

Stockholm Monthly Fixed Income Report November 2009

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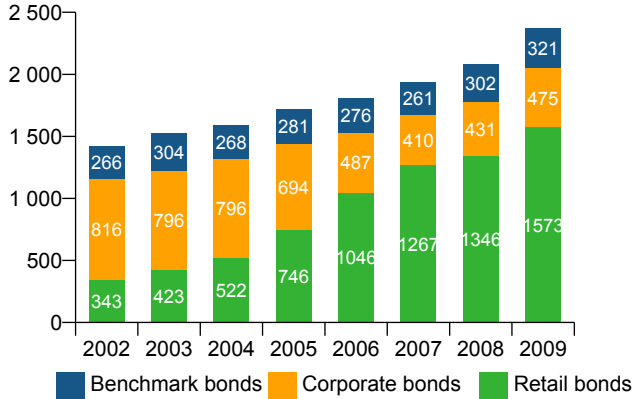
For questions on the report, please contact fredrik.silfver@nasdaqomx.com

For questions regarding the FI market please see <http://nordic.nasdaqomxtrader.com/trading/fixedincome/Sweden/> for contact information

Overview Stockholm Fixed Income Market

Total number of listed bonds

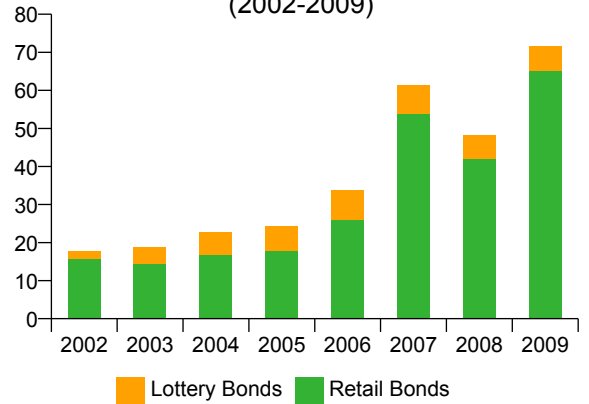
(2002-2009)



Turnover, MSEK, daily averages

Retail Bonds

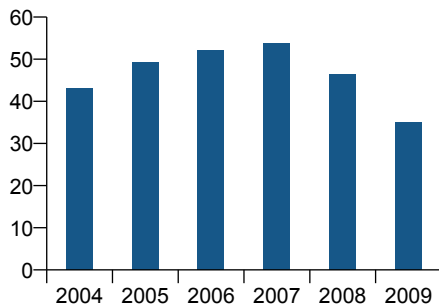
(2002-2009)



Turnover, BSEK, daily averages

Benchmark Bonds (Reported)

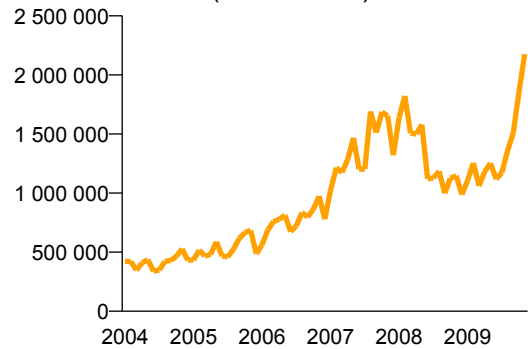
(2004-2009)



Fixed Income Derivatives

Open interest

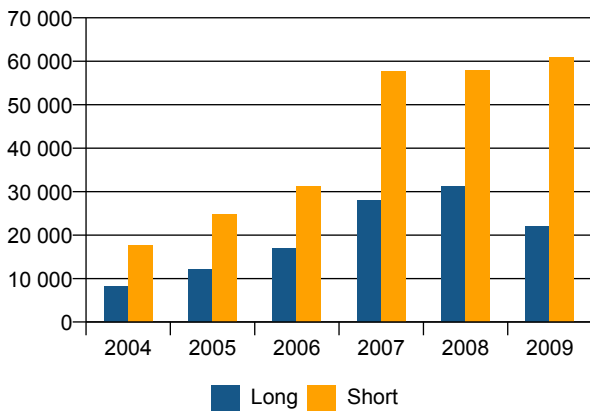
(2004 - 2009)



