

Stockholm Monthly Fixed Income Report April 2011

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

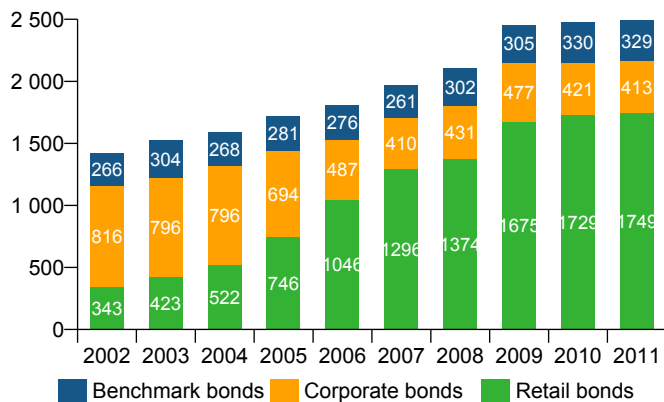
For questions on the report, please contact fredrik.silfver@nasdaqomx.com

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

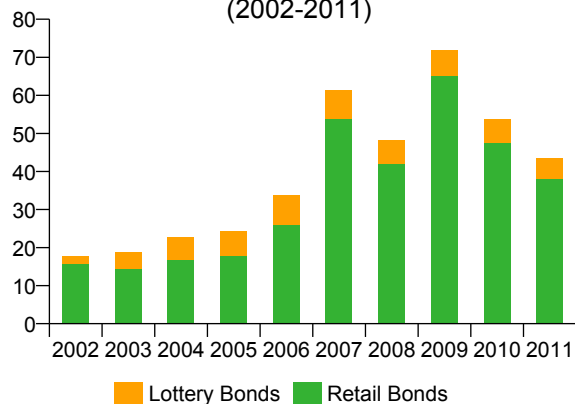
(2002-2011)



Turnover, MSEK, daily averages

Retail Bonds

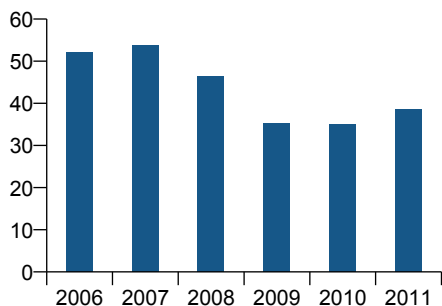
(2002-2011)



Turnover, BSEK, daily averages

Benchmark Bonds (Reported)

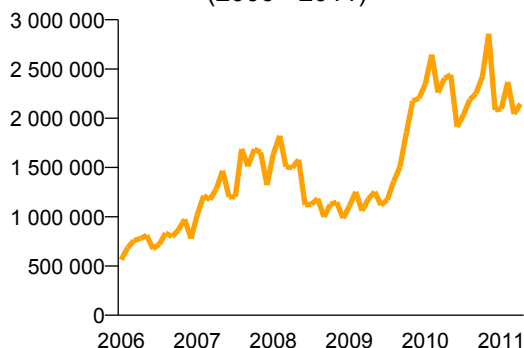
(2006-2011)



Fixed Income Derivatives

Open interest

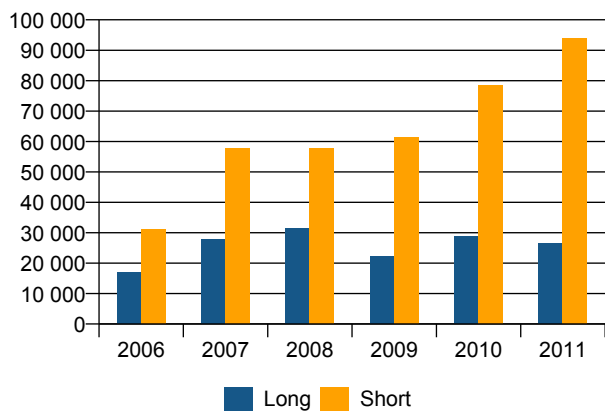
(2006 - 2011)



