

## 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% |
| 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% |
| 20170314 | GAM INNOV 2017/20                    | NO0010787120 | 50 000    | 100,00 | 7,14% | 100,00 | 7,14% | 100,00 | 7,14% |
| 20170316 | SBAB 12/29/49                        | XS1412408897 | 415 000   | 104,00 | 4,17% | 104,00 | 4,17% | 104,00 | 4,17% |
| 20170320 | GAM INNOV 2017/20                    | NO0010787120 | 15 000    | 100,00 | 7,14% | 100,00 | 7,14% | 100,00 | 7,14% |
| 20170320 | Kvalitena Float 10/29/18             | SE0007666102 | 70 000    | 103,00 | 3,65% | 103,00 | 3,65% | 103,00 | 3,65% |
| 20170321 | Lavare Holding AB 14/19 FRN C        | SE0005799186 | 100 000   | 102,12 | 3,13% | 102,12 | 3,13% | 102,12 | 3,13% |
| 20170321 | Magnolia Bostad 2016/2020 FRN        | SE0008293823 | 100 000   | 104,00 | 4,64% | 104,00 | 4,64% | 104,00 | 4,64% |
| 20170321 | SBAB 12/29/49                        | XS1412408897 | 150 000   | 103,25 | 4,20% | 103,25 | 4,20% | 103,25 | 4,20% |
| 20170321 | Svea Ekonomi FRN 11/25               | SE0007730528 | 100 000   | 104,35 | 4,61% | 104,35 | 4,61% | 104,35 | 4,61% |
| 20170321 | West Atlantic Cargo 2015/2019        | SE0007783840 | 400 000   | 100,25 | 6,99% | 100,25 | 6,99% | 100,25 | 6,99% |
| 20170324 | Bayport Management Limited 12 10/18  | SE0007577358 | 135 000   | 102,25 | 9,68% | 102,25 | 9,68% | 102,25 | 9,68% |
| 20170327 | Kvalitena Float 10/29/18             | SE0007666102 | 216 666   | 103,75 | 2,94% | 103,75 | 2,94% | 103,75 | 2,94% |
| 20170327 | Marginalen 2014/2024 Fixed Tier 2    | SE0006288155 | 40 000    | 104,00 | 7,08% | 104,00 | 7,08% | 104,00 | 7,08% |
| 20170328 | SBAB 12/29/49                        | XS1412408897 | 20 000    | 104,00 | 4,17% | 104,00 | 4,17% | 104,00 | 4,17% |
| 20170329 | Bayport Management Limited 12 10/18  | SE0007577358 | 1 000 000 | 102,50 | 9,43% | 102,50 | 9,43% | 102,50 | 9,43% |

|          |                                      |              |           |        |       |        |       |        |       |
|----------|--------------------------------------|--------------|-----------|--------|-------|--------|-------|--------|-------|
| 20170330 | Bayport Management Limited 12 10/18  | SE0007577358 | 285 000   | 102,25 | 9,68% | 102,25 | 9,68% | 102,25 | 9,68% |
| 20170330 | GAM INNOV 2017/20                    | NO0010787120 | 350 000   | 102,25 | 6,10% | 102,25 | 6,10% | 102,25 | 6,10% |
| 20170331 | Marginalen 2014/2024 Fixed Tier 2    | SE0006288155 | 335 000   | 104,00 | 7,08% | 104,00 | 7,08% | 104,00 | 7,08% |
| 20170331 | SBAB 12/29/49                        | XS1412408897 | 275 000   | 104,00 | 4,17% | 104,00 | 4,17% | 104,00 | 4,17% |
| 20170403 | Jetpak Top Holding                   | SE0009269673 | 30 000    | 102,00 | 5,72% | 102,00 | 5,72% | 102,00 | 5,72% |
| 20170405 | GAM INNOV 2017/20                    | NO0010787120 | 100 000   | 102,00 | 6,21% | 102,00 | 6,21% | 102,00 | 6,21% |
| 20170405 | SBBNORDEN FRN 200406                 | SE0009805468 | 100 000   | 100,50 | 7,32% | 100,50 | 7,32% | 100,50 | 7,32% |