FI Derivatives – Long/Short

Average daily number of contracts

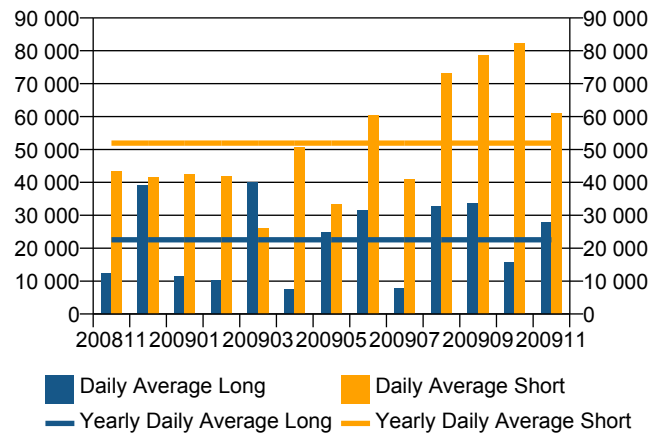
(2004 - 2009)



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

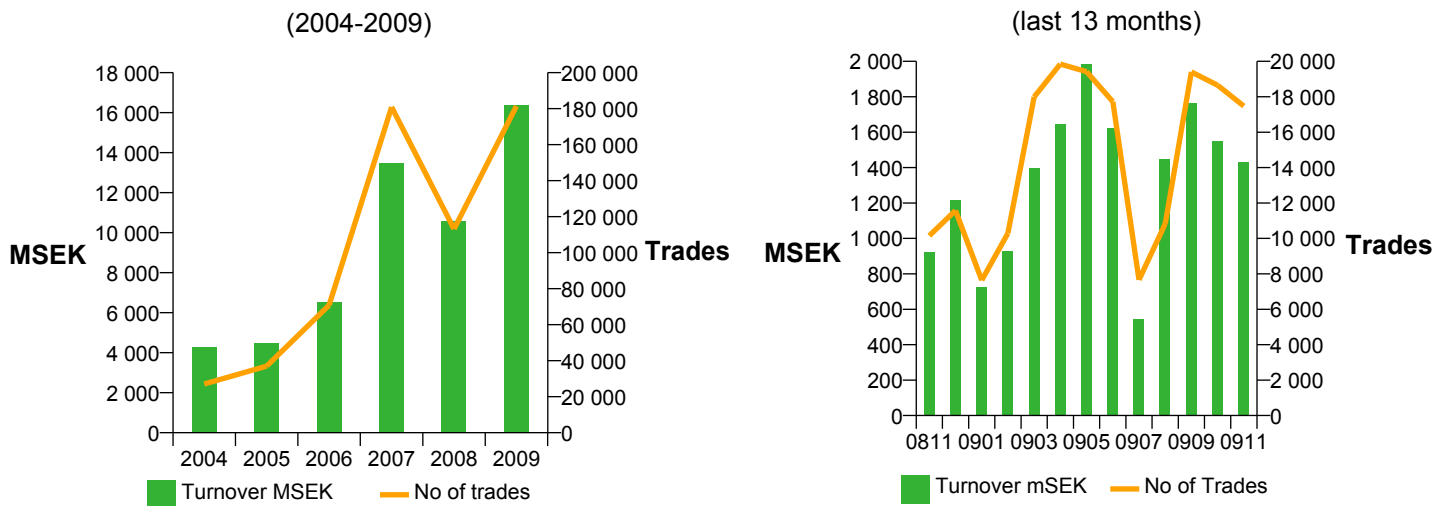
Short includes FRA, FRA options, RIBA futures and t-bill contracts. Long includes mortgage and government forwards.