FI Derivatives – Long/Short

Average daily number of contracts

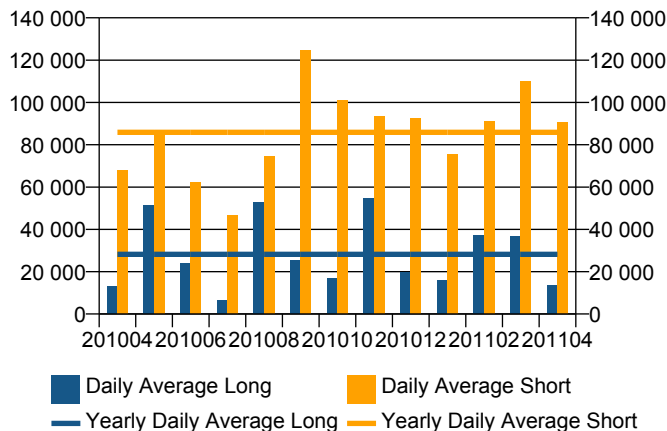
(2006 - 2011)



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

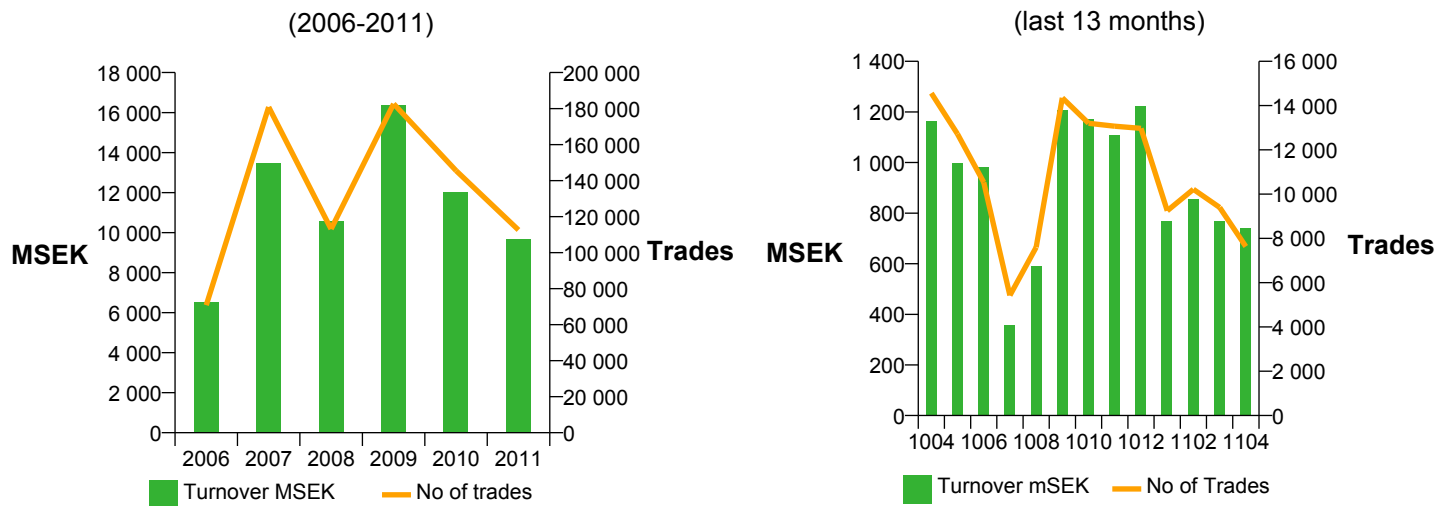
Short includes FRA, FRA options, RIBA futures and t-bill contracts. Long includes mortgage and government forwards.

Retail Bonds Total

Trading during the latest month

Turnover, MSEK	741
Nbr. of trades	7 633

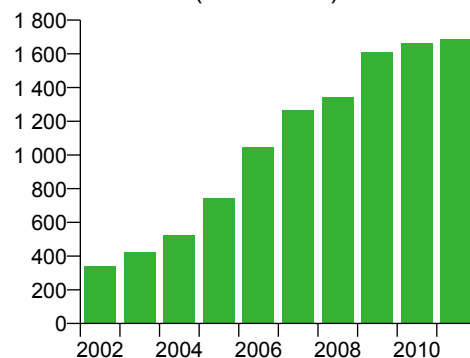
Nominal turnover and number of trades



Note: Annual turnover 2010 is estimated (based on 82 out of 253 trading days)

