

# Stockholm Monthly Fixed Income Report August 2009

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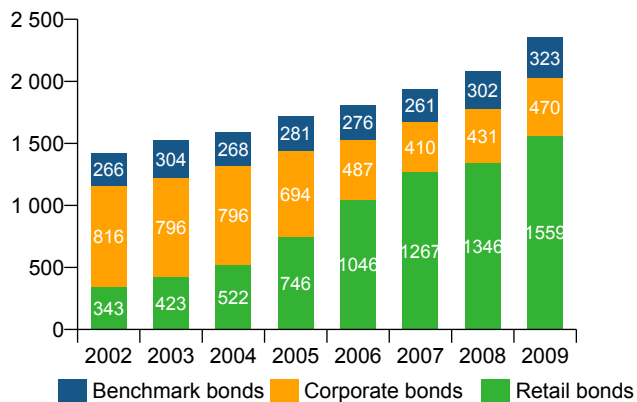
For questions on the report, please contact [fredrik.silfver@nasdaqomx.com](mailto:fredrik.silfver@nasdaqomx.com)

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**

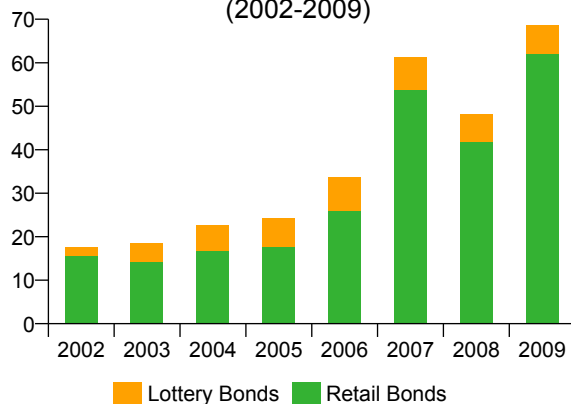
(2002-2009)



**Turnover, MSEK, daily averages**

Retail Bonds

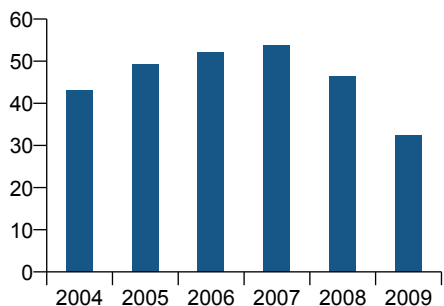
(2002-2009)



**Turnover, BSEK, daily averages**

Benchmark Bonds (Reported)

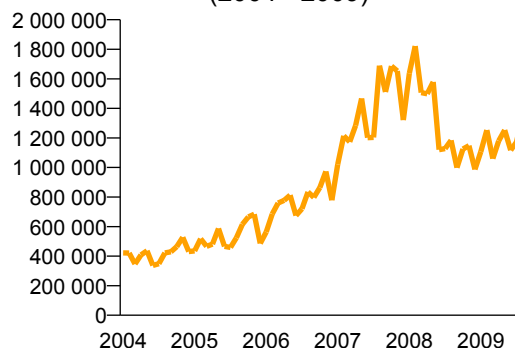
(2004-2009)



**Fixed Income Derivatives**

Open interest

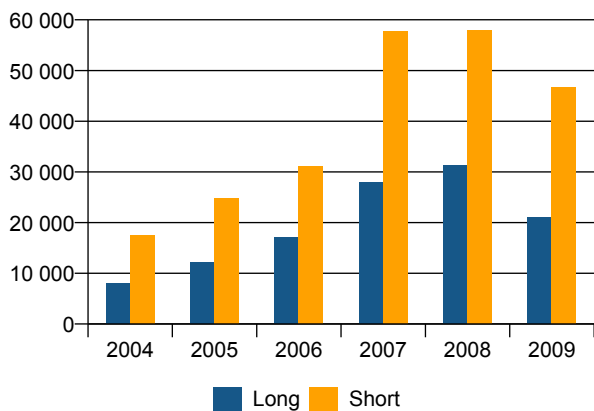
(2004 - 2009)



