

Stockholm Monthly Fixed Income Report February 2010

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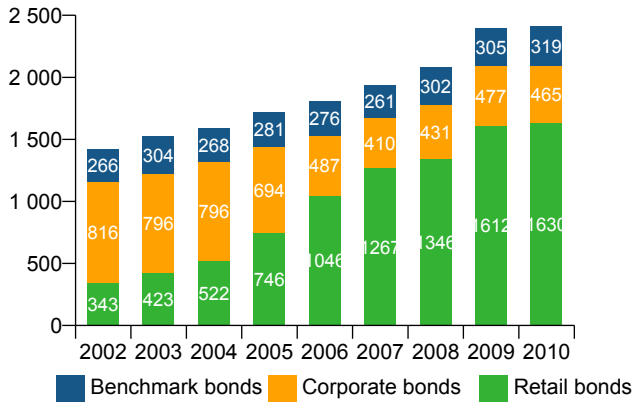
For questions on the report, please contact fredrik.silfver@nasdaqomx.com

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

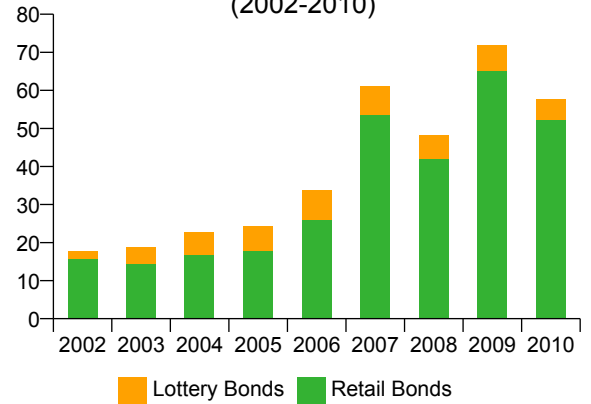
(2002-2010)



Turnover, MSEK, daily averages

Retail Bonds

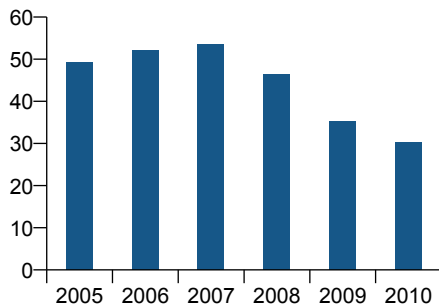
(2002-2010)



Turnover, BSEK, daily averages

Benchmark Bonds (Reported)

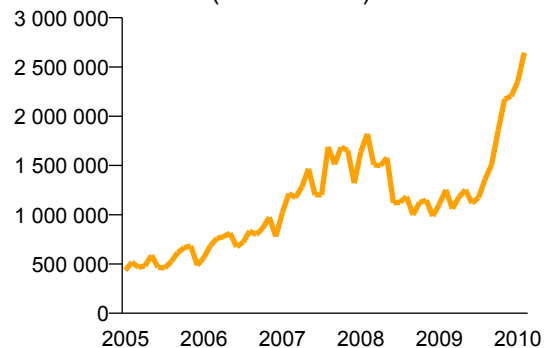
(2005-2010)



Fixed Income Derivatives

Open interest

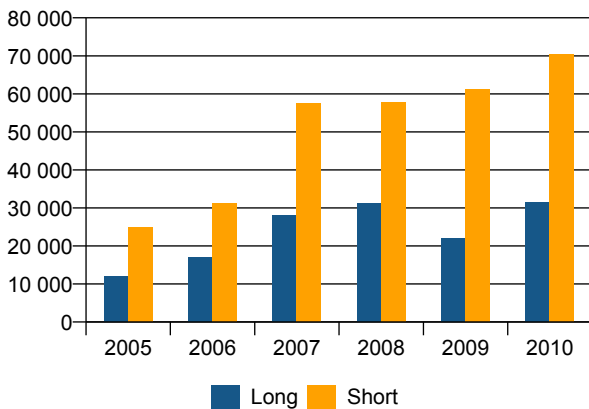
(2005 - 2010)