Nbr of bonds outstanding

(2002-2011)



Number of bonds outstanding as of April 2011: 1 688

Market Shares, Top 5 in turnover

Member	April	YTD
Svenska Handelsbanken AB	33,25	27,31
Skandinaviska Enskilda Banken AB	28,68	24,10
Nordea Bank	12,70	15,96
Swedbank AB	11,88	16,28
Carnegie Investment Bank AB	6,97	8,32
Other	6,52	8,03

Market Shares, Top 5 in No of trades

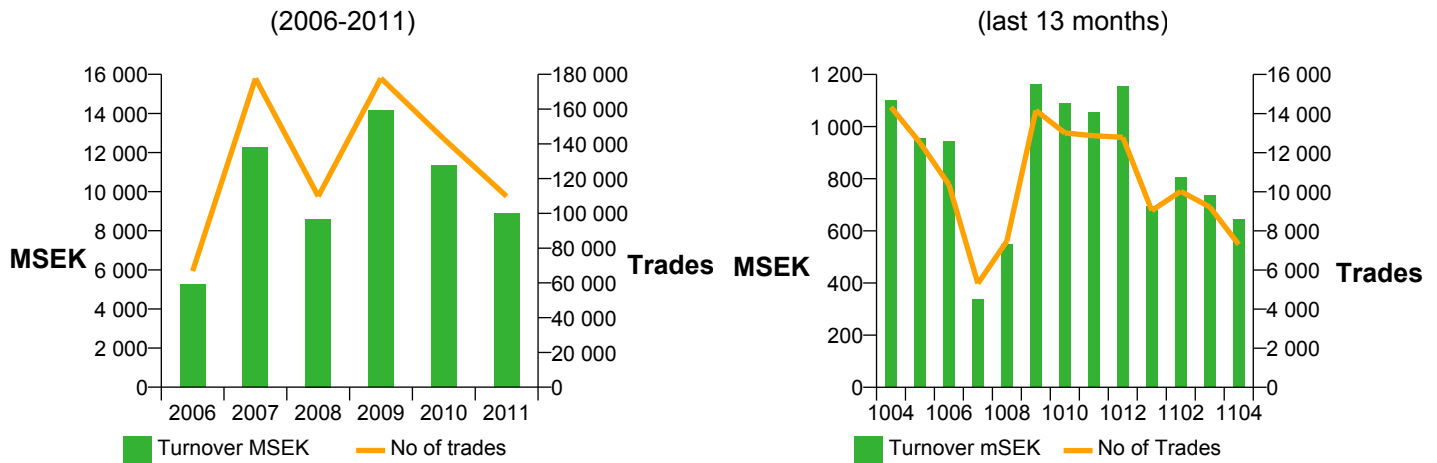
Member	April	YTD
Svenska Handelsbanken AB	26,63	26,40
Skandinaviska Enskilda Banken AB	23,87	19,69
Swedbank AB	22,42	24,96
Nordea Bank	15,54	16,67
Carnegie Investment Bank AB	5,06	5,61
Other	6,47	6,67

Retail Bonds Structured Products

Trading during the latest month

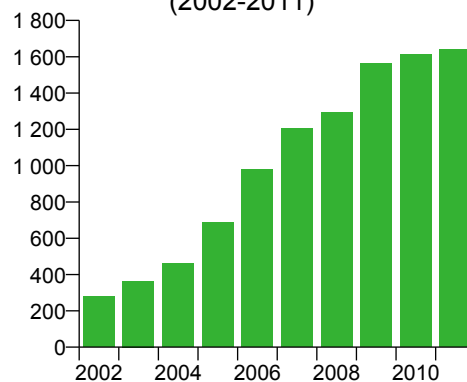
Turnover, MSEK	646
Nbr. of trades	7 307

Nominal turnover and number of trades



Note: Annual turnover 2010 is estimated (based on 82 out of 253 trading days)

Nbr of bonds outstanding (2002-2011)