**FI Derivatives – Long/Short**

Average daily number of contracts

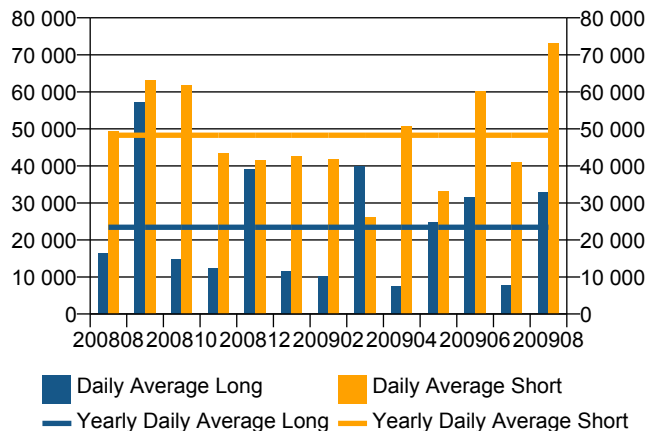
(2004 - 2009)



**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

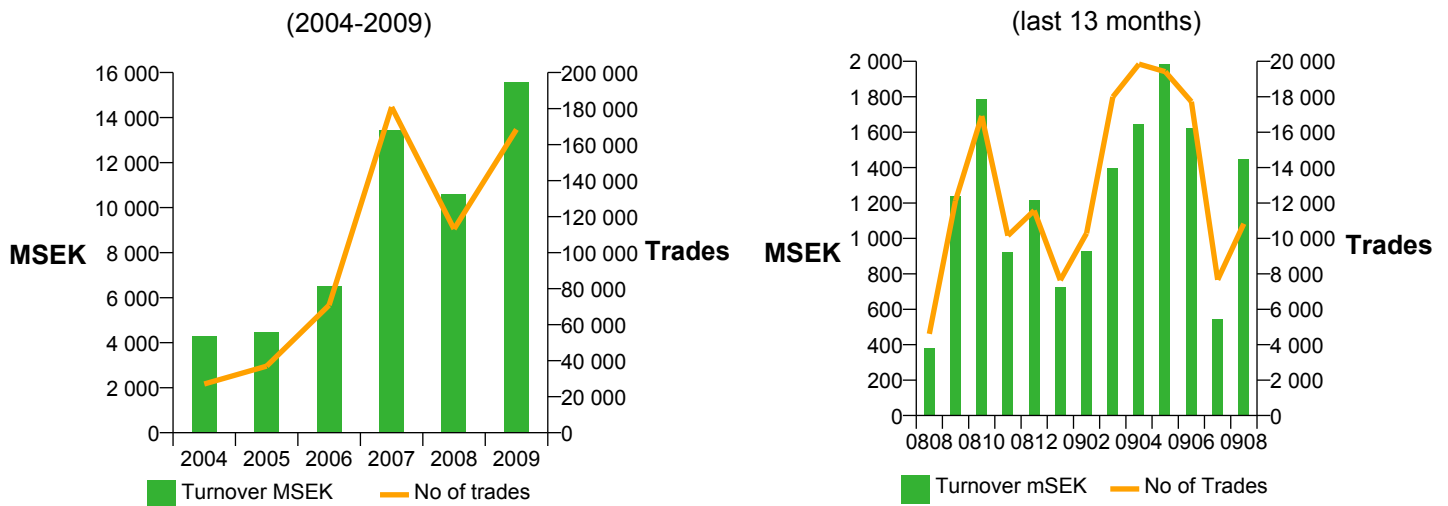
Short includes FRA, FRA options and t-bill contracts. Long includes mortgage and government forwards.