| 20170412 | ALM Equity 200318 FRN                | SE0008014690 | 300 000   | 100,00 | 6,75% | 100,00 | 6,75% | 100,00 | 6,75% |
| 20170412 | Marginalen 2014/2024 Fixed Tier 2    | SE0006288155 | 400 000   | 103,50 | 7,17% | 103,50 | 7,17% | 103,50 | 7,17% |
| 20170420 | ALM Equity 200318 FRN                | SE0008014690 | 10 000    | 100,50 | 6,53% | 100,50 | 6,53% | 100,50 | 6,53% |
| 20170420 | Bayport Management Limited 12 10/18  | SE0007577358 | 15 000    | 102,25 | 9,68% | 102,25 | 9,68% | 102,25 | 9,68% |
| 20170420 | Fastator 16/19 FRN C                 | SE0008405831 | 10 000    | 99,50  | 8,77% | 99,50  | 8,77% | 99,50  | 8,77% |
| 20170420 | GAM INNOV 2017/20                    | NO0010787120 | 10 000    | 102,00 | 6,21% | 102,00 | 6,21% | 102,00 | 6,21% |
| 20170420 | Jetpak Top Holding                   | SE0009269673 | 10 000    | 102,00 | 5,72% | 102,00 | 5,72% | 102,00 | 5,72% |
| 20170421 | West Atlantic Cargo 2015/2019        | SE0007783840 | 150 000   | 101,00 | 6,62% | 101,00 | 6,62% | 101,00 | 6,62% |
| 20170424 | ALM Equity 200318 FRN                | SE0008014690 | 190 000   | 100,15 | 6,70% | 100,15 | 6,70% | 100,15 | 6,70% |
| 20170424 | Bayport Management Limited 12 10/18  | SE0007577358 | 30 000    | 102,70 | 9,24% | 102,70 | 9,24% | 102,70 | 9,24% |
| 20170424 | Fastator 16/19 FRN C                 | SE0008405831 | 155 000   | 99,50  | 8,77% | 99,50  | 8,77% | 99,50  | 8,77% |
| 20170424 | GAM INNOV 2017/20                    | NO0010787120 | 145 000   | 102,20 | 6,12% | 102,20 | 6,12% | 102,20 | 6,12% |
| 20170424 | Jetpak Top Holding                   | SE0009269673 | 105 000   | 102,00 | 5,72% | 102,00 | 5,72% | 102,00 | 5,72% |
| 20170424 | VAR Norwegian Air Shuttle ASA (2020) | NO0010783459 | 175 000   | 100,75 | 4,72% | 100,75 | 4,72% | 100,75 | 4,72% |
| 20170427 | ALM Equity 200318 FRN                | SE0008014690 | 210 000   | 100,15 | 6,70% | 100,15 | 6,70% | 100,15 | 6,70% |
| 20170427 | SBBNORDEN FRN 200406                 | SE0009805468 | 185 000   | 100,50 | 7,32% | 100,50 | 7,32% | 100,50 | 7,32% |
| 20170427 | West Atlantic Cargo 2015/2019        | SE0007783840 | 40 000    | 101,00 | 6,62% | 101,00 | 6,62% | 101,00 | 6,62% |
| 20170502 | ALM Equity 200318 FRN                | SE0008014690 | 40 000    | 100,15 | 6,70% | 100,15 | 6,70% | 100,15 | 6,70% |
| 20170502 | Bayport Management Limited 12 10/18  | SE0007577358 | 100 000   | 104,25 | 7,75% | 104,25 | 7,75% | 104,25 | 7,75% |
| 20170502 | Jetpak Top Holding                   | SE0009269673 | 40 000    | 102,50 | 5,55% | 102,50 | 5,55% | 102,50 | 5,55% |
| 20170502 | SBBNORDEN FRN 200406                 | SE0009805468 | 40 000    | 100,50 | 7,32% | 100,50 | 7,32% | 100,50 | 7,32% |
| 20170502 | West Atlantic Cargo 2015/2019        | SE0007783840 | 40 000    | 101,00 | 6,62% | 101,00 | 6,62% | 101,00 | 6,62% |
| 20170510 | Fastator 16/19 FRN C                 | SE0008405831 | 1 000 000 | 99,50  | 8,77% | 99,50  | 8,77% | 99,50  | 8,77% |
| 20170511 | Bayport Management Limited 12 10/18  | SE0007577358 | 50 000    | 104,00 | 7,99% | 104,00 | 7,99% | 104,00 | 7,99% |