Number of bonds outstanding as of April 2011: 1 640

Market Shares, Top 5 in turnover

Member	April	YTD
Svenska Handelsbanken AB	36,32	28,15
Skandinaviska Enskilda Banken AB	21,84	21,61
Nordea Bank	14,43	17,27
Swedbank AB	13,62	17,53
Carnegie Investment Bank AB	7,99	9,04
Other	5,80	6,41

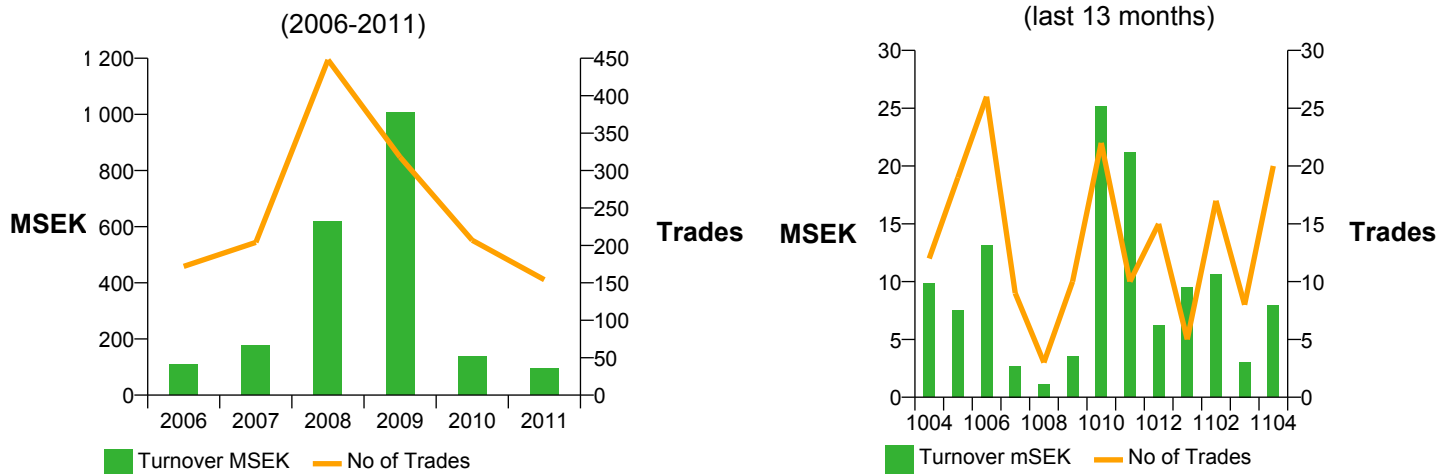
Market Shares, Top 5 in No of trades

Member	April	YTD
Svenska Handelsbanken AB	27,22	26,77
Swedbank AB	23,36	25,52
Skandinaviska Enskilda Banken AB	22,01	18,89
Nordea Bank	16,14	16,98
Carnegie Investment Bank AB	5,25	5,71
Other	6,02	6,13

Trading during the latest month

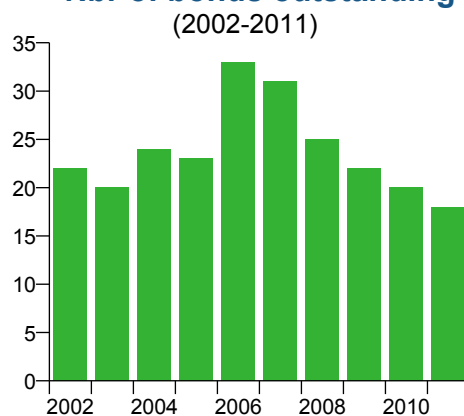
Turnover, MSEK	8
Nbr. of trades	20

Nominal turnover and number of trades



Note: Annual turnover 2010 is estimated (based on 82 out of 253 trading days)

Nbr of bonds outstanding



Number of bonds outstanding as of April 2011: 18

Market Shares, Top 5 in turnover

Member	April	YTD
Skandinaviska Enskilda Banken AB	50,00	50,00
Danske Bank A/S	49,56	47,19
Avanza Bank AB	0,31	1,53
Svenska Handelsbanken AB	0,13	0,39
Nordea Bank	0,00	0,08
Other	0,00	0,80