## Retail Bonds Total

### Trading during the latest month

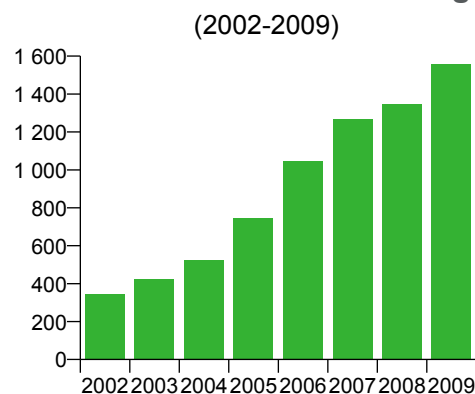
Turnover, MSEK	1 448
Nbr. of trades	10 835

### Nominal turnover and number of trades



Note: Annual turnover 2009 is estimated (based on 166 out of 251 trading days)

### Nbr of bonds outstanding



Number of bonds outstanding as of August 2009: 1 559

### Market Shares, Top 5 in turnover

Member	August	YTD
Danske Bank A/S	36,55	16,21
Skandinaviska Enskilda Banken AB	20,16	22,97
Svenska Handelsbanken AB	14,41	23,80
Swedbank AB	11,03	17,34
Nordea Bank	8,47	10,69
Other	9,39	8,98

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

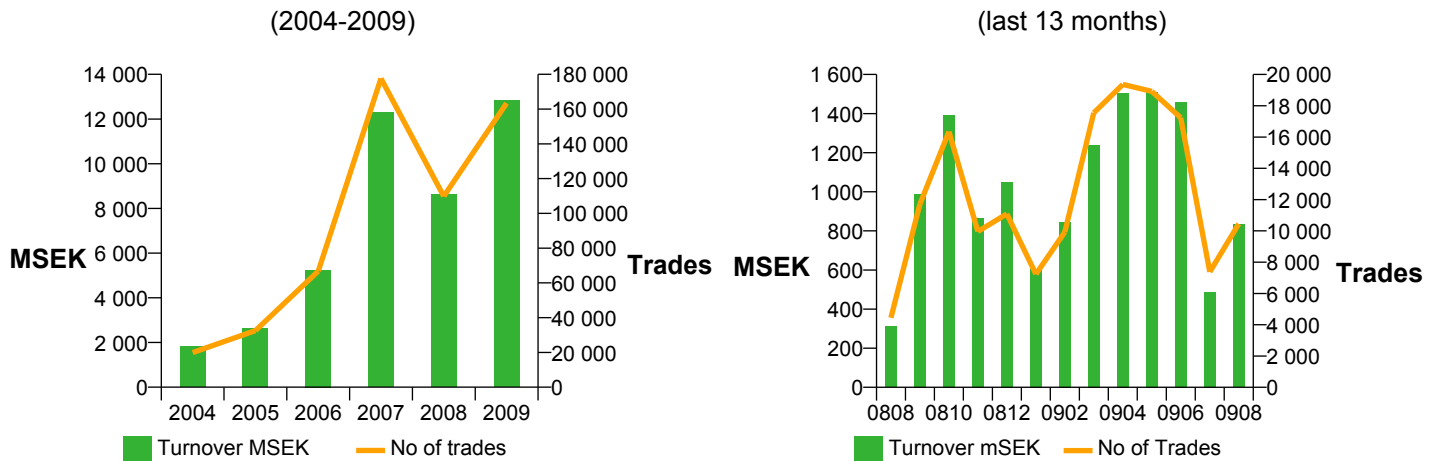
Member	August	YTD
Swedbank AB	26,93	30,98
Skandinaviska Enskilda Banken AB	26,58	23,46
Svenska Handelsbanken AB	21,02	24,13
Nordea Bank	15,00	12,70
HQ Bankaktiebolag	4,32	3,77
Other	6,16	4,96

## Retail Bonds Structured Products

### Trading during the latest month

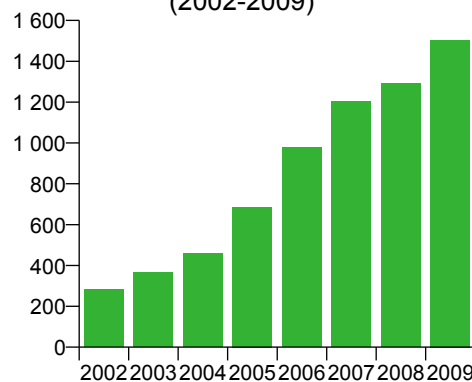
Turnover, MSEK	832
Nbr. of trades	10 446

### Nominal turnover and number of trades



Note: Annual turnover 2009 is estimated (based on 166 out of 251 trading days)