FI Derivatives – Long/Short

Average daily number of contracts

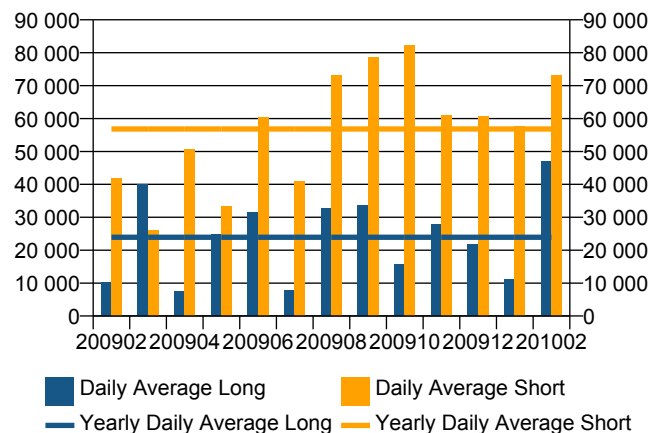
(2005 - 2010)



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

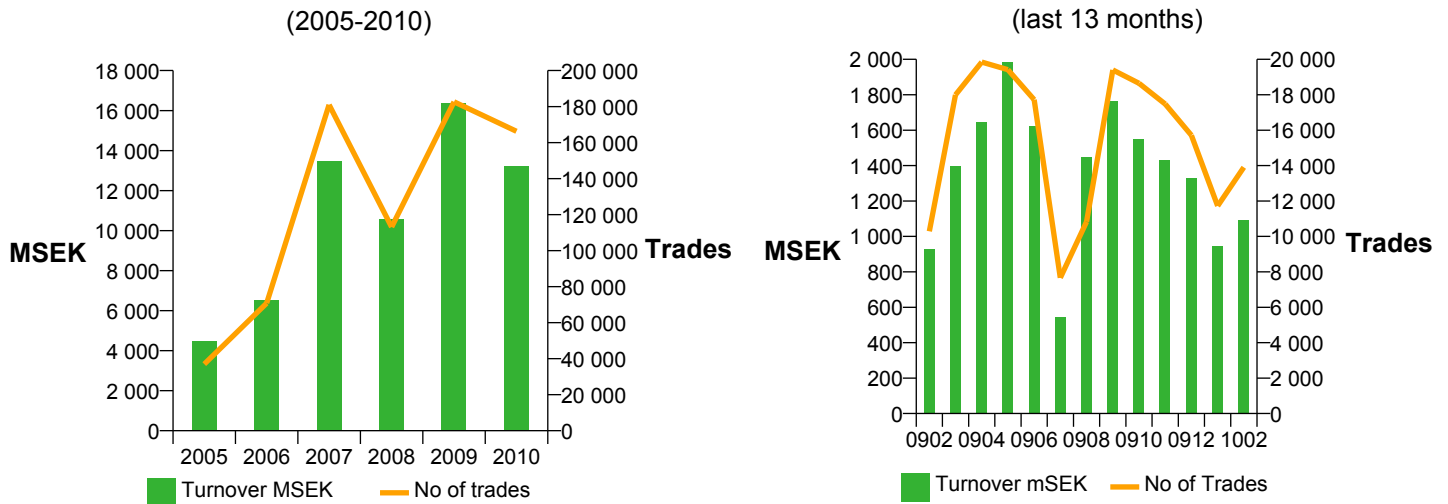
Short includes FRA, FRA options, RIBA futures and t-bill contracts. Long includes mortgage and government forwards.

Retail Bonds Total

Trading during the latest month

Turnover, MSEK	1 090
Nbr. of trades	13 907

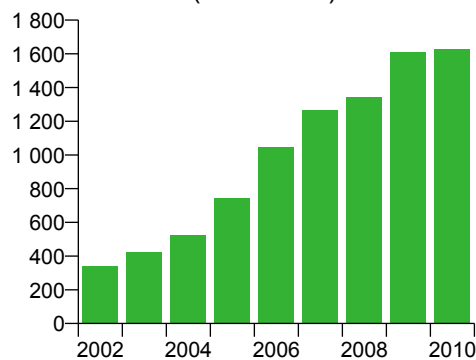
Nominal turnover and number of trades



Note: Annual turnover 2010 is estimated (based on 39 out of 253 trading days)