| 20170511 | Fastator 16/19 FRN C                 | SE0008405831 | 200 000   | 99,50  | 8,77% | 99,50  | 8,77% | 99,50  | 8,77% |
| 20170511 | Jetpak Top Holding                   | SE0009269673 | 20 000    | 102,50 | 5,55% | 102,50 | 5,55% | 102,50 | 5,55% |
| 20170511 | SBBNORDEN FRN 200406                 | SE0009805468 | 50 000    | 100,50 | 7,32% | 100,50 | 7,32% | 100,50 | 7,32% |
| 20170516 | Fastator 16/19 FRN C                 | SE0008405831 | 700 000   | 99,00  | 9,05% | 99,00  | 9,05% | 99,00  | 9,05% |
| 20170516 | KVALIT FLOT 09/30/20                 | SE0009664949 | 250 000   | 99,00  | 6,36% | 99,00  | 6,36% | 99,00  | 6,36% |
| 20170516 | Velcora Holding AB 15/21 FRN C       | SE0007279724 | 400 000   | 102,50 | 5,28% | 102,50 | 5,28% | 102,50 | 5,28% |
| 20170516 | West Atlantic Cargo 2015/2019        | SE0007783840 | 300 000   | 100,25 | 6,99% | 100,25 | 6,99% | 100,25 | 6,99% |
| 20170517 | ALM Equity 200318 FRN                | SE0008014690 | 50 000    | 100,00 | 6,75% | 100,00 | 6,75% | 100,00 | 6,75% |
| 20170517 | Bayport Management Limited 12 10/18  | SE0007577358 | 30 000    | 104,00 | 7,99% | 104,00 | 7,99% | 104,00 | 7,99% |
| 20170517 | GAM INNOV 2017/20                    | NO0010787120 | 500 000   | 101,75 | 6,32% | 101,75 | 6,32% | 101,75 | 6,32% |
| 20170517 | VAR Norwegian Air Shuttle ASA (2020) | NO0010783459 | 200 000   | 100,70 | 4,74% | 100,70 | 4,74% | 100,70 | 4,74% |
| 20170519 | Bayport Management Limited 12 10/18  | SE0007577358 | 250 000   | 103,75 | 8,23% | 103,75 | 8,23% | 103,75 | 8,23% |

|          |                                     |              |           |        |       |        |       |        |       |
|----------|-------------------------------------|--------------|-----------|--------|-------|--------|-------|--------|-------|
| 20170522 | ALM Equity 200318 FRN               | SE0008014690 | 30 000    | 100,00 | 6,75% | 100,00 | 6,75% | 100,00 | 6,75% |
| 20170522 | Fastator 16/19 FRN C                | SE0008405831 | 30 000    | 99,50  | 8,77% | 99,50  | 8,77% | 99,50  | 8,77% |
| 20170522 | GAM INNOV 2017/20                   | NO0010787120 | 30 000    | 102,25 | 6,10% | 102,25 | 6,10% | 102,25 | 6,10% |
| 20170522 | Jetpak Top Holding                  | SE0009269673 | 30 000    | 102,00 | 5,72% | 102,00 | 5,72% | 102,00 | 5,72% |
| 20170522 | West Atlantic Cargo 2015/2019       | SE0007783840 | 30 000    | 101,50 | 6,37% | 101,50 | 6,37% | 101,50 | 6,37% |
| 20170523 | Fastator 16/19 FRN C                | SE0008405831 | 50 000    | 99,50  | 8,77% | 99,50  | 8,77% | 99,50  | 8,77% |
| 20170524 | ALM Equity 200318 FRN               | SE0008014690 | 30 000    | 100,00 | 6,75% | 100,00 | 6,75% | 100,00 | 6,75% |
| 20170524 | Bayport Management Limited 12 10/18 | SE0007577358 | 30 000    | 104,25 | 7,75% | 104,25 | 7,75% | 104,25 | 7,75% |
| 20170524 | GAM INNOV 2017/20                   | NO0010787120 | 30 000    | 102,00 | 6,21% | 102,00 | 6,21% | 102,00 | 6,21% |
| 20170529 | ALM Equity 200318 FRN               | SE0008014690 | 50 000    | 100,00 | 6,75% | 100,00 | 6,75% | 100,00 | 6,75% |