Retail Bonds Total

Trading during the latest month

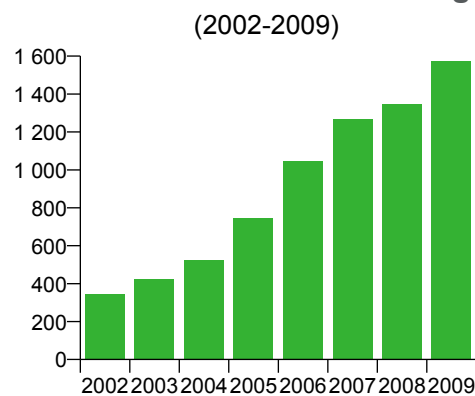
Turnover, MSEK	1 431
Nbr. of trades	17 473

Nominal turnover and number of trades



Note: Annual turnover 2009 is estimated (based on 231 out of 251 trading days)

Nbr of bonds outstanding



Number of bonds outstanding as of November 2009: 1 573

Market Shares, Top 5 in turnover

Member	November	YTD
Svenska Handelsbanken AB	28,69	20,97
Skandinaviska Enskilda Banken AB	25,00	23,20
Swedbank AB	22,60	21,98
Nordea Bank	12,86	13,21
HQ Bankaktiebolag	6,27	5,95
Other	4,58	14,69

Market Shares, Top 5 in No of trades

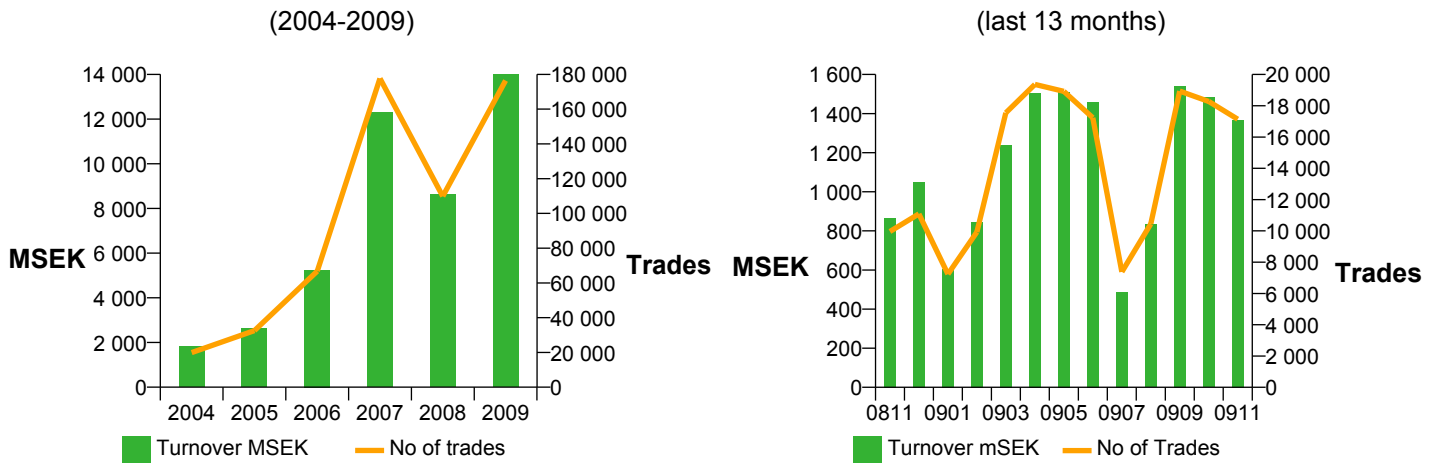
Member	November	YTD
Swedbank AB	30,20	32,13
Svenska Handelsbanken AB	24,57	22,98
Skandinaviska Enskilda Banken AB	23,63	21,90
Nordea Bank	12,71	14,32
HQ Bankaktiebolag	4,05	3,90
Other	4,84	4,77

Retail Bonds Structured Products

Trading during the latest month

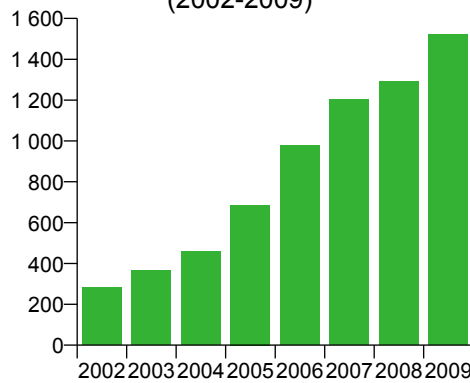
Turnover, MSEK	1 366
Nbr. of trades	17 136