Nbr of bonds outstanding

(2002-2010)



Number of bonds outstanding as of February 2010: 1 630

Market Shares, Top 5 in turnover

Member	February	YTD
Svenska Handelsbanken AB	43,52	38,19
Skandinaviska Enskilda Banken AB	18,59	22,48
Swedbank AB	16,44	15,78
Nordea Bank	12,83	13,29
HQ Bankaktiebolag	4,76	5,55
Other	3,87	4,71

Market Shares, Top 5 in No of trades

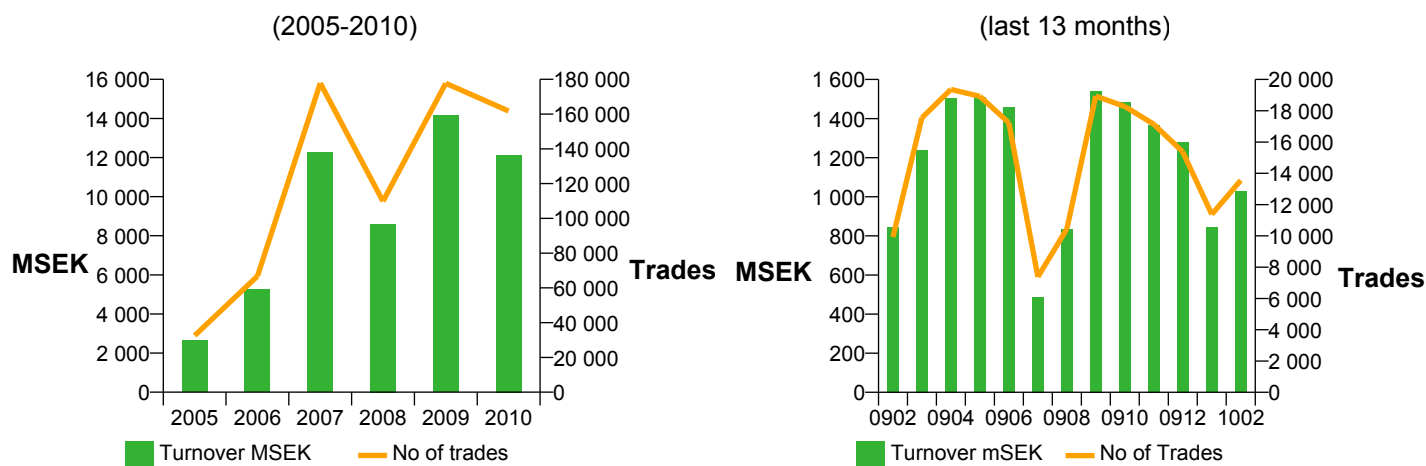
Member	February	YTD
Svenska Handelsbanken AB	40,29	35,95
Swedbank AB	22,89	22,91
Skandinaviska Enskilda Banken AB	15,35	17,82
Nordea Bank	14,51	15,05
HQ Bankaktiebolag	3,16	3,58
Other	3,79	4,69

Retail Bonds Structured Products

Trading during the latest month

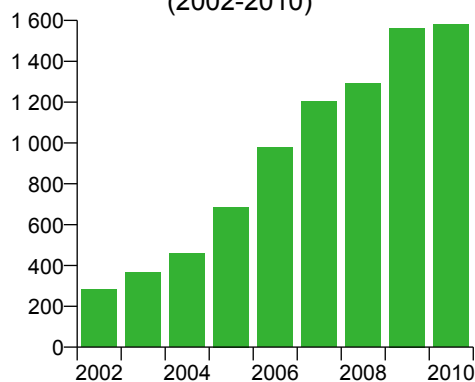
Turnover, MSEK	1 028
Nbr. of trades	13 554

Nominal turnover and number of trades



Note: Annual turnover 2010 is estimated (based on 39 out of 253 trading days)

Nbr of bonds outstanding (2002-2010)



