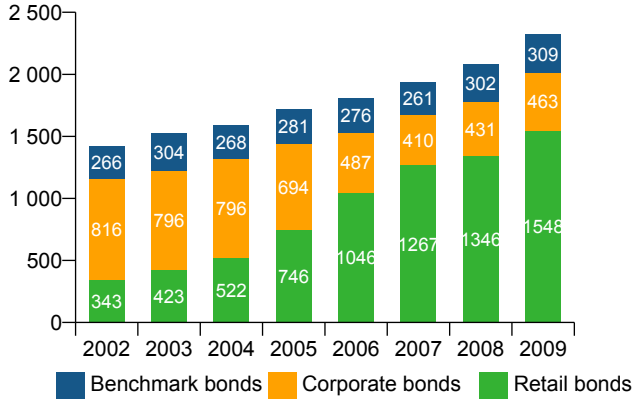
For questions on the report, please contact fredrik.silfver@nasdaqomx.com

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

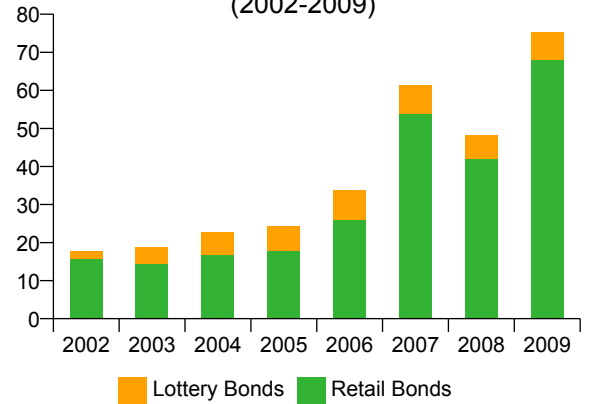
(2002-2009)



Turnover, MSEK, daily averages

Retail Bonds

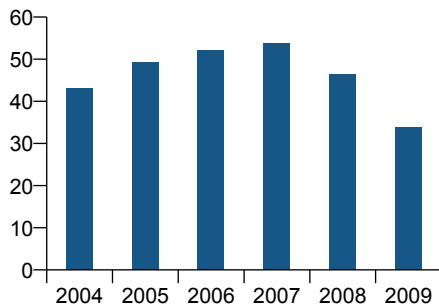
(2002-2009)



Turnover, BSEK, daily averages

Benchmark Bonds (Reported)

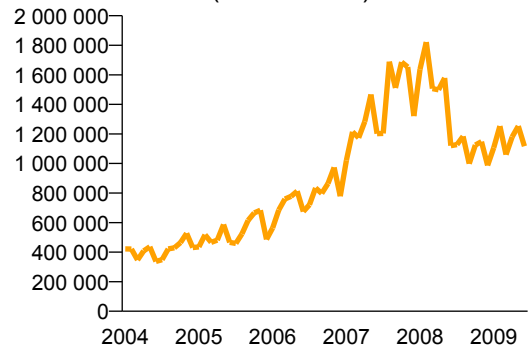
(2004-2009)



Fixed Income Derivatives

Open interest

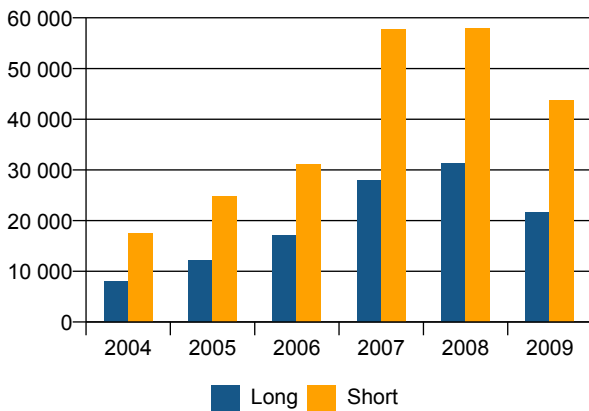
(2004 - 2009)