Nominal turnover and number of trades



Note: Annual turnover 2009 is estimated (based on 231 out of 251 trading days)

Nbr of bonds outstanding (2002-2009)



Number of bonds outstanding as of November 2009: 1 523

Market Shares, Top 5 in turnover

Member	November	YTD
Svenska Handelsbanken AB	29,67	24,45
Swedbank AB	23,42	25,72
Skandinaviska Enskilda Banken AB	22,78	23,03
Nordea Bank	13,44	15,57
HQ Bankaktiebolag	6,50	6,94
Other	4,19	4,30

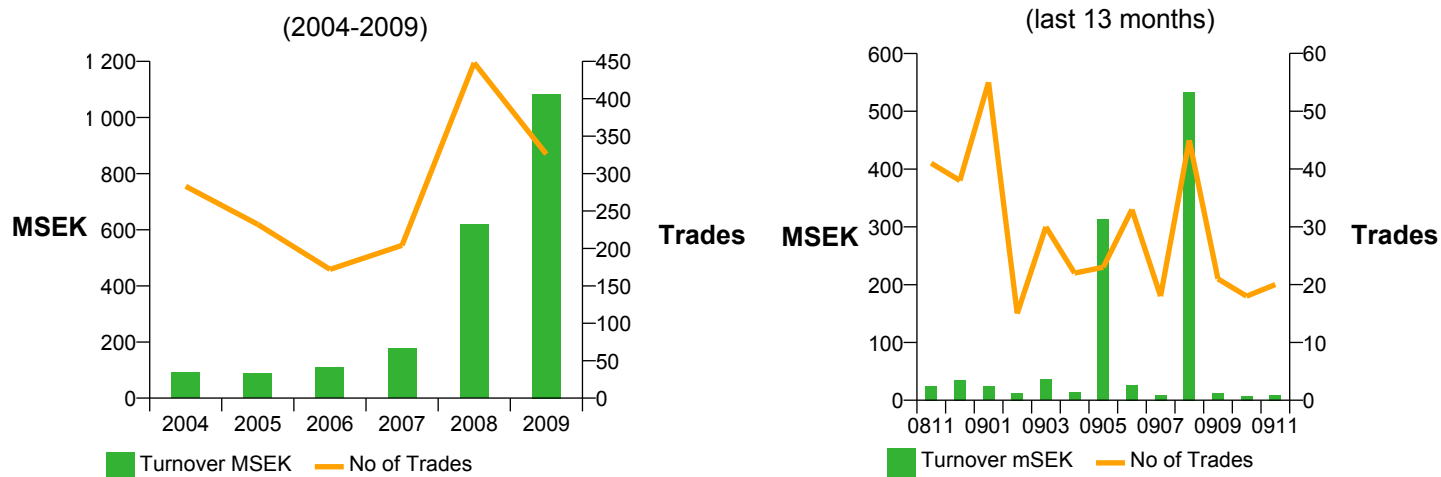
Market Shares, Top 5 in No of trades

Member	November	YTD
Swedbank AB	30,60	32,65
Svenska Handelsbanken AB	24,84	23,28
Skandinaviska Enskilda Banken AB	23,04	21,24
Nordea Bank	12,90	14,59
HQ Bankaktiebolag	4,05	3,85
Other	4,57	4,39

Trading during the latest month

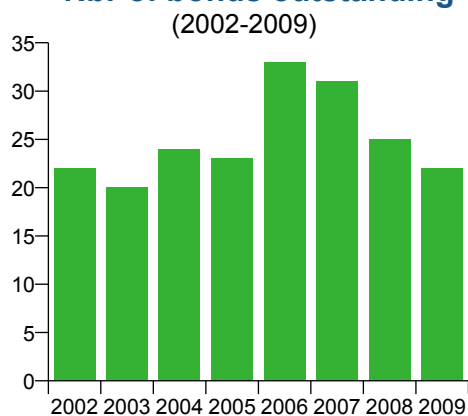
Turnover, MSEK	9
Nbr. of trades	20

Nominal turnover and number of trades



Note: Annual turnover 2009 is estimated (based on 231 out of 251 trading days)