| 20170529 | Bayport Management Limited 12 10/18 | SE0007577358 | 50 000    | 104,25 | 7,75% | 104,25 | 7,75% | 104,25 | 7,75% |
| 20170529 | Fastator 16/19 FRN C                | SE0008405831 | 50 000    | 100,00 | 8,50% | 100,00 | 8,50% | 100,00 | 8,50% |
| 20170529 | GAM INNOV 2017/20                   | NO0010787120 | 50 000    | 102,00 | 6,21% | 102,00 | 6,21% | 102,00 | 6,21% |
| 20170529 | QLIRO GROUP FL 17/20                | SE0009779812 | 50 000    | 100,00 | 4,77% | 100,00 | 4,77% | 100,00 | 4,77% |
| 20170529 | West Atlantic Cargo 2015/2019       | SE0007783840 | 50 000    | 101,75 | 6,37% | 101,75 | 6,37% | 101,75 | 6,37% |
| 20170530 | ALM Equity 200318 FRN               | SE0008014690 | 300 000   | 100,00 | 6,75% | 100,00 | 6,75% | 100,00 | 6,75% |
| 20170530 | QLIRO GROUP FL 17/20                | SE0009779812 | 100 000   | 100,00 | 4,77% | 100,00 | 4,77% | 100,00 | 4,77% |
| 20170531 | IB Bostad 18 AB 16/18 FRN           | NO0010777162 | 200 000   | 104,75 | 3,41% | 104,75 | 3,41% | 104,75 | 3,41% |
| 20170601 | ALM Equity 200318 FRN               | SE0008014690 | 100 000   | 99,75  | 6,85% | 99,75  | 6,85% | 99,75  | 6,85% |
| 20170601 | Gunnebo 2017/2020                   | SE0009888969 | 100 000   | 102,00 | 4,20% | 102,00 | 4,20% | 102,00 | 4,20% |
| 20170601 | Jetpak Top Holding                  | SE0009269673 | 100 000   | 102,00 | 5,72% | 102,00 | 5,72% | 102,00 | 5,72% |
| 20170601 | SBAB 12/29/49                       | XS1412408897 | 100 000   | 104,00 | 4,17% | 104,00 | 4,17% | 104,00 | 4,17% |
| 20170601 | West Atlantic Cargo 2015/2019       | SE0007783840 | 100 000   | 100,00 | 7,11% | 100,00 | 7,11% | 100,00 | 7,11% |
| 20170602 | ALM Equity 200318 FRN               | SE0008014690 | 15 000    | 100,00 | 6,75% | 100,00 | 6,75% | 100,00 | 6,75% |
| 20170602 | Bayport Management Limited 12 10/18 | SE0007577358 | 40 000    | 104,25 | 7,75% | 104,25 | 7,75% | 104,25 | 7,75% |
| 20170602 | GAM INNOV 2017/20                   | NO0010787120 | 50 000    | 102,00 | 6,21% | 102,00 | 6,21% | 102,00 | 6,21% |
| 20170608 | Jetpak Top Holding                  | SE0009269673 | 39 250    | 102,00 | 5,72% | 102,00 | 5,72% | 102,00 | 5,72% |
| 20170608 | Marginalen 2014/2024 Fixed Tier 2   | SE0006288155 | 100 000   | 105,00 | 6,89% | 105,00 | 6,89% | 105,00 | 6,89% |
| 20170608 | West Atlantic Cargo 2015/2019       | SE0007783840 | 100 000   | 101,50 | 6,37% | 101,50 | 6,37% | 101,50 | 6,37% |
| 20170616 | Jetpak Top Holding                  | SE0009269673 | 110 000   | 102,50 | 5,55% | 102,50 | 5,55% | 102,50 | 5,55% |
| 20170619 | ALM Equity 200318 FRN               | SE0008014690 | 250 000   | 100,25 | 6,64% | 100,25 | 6,64% | 100,25 | 6,64% |
| 20170619 | Bayport Management Limited 12 10/18 | SE0007577358 | 75 000    | 104,25 | 7,75% | 104,25 | 7,75% | 104,25 | 7,75% |
| 20170619 | Fastator 16/19 FRN C                | SE0008405831 | 445 000   | 99,25  | 8,91% | 99,25  | 8,91% | 99,25  | 8,91% |
| 20170619 | GAM INNOV 2017/20                   | NO0010787120 | 75 000    | 103,00 | 5,77% | 103,00 | 5,77% | 103,00 | 5,77% |