FI Derivatives – Long/Short

Average daily number of contracts

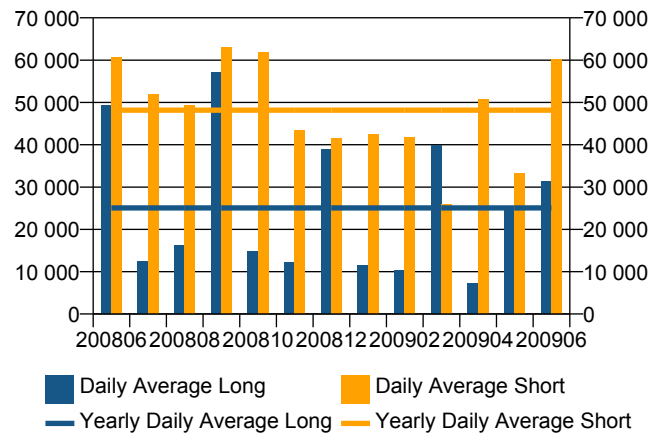
(2004 - 2009)



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

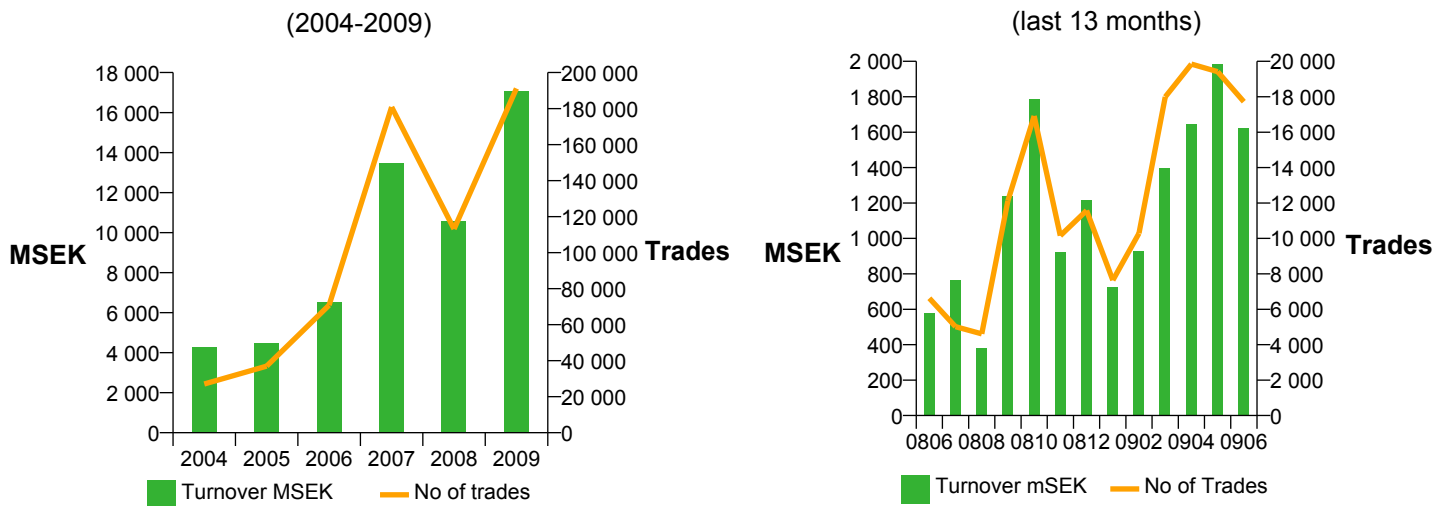
Short includes FRA, FRA options and t-bill contracts. Long includes mortgage and government forwards.

