

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% |

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|----------|--------------------------------------|--------------|---------|--------|-------|--------|-------|--------|-------|
| 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% |
| 20170214 | Kvalitena Float 10/29/18 | SE0007666102 | 249 999 | 102,00 | 4,60% | 102,00 | 4,60% | 102,00 | 4,60% |
| 20170214 | Marginalen 2014/2024 Fixed Tier 1 | SE0006338570 | 100 000 | 105,25 | 6,85% | 105,25 | 6,85% | 105,25 | 6,85% |
| 20170214 | SBAB 12/29/49 | XS1412408897 | 50 000 | 102,49 | 4,23% | 102,49 | 4,23% | 102,49 | 4,23% |
| 20170214 | Stendorren Fastigheter Float 18 | SE0006600268 | 200 000 | 101,00 | 2,46% | 101,00 | 2,46% | 101,00 | 2,46% |
| 20170214 | West Atlantic Cargo 2015/2019 | SE0007783840 | 80 000 | 100,25 | 6,99% | 100,25 | 6,99% | 100,25 | 6,99% |
| 20170222 | Norlandia Health & Care Group | NO0010780612 | 600 000 | 101,75 | 4,03% | 101,75 | 4,03% | 101,75 | 4,03% |
| 20170223 | Fastator 16/19 FRN C | SE0008405831 | 85 000 | 99,00 | 9,05% | 99,00 | 9,05% | 99,00 | 9,05% |
| 20170228 | ALM Equity 200318 FRN | SE0008014690 | 50 000 | 100,75 | 6,42% | 100,75 | 6,42% | 100,75 | 6,42% |
| 20170228 | Marginalen 2014/2024 Fixed Tier 2 | SE0006288155 | 50 000 | 104,25 | 7,03% | 104,25 | 7,03% | 104,25 | 7,03% |
| 20170228 | SBAB 12/29/49 | XS1412408897 | 80 000 | 102,25 | 4,28% | 102,25 | 4,28% | 102,25 | 4,28% |
| 20170306 | West Atlantic Cargo 2015/2019 | SE0007783840 | 675 000 | 101,00 | 6,62% | 101,00 | 6,62% | 101,00 | 6,62% |
| 20170307 | CATENA MEDIA FRN | SE0008964720 | 50 000 | 102,50 | 5,43% | 102,50 | 5,43% | 102,50 | 5,43% |
| 20170309 | ALM Equity 200318 FRN | SE0008014690 | 100 000 | 100,75 | 6,42% | 100,75 | 6,42% | 100,75 | 6,42% |
| 20170309 | GAM INNOV 2017/20 | NO0010787120 | 100 000 | 100,00 | 7,14% | 100,00 | 7,14% | 100,00 | 7,14% |
| 20170309 | Marginalen 2014/2024 Fixed Tier 2 | SE0006288155 | 100 000 | 104,25 | 7,03% | 104,25 | 7,03% | 104,25 | 7,03% |
| 20170309 | VAR Norwegian Air Shuttle ASA (2020) | NO0010783459 | 40 000 | 100,75 | 4,72% | 100,75 | 4,72% | 100,75 | 4,72% |

*Volume Weighted Average Price