Number of bonds outstanding as of February 2010: 1 582

Market Shares, Top 5 in turnover

Member	February	YTD
Svenska Handelsbanken AB	45,20	40,39
Swedbank AB	17,40	16,89
Skandinaviska Enskilda Banken AB	16,41	19,19
Nordea Bank	12,88	14,01
HQ Bankaktiebolag	4,89	5,78
Other	3,22	3,74

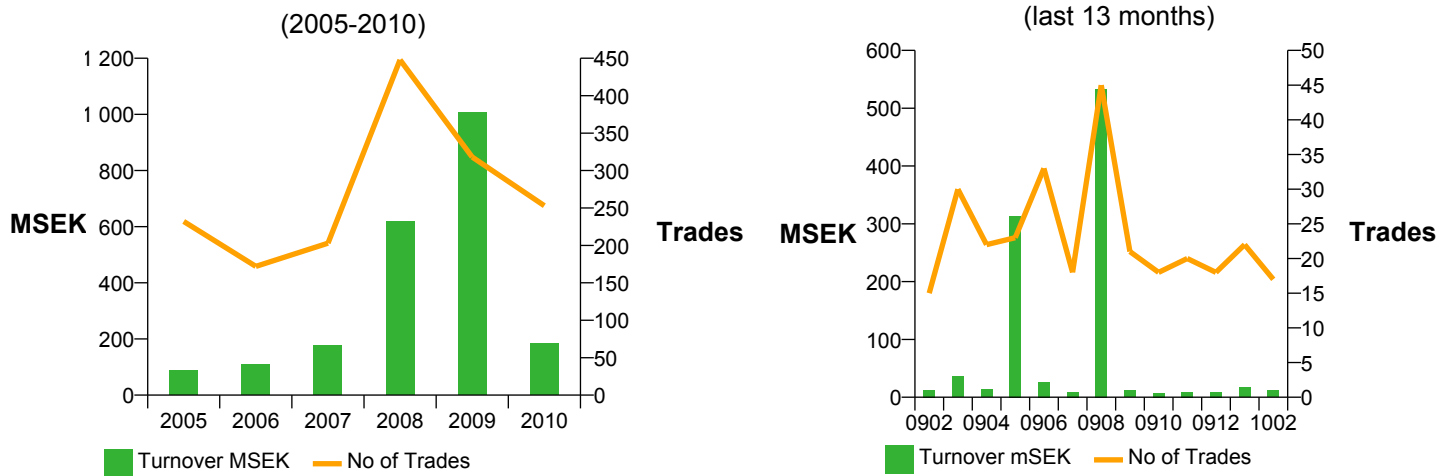
Market Shares, Top 5 in No of trades

Member	February	YTD
Svenska Handelsbanken AB	40,88	36,50
Swedbank AB	23,42	23,38
Skandinaviska Enskilda Banken AB	14,84	17,33
Nordea Bank	14,64	15,27
HQ Bankaktiebolag	3,01	3,47
Other	3,20	4,05

Trading during the latest month

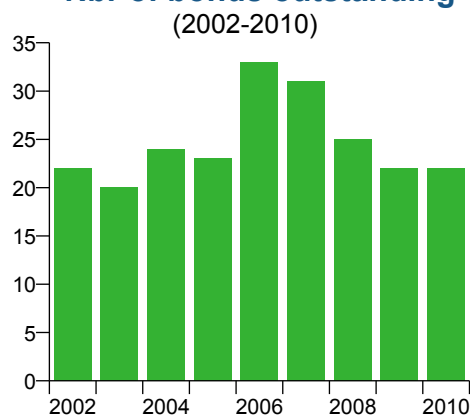
Turnover, MSEK	11
Nbr. of trades	17

Nominal turnover and number of trades



Note: Annual turnover 2010 is estimated (based on 39 out of 253 trading days)

Nbr of bonds outstanding



Number of bonds outstanding as of February 2010: 22

Market Shares, Top 5 in turnover

Member	February	YTD
Skandinaviska Enskilda Banken AB	50,00	50,00
Danske Bank A/S	39,43	43,96
Nordea Bank	4,97	2,32
Erik Penser Bankaktiebolag	4,48	1,78
Nordnet Bank AB	1,12	1,15
Other	0,00	0,79