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



Number of bonds outstanding as of August 2009: 1 504

### Market Shares, Top 5 in turnover

Member	August	YTD
Skandinaviska Enskilda Banken AB	29,15	23,51
Svenska Handelsbanken AB	24,47	30,10
Swedbank AB	18,59	21,65
Nordea Bank	14,59	13,71
HQ Bankaktiebolag	8,18	6,75
Other	5,02	4,27

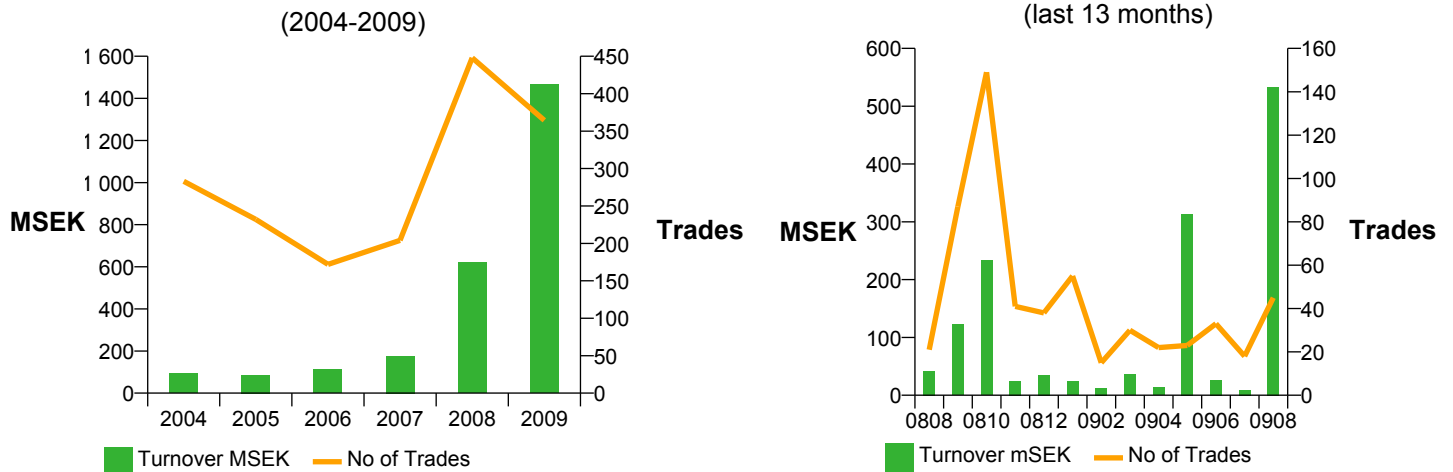
### Market Shares, Top 5 in No of trades

Member	August	YTD
Swedbank AB	27,37	31,48
Skandinaviska Enskilda Banken AB	26,22	22,60
Svenska Handelsbanken AB	21,50	24,58
Nordea Bank	15,45	13,01
HQ Bankaktiebolag	4,15	3,79
Other	5,31	4,54

### Trading during the latest month

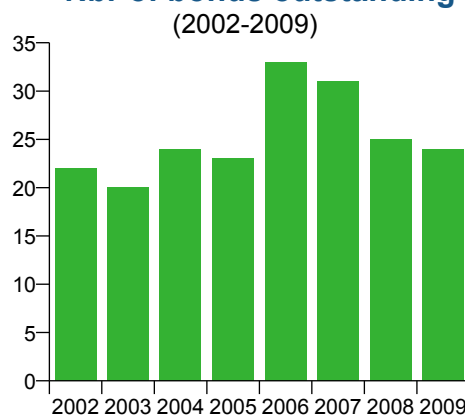
Turnover, MSEK	533
Nbr. of trades	45

### Nominal turnover and number of trades



Note: Annual turnover 2009 is estimated (based on 166 out of 251 trading days)

### Nbr of bonds outstanding



Number of bonds outstanding as of August 2009: 24

### Market Shares, Top 5 in turnover

Member	August	YTD
Danske Bank A/S	96,20	93,42
Skandinaviska Enskilda Banken AB	3,14	4,71
Nordnet Bank AB	0,44	1,31
Avanza Bank AB	0,18	0,44
Swedbank AB	0,04	0,02
Other	0,00	0,10