Retail Bonds Total

Trading during the latest month

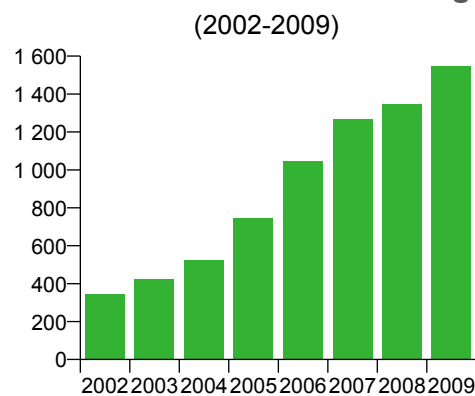
Turnover, MSEK	1 623
Nbr. of trades	17 722

Nominal turnover and number of trades



Note: Annual turnover 2009 is estimated (based on 122 out of 251 trading days)

Nbr of bonds outstanding



Number of bonds outstanding as of June 2009: 1 548

Market Shares, Top 5 in turnover

Member	June	YTD
Svenska Handelsbanken AB	28,92	25,93
Skandinaviska Enskilda Banken AB	23,39	24,61
Swedbank AB	20,34	20,58
Nordea Bank	14,03	11,56
HQ Bankaktiebolag	6,79	7,53
Other	6,53	9,79

Market Shares, Top 5 in No of trades

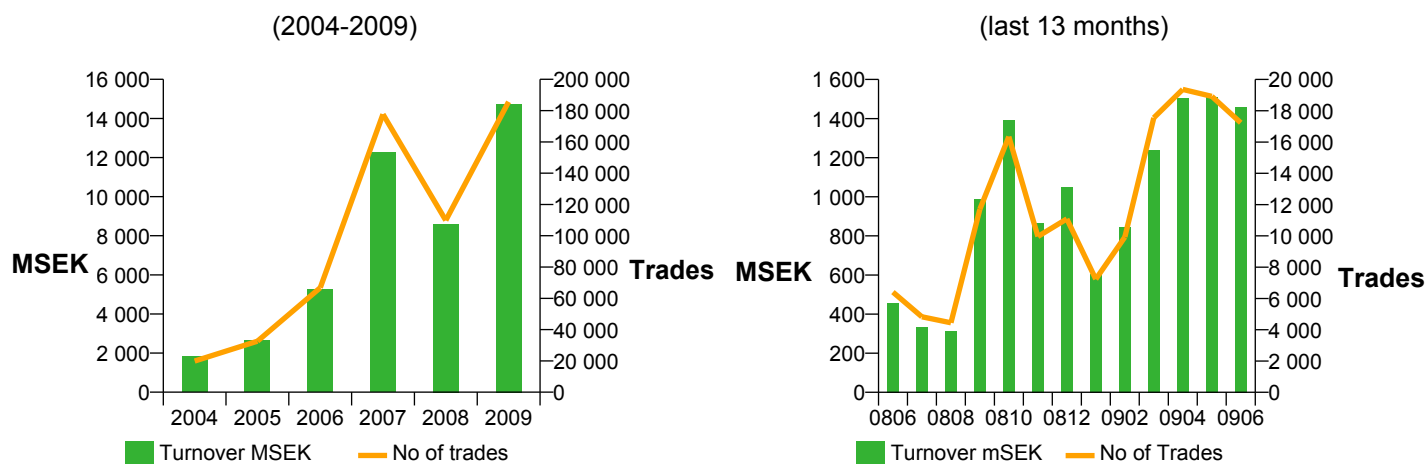
Member	June	YTD
Swedbank AB	32,37	30,32
Svenska Handelsbanken AB	24,53	26,63
Skandinaviska Enskilda Banken AB	20,79	22,91
Nordea Bank	13,71	11,25
HQ Bankaktiebolag	4,21	4,30
Other	4,39	4,58

Retail Bonds Structured Products

Trading during the latest month

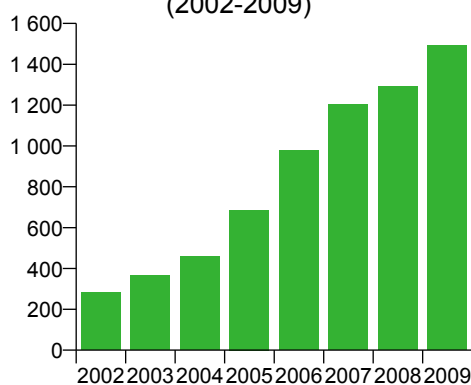
Turnover, MSEK	1 460
Nbr. of trades	17 231

Nominal turnover and number of trades



Note: Annual turnover 2009 is estimated (based on 122 out of 251 trading days)