| 20170619 | Jetpak Top Holding                  | SE0009269673 | 124 156   | 102,00 | 5,72% | 102,00 | 5,72% | 102,00 | 5,72% |
| 20170621 | Fastator 16/19 FRN C                | SE0008405831 | 1 000 000 | 99,00  | 9,05% | 99,00  | 9,05% | 99,00  | 9,05% |
| 20170622 | SBAB 12/29/49                       | XS1412408897 | 50 000    | 104,25 | 4,16% | 104,25 | 4,16% | 104,25 | 4,16% |
| 20170622 | West Atlantic Cargo 2015/2019       | SE0007783840 | 50 000    | 101,50 | 6,37% | 101,50 | 6,37% | 101,50 | 6,37% |
| 20170626 | Marginalen 2014/2024 Fixed Tier 1   | SE0006338570 | 200 000   | 106,25 | 6,67% | 106,25 | 6,67% | 106,25 | 6,67% |
| 20170626 | SBAB 12/29/49                       | XS1412408897 | 300 000   | 104,25 | 4,16% | 104,25 | 4,16% | 104,25 | 4,16% |
| 20170703 | Marginalen 2014/2024 Fixed Tier 1   | SE0006338570 | 100 000   | 106,25 | 6,67% | 106,25 | 6,67% | 106,25 | 6,67% |
| 20170705 | Jetpak Top Holding                  | SE0009269673 | 100 000   | 102,00 | 5,72% | 102,00 | 5,72% | 102,00 | 5,72% |
| 20170705 | Norlandia Health & Care Group       | NO0010780612 | 100 000   | 103,25 | 3,66% | 103,25 | 3,66% | 103,25 | 3,66% |

|          |                                      |              |           |        |       |        |       |        |       |
|----------|--------------------------------------|--------------|-----------|--------|-------|--------|-------|--------|-------|
| 20170707 | ALM Equity 200318 FRN                | SE0008014690 | 535 000   | 100,25 | 6,64% | 100,25 | 6,64% | 100,25 | 6,64% |
| 20170707 | KVALIT FLOT 09/30/20                 | SE0009664949 | 27 000    | 100,25 | 5,91% | 100,25 | 5,91% | 100,25 | 5,91% |
| 20170707 | QLIRO GROUP FL 17/20                 | SE0009779812 | 40 000    | 101,25 | 4,28% | 101,25 | 4,28% | 101,25 | 4,28% |
| 20170707 | West Atlantic Cargo 2015/2019        | SE0007783840 | 135 000   | 101,50 | 6,37% | 101,50 | 6,37% | 101,50 | 6,37% |
| 20170710 | ALM Equity 210519 FRN                | SE0009806946 | 1 200 000 | 100,25 | 6,64% | 100,25 | 6,64% | 100,25 | 6,64% |
| 20170711 | Bayport Management Limited 12 10/18  | SE0007577358 | 700 000   | 105,00 | 7,05% | 105,00 | 7,05% | 105,00 | 7,05% |
| 20170711 | GAM INNOV 2017/20                    | NO0010787120 | 650 000   | 103,10 | 5,72% | 103,10 | 5,72% | 103,10 | 5,72% |
| 20170712 | Fastator 16/19 FRN C                 | SE0008405831 | 300 000   | 99,50  | 8,77% | 99,50  | 8,77% | 99,50  | 8,77% |
| 20170712 | KVALIT FLOT 09/30/20                 | SE0009664949 | 300 000   | 100,25 | 5,91% | 100,25 | 5,91% | 100,25 | 5,91% |
| 20170712 | SBBNORDEN FRN 200406                 | SE0009805468 | 300 000   | 101,15 | 6,71% | 101,15 | 6,71% | 101,15 | 6,71% |
| 20170712 | VAR Norwegian Air Shuttle ASA (2020) | NO0010783459 | 300 000   | 100,75 | 4,72% | 100,75 | 4,72% | 100,75 | 4,72% |
| 20170712 | West Atlantic Cargo 2015/2019        | SE0007783840 | 300 000   | 101,50 | 6,37% | 101,50 | 6,37% | 101,50 | 6,37% |
| 20170713 | ALM Equity 200318 FRN                | SE0008014690 | 890 000   | 100,45 | 6,55% | 100,45 | 6,55% | 100,45 | 6,55% |