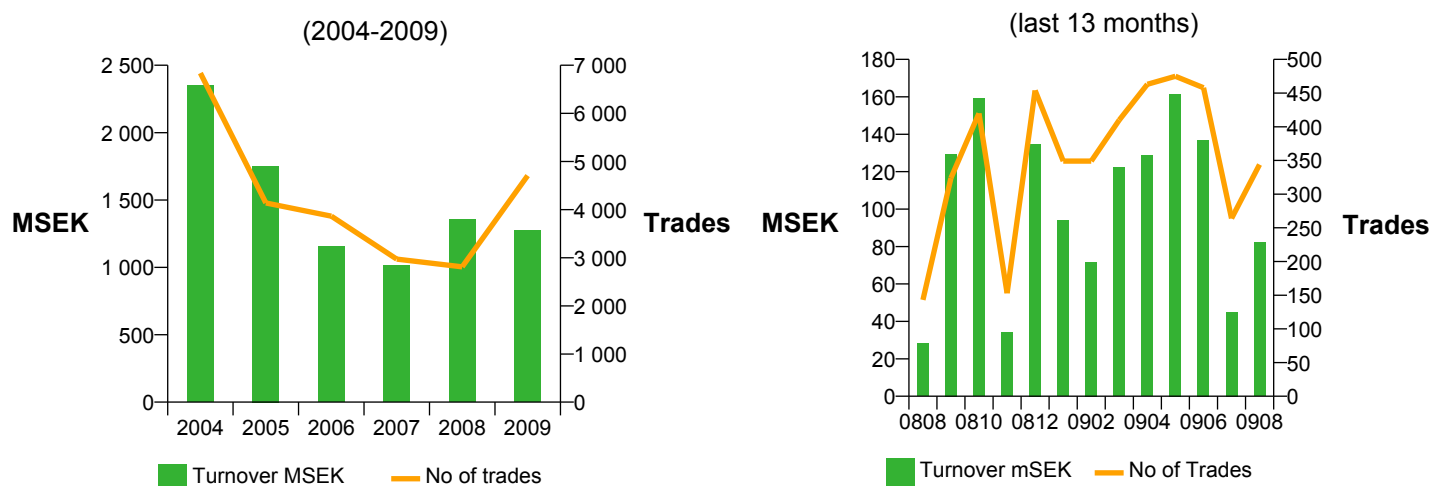
### Market Shares, Top 5 in No of trades

Member	August	YTD
Skandinaviska Enskilda Banken AB	48,89	49,58
Danske Bank A/S	42,22	36,55
Avanza Bank AB	4,44	6,30
Nordea Bank	2,22	2,94
Nordnet Bank AB	1,11	3,78
Other	1,11	0,84

### Trading during the latest month

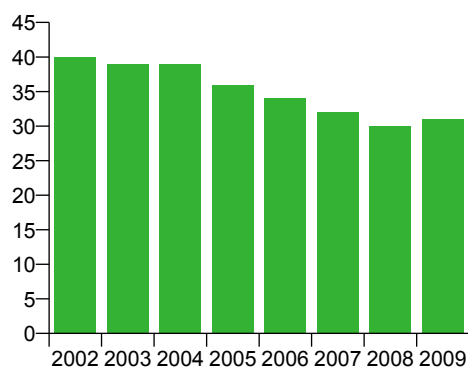
Turnover, MSEK	82
Nbr. of trades	344

### Nominal turnover and number of trades



Note: Annual turnover 2009 is estimated (based on 166 out of 251 trading days)

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



Number of bonds outstanding as of August 2009: 31

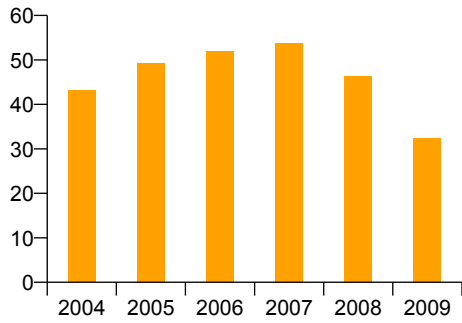
### Market Shares, Top 5 in turnover

Member	August	YTD
Skandinaviska Enskilda Banken AB	39,57	55,37
Erik Penser Bankaktiebolag	21,98	4,29
Danske Bank A/S	13,54	12,57
Svenska Handelsbanken AB	5,96	9,58
Swedbank AB	5,82	9,83
Other	13,14	8,36