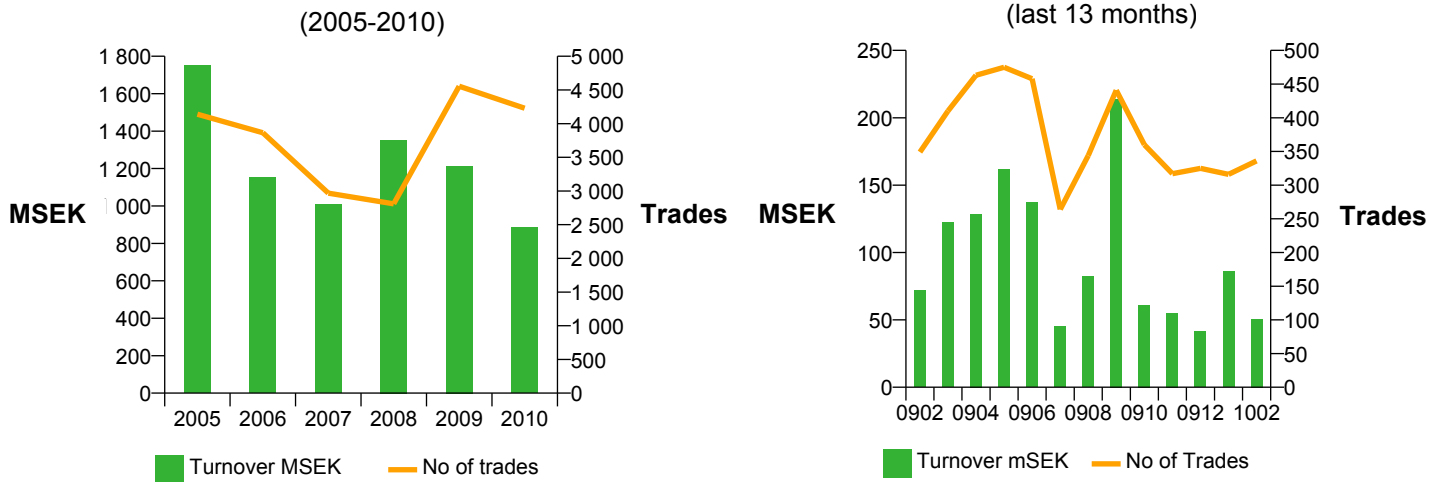
Market Shares, Top 5 in No of trades

Member	February	YTD
Skandinaviska Enskilda Banken AB	50,00	50,00
Danske Bank A/S	32,35	35,90
Nordea Bank	11,76	7,69
Nordnet Bank AB	2,94	2,56
Erik Penser Bankaktiebolag	2,94	1,28
Other	0,00	2,56

Trading during the latest month

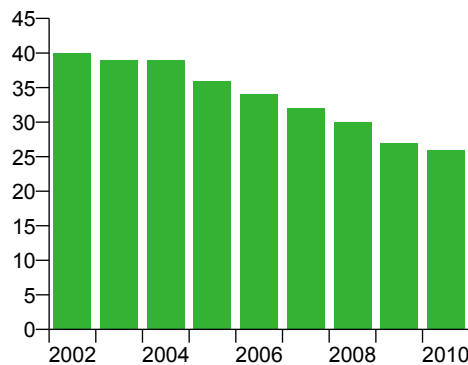
Turnover, MSEK	51
Nbr. of trades	336

Nominal turnover and number of trades



Note: Annual turnover 2010 is estimated (based on 39 out of 253 trading days)

Nbr of bonds outstanding (2002-2010)



Number of bonds outstanding as of February 2010: 26

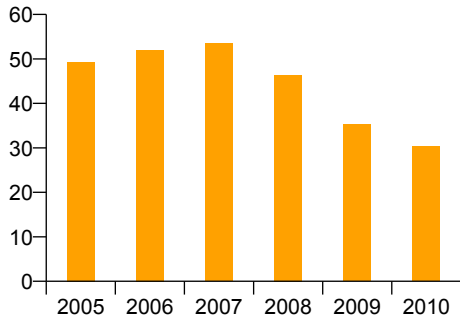
Market Shares, Top 5 in turnover

Member	February	YTD
Skandinaviska Enskilda Banken AB	55,78	61,90
Svenska Handelsbanken AB	18,98	15,90
Nordea Bank	13,50	5,75
Avanza Bank	3,85	2,37
Nordnet Bank AB	3,79	5,88
Other	4,11	8,20

