

MANGOLD FIXED INCOME

TRANSAKTIONSRAPPORTERING - RÄNTEBÄRANDE VÄRDEPAPPER 2017

<u>Datum</u>	<u>VÄRDEPAPPER</u>	<u>ISIN</u>	<u>TOTAL VOLYM</u>	<u>HIGH</u>	<u>LOW YIELD</u>	<u>LOW</u>	<u>HIGH YIELD</u>	<u>VWAP*</u>	<u>VWAP* YIELD</u>
20170102	Concent Utveckling 8,5 %	SE0008374797	120 000	102,00	7,89%	100,00	8,50%	101,00	8,20%
20170103	Concent Utveckling 8,5 %	SE0008374797	370 000	100,00	8,50%	100,00	8,50%	100,00	8,50%
20170104	Trygghem 10,50 % 2020	SE0008294169	70 000	100,00	10,50%	100,00	10,50%	100,00	10,50%
20170111	ALM Equity 200318 FRN	SE0008014690	400 000	99,75	6,85%	99,75	6,85%	99,75	6,85%
20170111	Marginalen 2014/2024 Fixed Tier 1	SE0006338570	500 000	103,25	7,21%	103,25	7,21%	103,25	7,21%
20170111	OREXO 14/18 FRN	SE0005932159	500 000	92,50	16,45%	92,50	16,45%	92,50	16,45%
20170111	West Atlantic Cargo 2015/2019	SE0007783840	500 000	99,50	7,37%	99,50	7,37%	99,50	7,37%
20170112	Fastator 16/19 FRN C	SE0008405831	150 000	98,75	9,18%	98,75	9,18%	98,75	9,18%
20170113	Real Holding 8,5% 2018	SE0007280383	230 000	102,00	7,31%	100,00	8,50%	101,00	7,91%
20170117	Oscar Properties FRN 3MSTIB+550BPS	SE0005936390	1 000 000	98,50	6,31%	98,50	6,31%	98,50	6,31%
20170119	Lavare Holding AB 14/19 FRN C	SE0005799186	400 000	101,00	3,88%	101,00	3,88%	101,00	3,88%
20170119	SBAB 12/29/49	XS1412408897	500 000	101,00	4,29%	101,00	4,29%	101,00	4,29%
20170124	ALM Equity 200318 FRN	SE0008014690	15 000	100,50	6,53%	100,50	6,53%	100,50	6,53%
20170124	West Atlantic Cargo 2015/2019	SE0007783840	10 000	100,00	7,11%	100,00	7,11%	100,00	7,11%
20170125	Marginalen 2014/2024 Fixed Tier 2	SE0006288155	725 000	104,00	7,08%	104,00	7,08%	104,00	7,08%
20170125	SBBNORDEN 2016/2018	SE0009470115	2 000 000	101,50	4,27%	101,50	4,27%	101,50	4,27%
20170131	ALM Equity 200318 FRN	SE0008014690	150 000	99,75	6,85%	99,75	6,85%	99,75	6,85%
20170131	Corem FRN	SE0008294250	400 000	101,75	3,87%	101,75	3,87%	101,75	3,87%
20170131	Jetpak Top Holding	SE0009269673	275 000	102,00	5,72%	102,00	5,72%	102,00	5,72%
20170131	Kvalitena Float 10/29/18	SE0007666102	450 000	103,25	3,41%	103,25	3,41%	103,25	3,41%
20170131	Magnolia Bostad 2016/2020 FRN	SE0008293823	150 000	102,75	5,13%	102,75	5,13%	102,75	5,13%
20170131	Marginalen 2014/2024 Fixed Tier 2	SE0006288155	400 000	104,00	7,08%	104,00	7,08%	104,00	7,08%
20170131	OREXO 14/18 FRN	SE0005932159	100 000	94,50	12,99%	94,50	12,99%	94,50	12,99%
20170131	SBAB 12/29/49	XS1412408897	150 000	101,25	4,28%	101,25	4,28%	101,25	4,28%
20170131	Svea Ekonomi FRN 11/25	SE0007730528	100 000	103,25	4,77%	103,25	4,77%	103,25	4,77%
20170131	West Atlantic Cargo 2015/2019	SE0007783840	470 000	100,70	6,76%	100,70	6,76%	100,70	6,76%
20170201	SBAB 12/29/49	XS1412408897	1 255 000	102,25	4,28%	102,25	4,28%	102,25	4,28%

20170207	ALM Equity 200318 FRN	SE0008014690	150 000	100,25	6,64%	100,25	6,64%	100,25	6,64%
20170207	Stendorren Fastigheter Float 18	SE0006600268	50 000	101,00	2,46%	101,00	2,46%	101,00	2,46%

*Volume Weighted Average Price