| 20170713 | Bayport Management Limited 12 10/18  | SE0007577358 | 180 000   | 105,00 | 7,05% | 105,00 | 7,05% | 105,00 | 7,05% |
| 20170713 | Fastator 16/19 FRN C                 | SE0008405831 | 870 000   | 99,50  | 8,77% | 99,50  | 8,77% | 99,50  | 8,77% |
| 20170713 | GAM INNOV 2017/20                    | NO0010787120 | 180 000   | 103,10 | 5,72% | 103,10 | 5,72% | 103,10 | 5,72% |
| 20170714 | KVALIT FLOT 09/30/20                 | SE0009664949 | 27 000    | 100,25 | 5,91% | 100,25 | 5,91% | 100,25 | 5,91% |
| 20170714 | SBBNORDEN FRN 200406                 | SE0009805468 | 575 000   | 101,15 | 6,71% | 101,15 | 6,71% | 101,15 | 6,71% |
| 20170714 | VAR Norwegian Air Shuttle ASA (2020) | NO0010783459 | 870 000   | 100,75 | 4,72% | 100,75 | 4,72% | 100,75 | 4,72% |
| 20170714 | West Atlantic Cargo 2015/2019        | SE0007783840 | 590 000   | 101,50 | 6,37% | 101,50 | 6,37% | 101,50 | 6,37% |
| 20170718 | Gunnebo 2017/2020                    | SE0009888969 | 400 000   | 101,62 | 4,35% | 101,62 | 4,35% | 101,62 | 4,35% |
| 20170718 | Hoist Group Holding HOIST 210629     | SE0010101576 | 250 000   | 99,87  | 5,04% | 99,87  | 5,04% | 99,87  | 5,04% |
| 20170718 | Klarna AB 17/PERP FRN C HYBRID       | SE0009888753 | 850 000   | 101,00 | 5,28% | 101,00 | 5,28% | 101,00 | 5,28% |
| 20170718 | Nordea Bank 15/PERP FRN SEK C        | XS1202091325 | 700 000   | 100,12 | 2,68% | 100,12 | 2,68% | 100,12 | 2,68% |
| 20170718 | VAR Norwegian Air Shuttle ASA (2020) | NO0010783459 | 400 000   | 100,05 | 4,98% | 100,05 | 4,98% | 100,05 | 4,98% |
| 20170801 | ALM Equity 200318 FRN                | SE0008014690 | 235 000   | 100,75 | 6,42% | 100,75 | 6,42% | 100,75 | 6,42% |
| 20170801 | Bayport Management Limited 12 10/18  | SE0007577358 | 320 000   | 105,00 | 7,05% | 105,00 | 7,05% | 105,00 | 7,05% |
| 20170801 | Fastator 16/19 FRN C                 | SE0008405831 | 150 000   | 99,75  | 8,63% | 99,75  | 8,63% | 99,75  | 8,63% |
| 20170801 | GAM INNOV 2017/20                    | NO0010787120 | 170 000   | 103,10 | 5,72% | 103,10 | 5,72% | 103,10 | 5,72% |
| 20170801 | KVALIT FLOT 09/30/20                 | SE0009664949 | 400 000   | 100,25 | 5,91% | 100,25 | 5,91% | 100,25 | 5,91% |
| 20170801 | VAR Norwegian Air Shuttle ASA (2020) | NO0010783459 | 365 000   | 100,75 | 4,72% | 100,75 | 4,72% | 100,75 | 4,72% |
| 20170801 | West Atlantic Cargo 2015/2019        | SE0007783840 | 60 000    | 101,50 | 6,37% | 101,50 | 6,37% | 101,50 | 6,37% |
| 20170802 | KVALIT FLOT 09/30/20                 | SE0009664949 | 300 000   | 100,20 | 5,93% | 100,20 | 5,93% | 100,20 | 5,93% |
| 20170804 | Fastator 16/19 FRN C                 | SE0008405831 | 45 000    | 99,75  | 8,63% | 99,75  | 8,63% | 99,75  | 8,63% |
| 20170804 | Jetpak Top Holding                   | SE0009269673 | 3 330 000 | 103,00 | 5,39% | 103,00 | 5,39% | 103,00 | 5,39% |
| 20170804 | West Atlantic Cargo 2015/2019        | SE0007783840 | 50 000    | 102,25 | 6,00% | 102,25 | 6,00% | 102,25 | 6,00% |
| 20170809 | Bayport Management Limited 12 10/18  | SE0007577358 | 170 000   | 105,25 | 6,81% | 105,25 | 6,81% | 105,25 | 6,81% |