Nbr of bonds outstanding (2002-2009)



Number of bonds outstanding as of June 2009: 1 493

Market Shares, Top 5 in turnover

Member	June	YTD
Svenska Handelsbanken AB	30,90	29,40
Swedbank AB	21,49	22,77
Skandinaviska Enskilda Banken AB	21,11	21,88
Nordea Bank	15,46	13,05
HQ Bankaktiebolag	7,42	8,73
Other	3,62	4,18

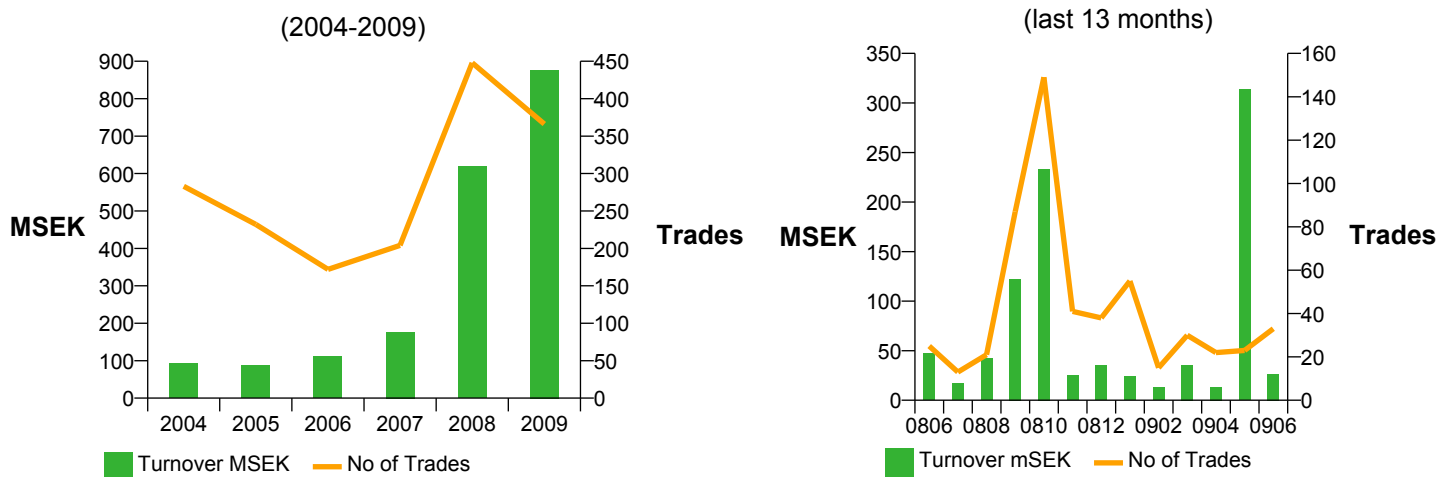
Market Shares, Top 5 in No of trades

Member	June	YTD
Swedbank AB	32,86	30,73
Svenska Handelsbanken AB	24,93	27,14
Skandinaviska Enskilda Banken AB	19,86	21,88
Nordea Bank	14,06	11,45
HQ Bankaktiebolag	4,30	4,39
Other	3,99	4,41

Trading during the latest month

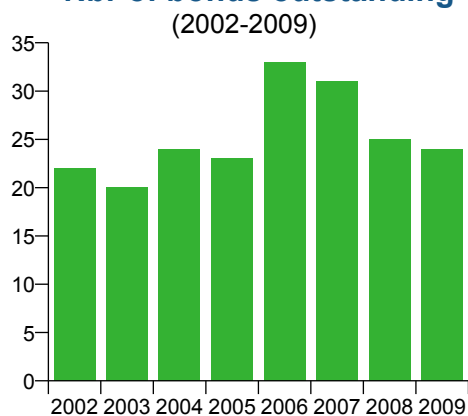
Turnover, MSEK	27
Nbr. of trades	33

Nominal turnover and number of trades



Note: Annual turnover 2009 is estimated (based on 122 out of 251 trading days)

