

## 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% |
| 20170208 | ALM Equity 200318 FRN           | SE0008014690 | 150 000 | 100,25 | 6,64% | 100,25 | 6,64% | 100,25 | 6,64% |
| 20170208 | SBAB 12/29/49                   | XS1412408897 | 165 000 | 102,25 | 4,28% | 102,25 | 4,28% | 102,25 | 4,28% |
| 20170209 | Corem FRN                       | SE0008294250 | 230 000 | 102,00 | 3,87% | 102,00 | 3,87% | 102,00 | 3,87% |
| 20170209 | West Atlantic Cargo 2015/2019   | SE0007783840 | 250 000 | 100,75 | 6,73% | 100,75 | 6,73% | 100,75 | 6,73% |

\*Volume Weighted Average Price