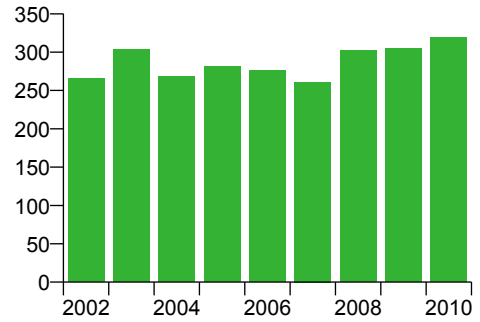
Market Shares, Top 5 in No of trades

Member	February	YTD
Skandinaviska Enskilda Banken AB	34,08	34,66
Svenska Handelsbanken AB	18,45	17,18
Avanza Bank AB	14,14	16,87
Nordea Bank	9,52	7,06
HQ Bankaktiebolag	9,23	7,98
Other	14,58	16,26

Total nominal turnover in SEK billion, daily averages (2005-2010)

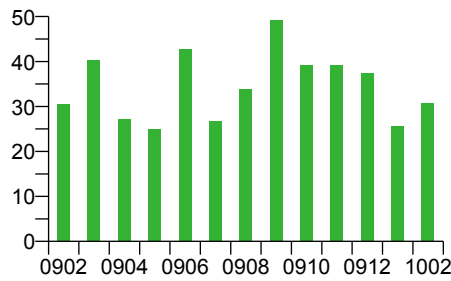


Nbr of bonds outstanding (2002-2010)

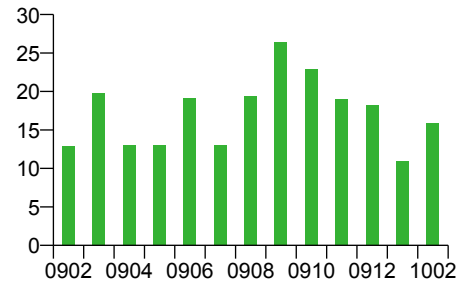


Nominal turnover, daily averages in SEK billion (last 13 months)

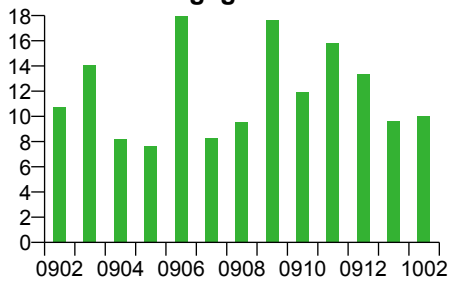
Total



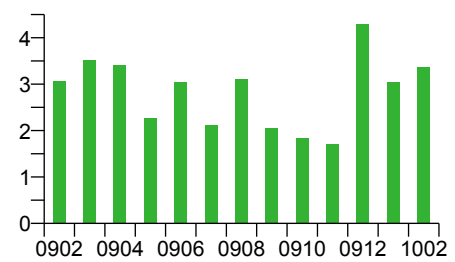
Government Bonds



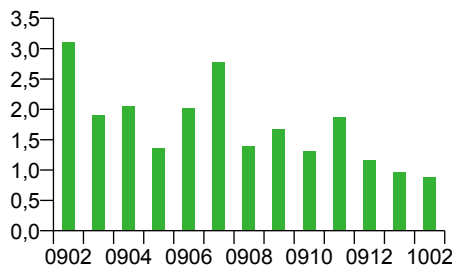
Mortgage Bonds



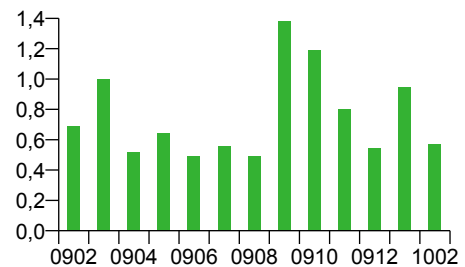
T-Bills



Certificates



Inflation Linked Bonds



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