Nbr of bonds outstanding



Number of bonds outstanding as of June 2009: 24

Market Shares, Top 5 in turnover

Member	June	YTD
Skandinaviska Enskilda Banken AB	50,94	12,24
Nordnet Bank AB	21,60	4,50
Danske Bank A/S	19,53	80,00
Avanza Bank AB	7,89	0,76
Nordea Bank	0,05	0,18
Other	0,00	2,32

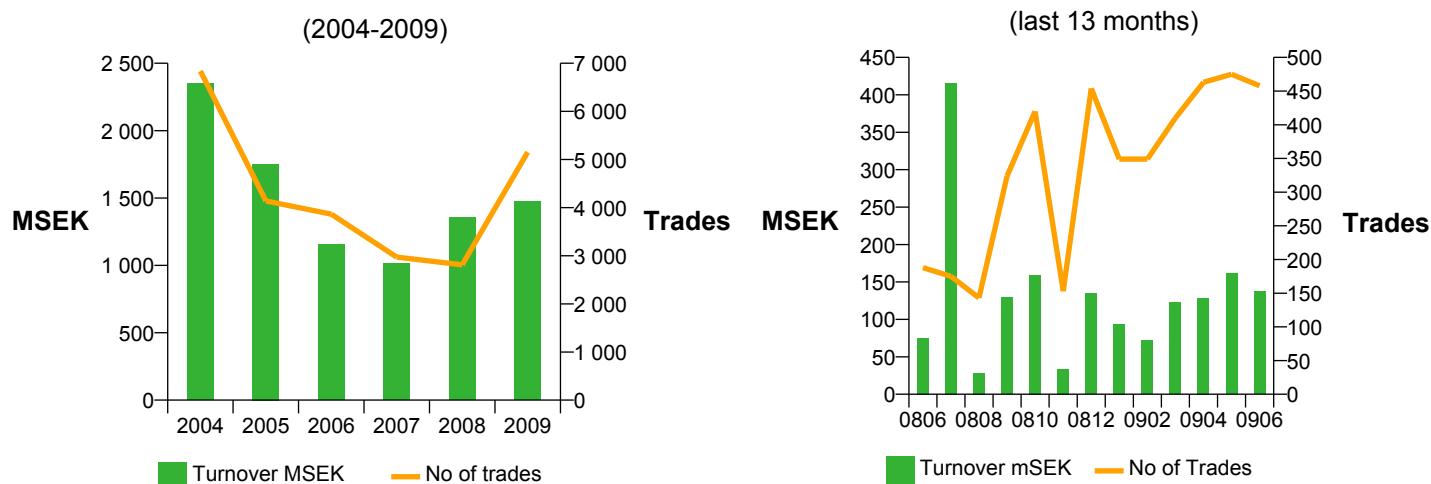
Market Shares, Top 5 in No of trades

Member	June	YTD
Skandinaviska Enskilda Banken AB	51,52	51,39
Danske Bank A/S	33,33	31,02
Avanza Bank AB	7,58	3,70
Nordnet Bank AB	6,06	7,41
Nordea Bank	1,52	4,17
Other	0,00	2,31

Trading during the latest month

Turnover, MSEK	137
Nbr. of trades	458

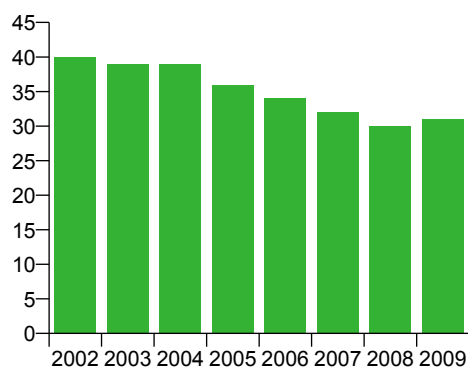
Nominal turnover and number of trades



Note: Annual turnover 2009 is estimated (based on 122 out of 251 trading days)

Nbr of bonds outstanding

(2002-2009)