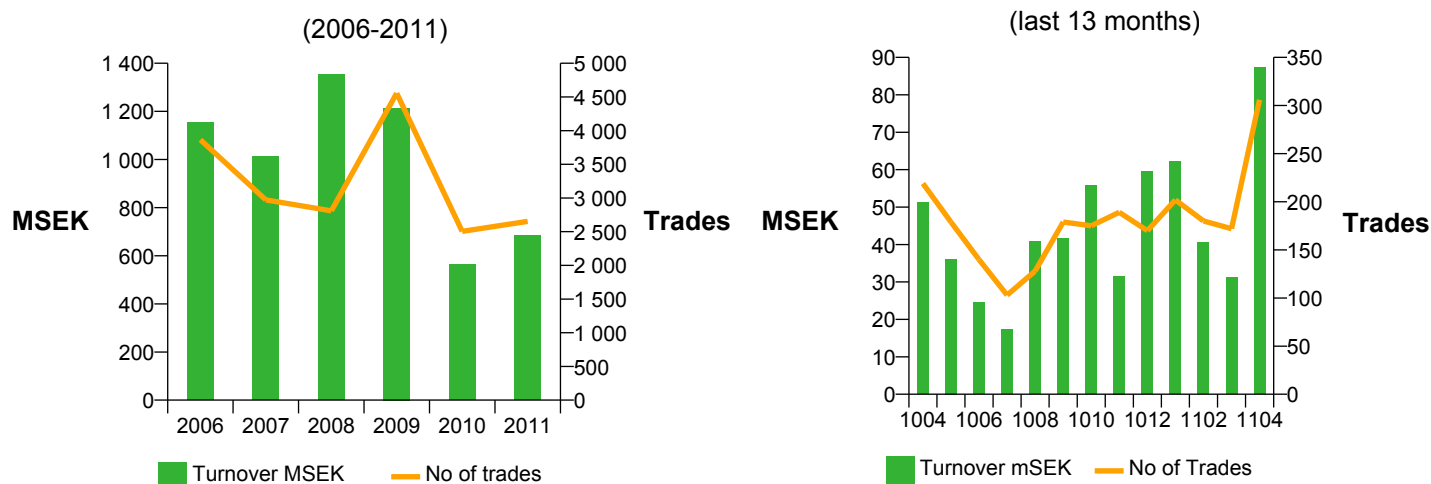
Market Shares, Top 5 in No of trades

Member	April	YTD
Skandinaviska Enskilda Banken AB	50,00	50,00
Danske Bank A/S	45,00	42,00
Svenska Handelsbanken AB	2,50	3,00
Avanza Bank AB	2,50	3,00
Nordea Bank	0,00	1,00
Other	0,00	1,00

Trading during the latest month

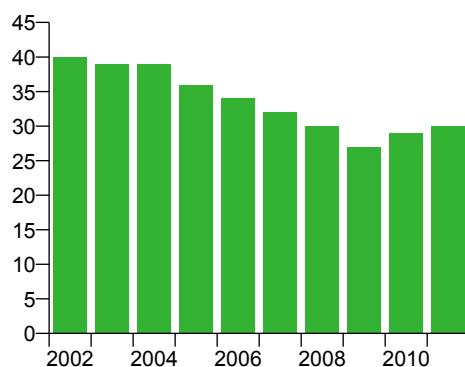
Turnover, MSEK	87
Nbr. of trades	306

Nominal turnover and number of trades



Note: Annual turnover 2010 is estimated (based on 82 out of 253 trading days)

Nbr of bonds outstanding (2002-2011)



Number of bonds outstanding as of April 2011: 30

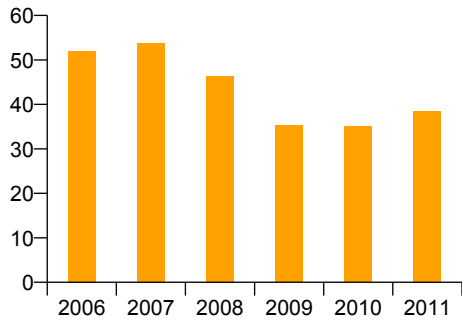
Market Shares, Top 5 in turnover

Member	April	YTD
Skandinaviska Enskilda Banken AB	77,24	52,89
Svenska Handelsbanken AB	13,56	20,22
Erik Penser Bankaktiebolag	5,16	5,84
Danske Bank A/S	1,15	4,52
Nordea Bank	1,04	1,18
Other	1,84	15,35