Nbr of bonds outstanding



Number of bonds outstanding as of November 2009: 22

Market Shares, Top 5 in turnover

Member	November	YTD
Skandinaviska Enskilda Banken AB	50,00	5,52
Danske Bank A/S	49,87	93,49
Nordea Bank	0,13	0,02
Avanza Bank AB	0,00	0,50
Nordnet Bank AB	0,00	0,42
Other	0,00	0,05

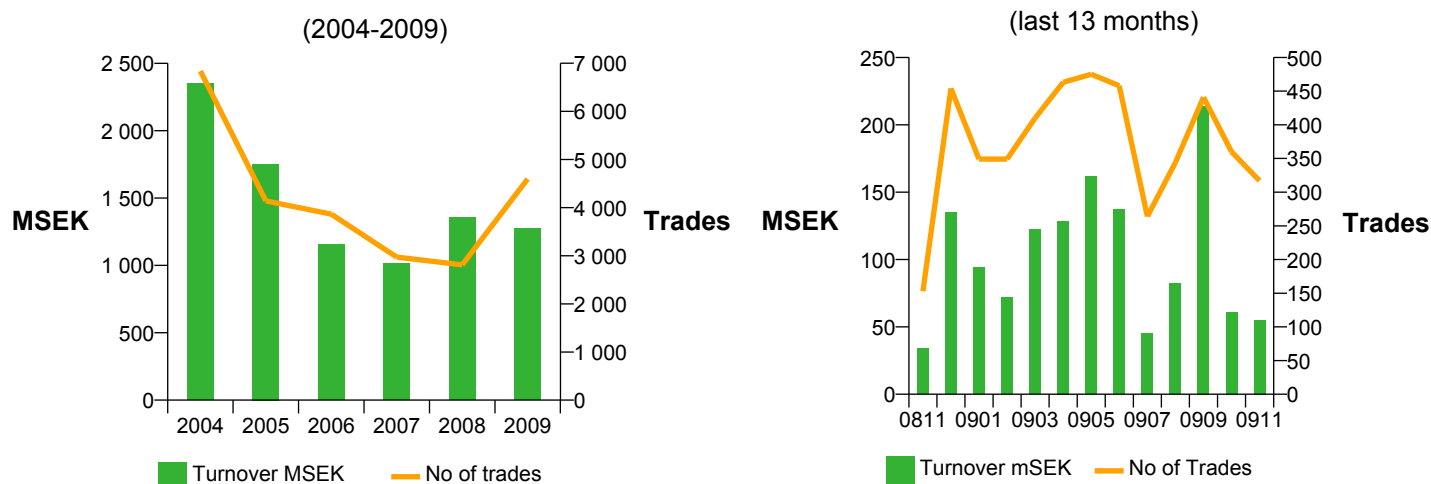
Market Shares, Top 5 in No of trades

Member	November	YTD
Skandinaviska Enskilda Banken AB	50,00	49,52
Danske Bank A/S	47,50	39,90
Nordea Bank	2,50	2,40
Avanza Bank AB	0,00	5,77
Swedbank AB	0,00	1,44
Other	0,00	0,96

Trading during the latest month

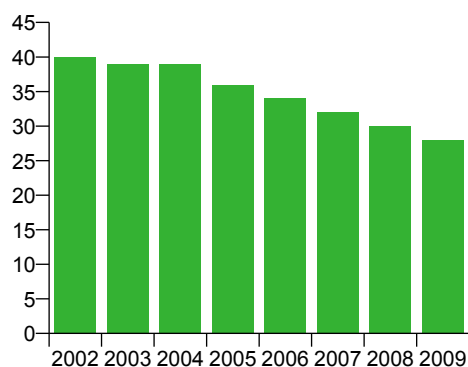
Turnover, MSEK	55
Nbr. of trades	317

Nominal turnover and number of trades



Note: Annual turnover 2009 is estimated (based on 231 out of 251 trading days)

Nbr of bonds outstanding (2002-2009)