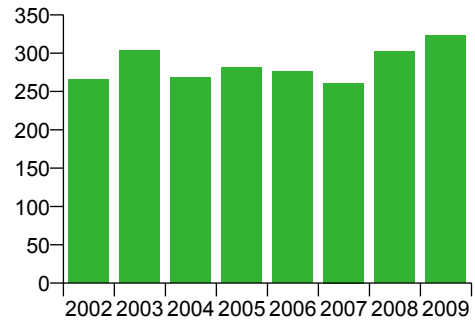
### Market Shares, Top 5 in No of trades

Member	August	YTD
Skandinaviska Enskilda Banken AB	34,74	51,46
Swedbank AB	16,72	15,93
HQ Bankaktiebolag	9,88	3,37
Svenska Handelsbanken AB	9,16	10,16
Danske Bank A/S	5,67	3,60
Other	23,84	15,48

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

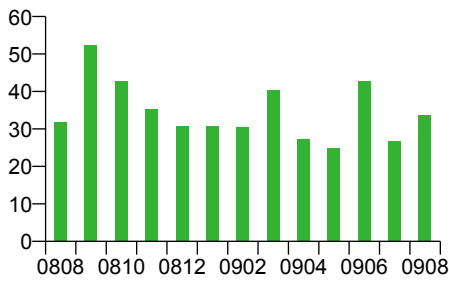


**Nbr of bonds outstanding (2002-2009)**

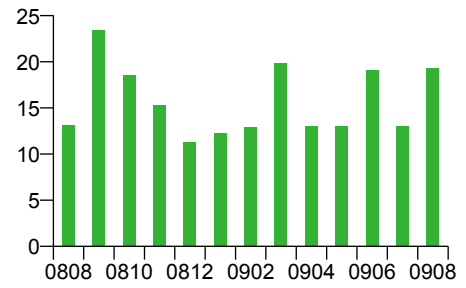


**Nominal turnover, daily averages in SEK billion (last 13 months)**

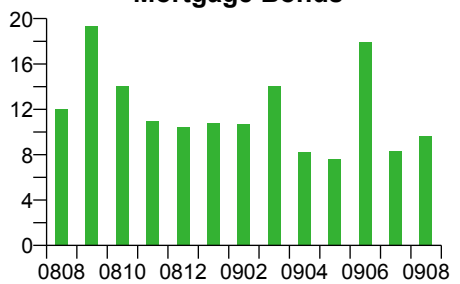
**Total**



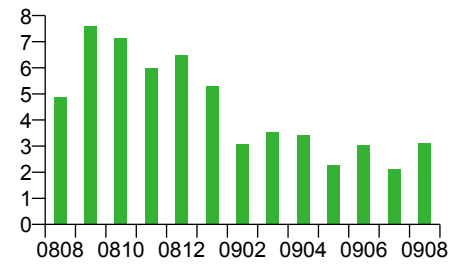
**Government Bonds**



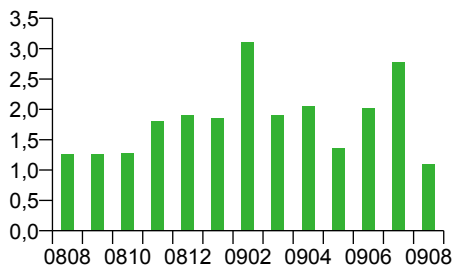
**Mortgage Bonds**



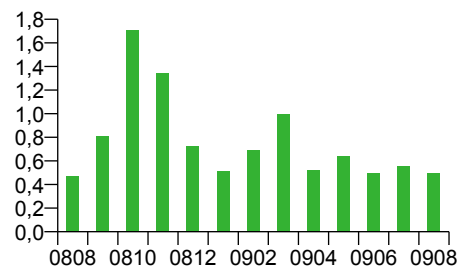
**T-Bills**



**Certificates**



**Inflation Linked Bonds**



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