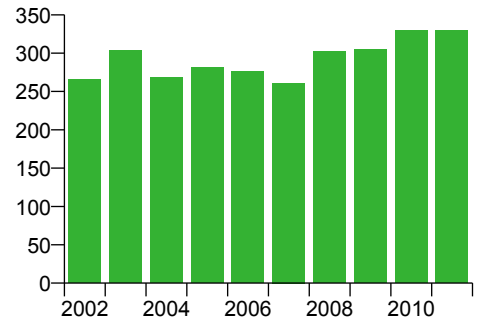
Market Shares, Top 5 in No of trades

Member	April	YTD
Skandinaviska Enskilda Banken AB	66,67	51,10
Svenska Handelsbanken AB	14,22	12,44
Avanza Bank AB	9,15	15,35
Nordea Bank	2,29	5,00
SkandiaBanken AB	1,96	2,79
Other	5,72	13,31

Total nominal turnover in SEK billion, daily averages (2006-2011)

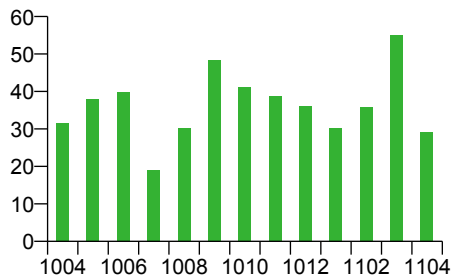


Nbr of bonds outstanding (2002-2011)

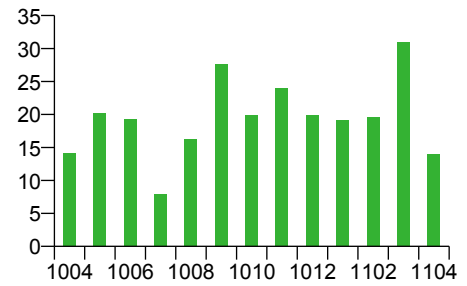


Nominal turnover, daily averages in SEK billion (last 13 months)

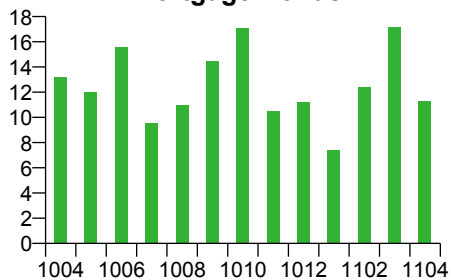
Total



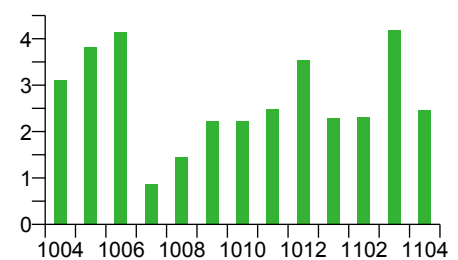
Government Bonds



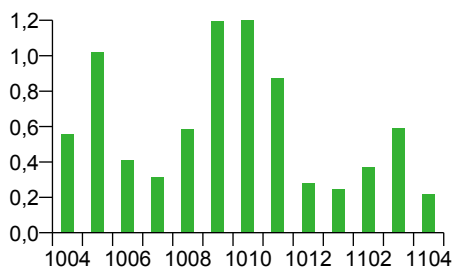
Mortgage Bonds



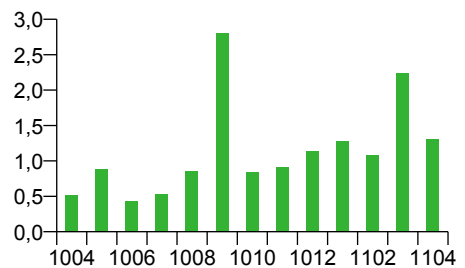
T-Bills



Certificates



Inflation Linked Bonds



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