Number of bonds outstanding as of November 2009: 28

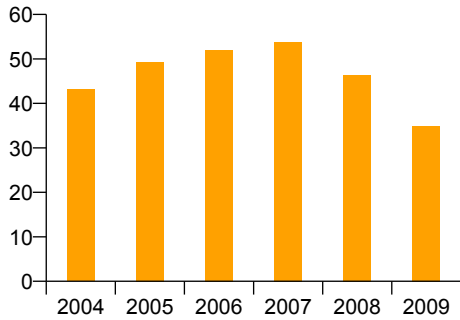
Market Shares, Top 5 in turnover

Member	November	YTD
Skandinaviska Enskilda Banken AB	75,94	49,54
Svenska Handelsbanken AB	9,03	5,57
Swedbank AB	5,90	4,50
Öhman J:or Fondkommission AB, E.	3,01	1,85
Avanza Bank AB	2,73	1,37
Other	3,38	37,17

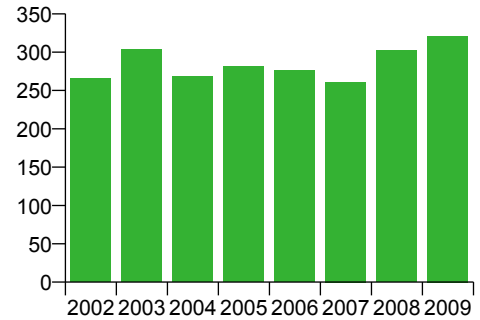
Market Shares, Top 5 in No of trades

Member	November	YTD
Skandinaviska Enskilda Banken AB	53,79	49,01
Svenska Handelsbanken AB	11,51	11,22
Swedbank AB	10,57	11,25
Avanza Bank AB	8,36	5,51
HQ Bankaktiebolag	4,42	6,43
Other	11,36	16,59

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

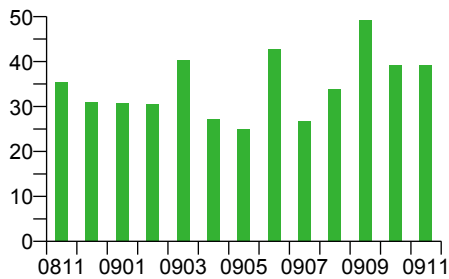


Nbr of bonds outstanding
 (2002-2009)

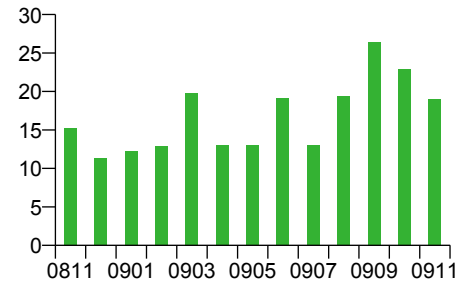


Nominal turnover, daily averages in SEK billion
 (last 13 months)

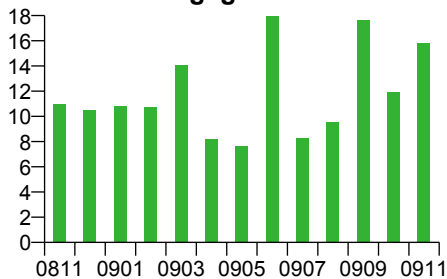
Total



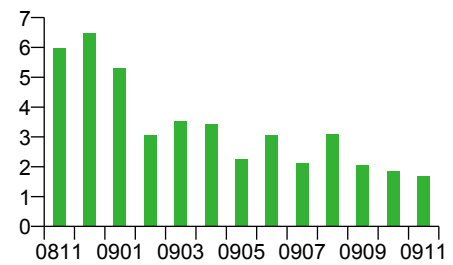
Government Bonds



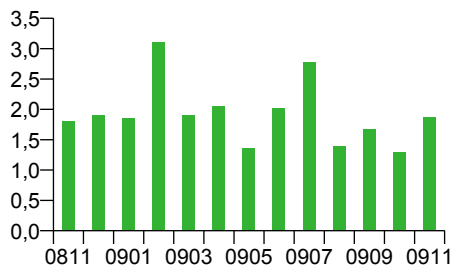
Mortgage Bonds



T-Bills



Certificates



Inflation Linked Bonds