Number of bonds outstanding as of June 2009: 31

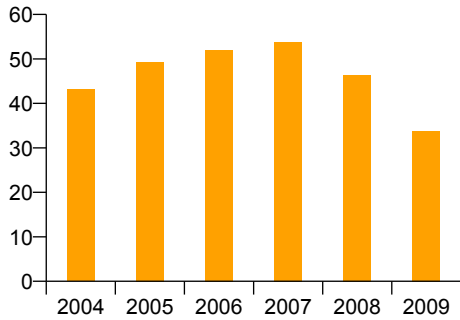
Market Shares, Top 5 in turnover

Member	June	YTD
Skandinaviska Enskilda Banken AB	42,32	61,79
Danske Bank A/S	24,23	9,81
Svenska Handelsbanken AB	13,40	8,20
Swedbank AB	12,00	12,44
Nordnet Bank AB	2,37	1,13
Other	5,67	6,63

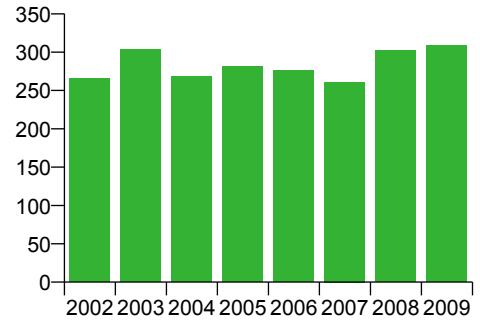
Market Shares, Top 5 in No of trades

Member	June	YTD
Skandinaviska Enskilda Banken AB	53,71	62,79
Swedbank AB	16,48	15,86
Svenska Handelsbanken AB	11,35	7,78
Avanza Bank AB	6,22	3,71
Danske Bank A/S	4,37	2,16
Other	7,86	7,70

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

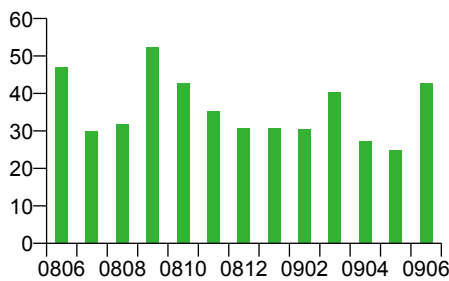


Nbr of bonds outstanding (2002-2009)

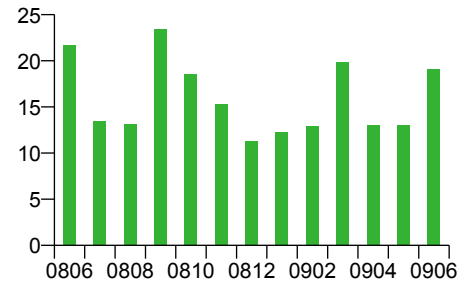


Nominal turnover, daily averages in SEK billion (last 13 months)

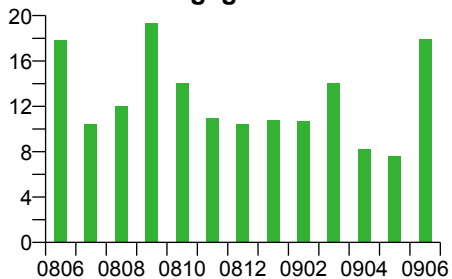
Total



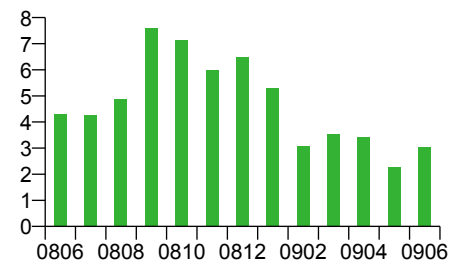
Government Bonds



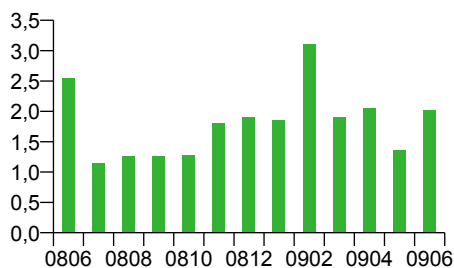
Mortgage Bonds



T-Bills



Certificates



Inflation Linked Bonds