| 20170809 | QLIRO GROUP FL 17/20                 | SE0009779812 | 1 635 000 | 102,30 | 3,88% | 102,30 | 3,88% | 102,30 | 3,88% |
| 20170810 | Bayport Management Limited 12 10/18  | SE0007577358 | 205 000   | 105,25 | 6,81% | 105,25 | 6,81% | 105,25 | 6,81% |
| 20170810 | GAM INNOV 2017/20                    | NO0010787120 | 205 000   | 103,40 | 5,59% | 103,40 | 5,59% | 103,40 | 5,59% |
| 20170810 | Jetpak Top Holding                   | SE0009269673 | 200 000   | 103,00 | 5,39% | 103,00 | 5,39% | 103,00 | 5,39% |
| 20170814 | Bayport Management Limited 12 10/18  | SE0007577358 | 480 000   | 105,25 | 6,81% | 105,25 | 6,81% | 105,25 | 6,81% |
| 20170814 | Fastator 16/19 FRN C                 | SE0008405831 | 345 000   | 99,75  | 8,63% | 99,75  | 8,63% | 99,75  | 8,63% |

|          |                                      |              |           |        |       |        |       |        |       |
|----------|--------------------------------------|--------------|-----------|--------|-------|--------|-------|--------|-------|
| 20170814 | GAM INNOV 2017/20                    | NO0010787120 | 145 000   | 103,40 | 5,59% | 103,40 | 5,59% | 103,40 | 5,59% |
| 20170814 | Jetpak Top Holding                   | SE0009269673 | 395 000   | 103,00 | 5,39% | 103,00 | 5,39% | 103,00 | 5,39% |
| 20170814 | KVALIT FLOT 09/30/20                 | SE0009664949 | 665 000   | 100,20 | 5,93% | 100,20 | 5,93% | 100,20 | 5,93% |
| 20170814 | QLIRO GROUP FL 17/20                 | SE0009779812 | 365 000   | 102,30 | 3,88% | 102,30 | 3,88% | 102,30 | 3,88% |
| 20170814 | SBBNORDEN FRN 200406                 | SE0009805468 | 395 000   | 102,00 | 5,92% | 102,00 | 5,92% | 102,00 | 5,92% |
| 20170814 | VAR Norwegian Air Shuttle ASA (2020) | NO0010783459 | 445 000   | 100,75 | 4,72% | 100,75 | 4,72% | 100,75 | 4,72% |
| 20170818 | Bayport Management Limited 12 10/18  | SE0007577358 | 100 000   | 105,25 | 6,81% | 105,25 | 6,81% | 105,25 | 6,81% |
| 20170818 | GAM INNOV 2017/20                    | NO0010787120 | 40 000    | 105,25 | 4,78% | 105,25 | 4,78% | 105,25 | 4,78% |
| 20170829 | ALM Equity 200318 FRN                | SE0008014690 | 235 000   | 100,75 | 6,42% | 100,75 | 6,42% | 100,75 | 6,42% |
| 20170829 | Bayport Management Limited 12 10/18  | SE0007577358 | 60 000    | 105,25 | 6,81% | 105,25 | 6,81% | 105,25 | 6,81% |
| 20170829 | Marginalen 2014/2024 Fixed Tier 2    | SE0006288155 | 25 000    | 106,60 | 6,60% | 106,60 | 6,60% | 106,60 | 6,60% |
| 20170829 | SBBNORDEN FRN 200406                 | SE0009805468 | 135 000   | 102,00 | 5,92% | 102,00 | 5,92% | 102,00 | 5,92% |
| 20170829 | VAR Norwegian Air Shuttle ASA (2020) | NO0010783459 | 210 000   | 100,00 | 5,00% | 100,00 | 5,00% | 100,00 | 5,00% |
| 20170830 | Magnolia Bostad 2016/2020 FRN        | SE0008293823 | 500 000   | 101,50 | 5,64% | 101,50 | 5,64% | 101,50 | 5,64% |
| 20170907 | ALM Equity 200318 FRN                | SE0008014690 | 510 000   | 100,75 | 6,42% | 100,75 | 6,42% | 100,75 | 6,42% |
| 20170907 | Fastator 16/19 FRN C                 | SE0008405831 | 530 000   | 99,00  | 9,05% | 99,00  | 9,05% | 99,00  | 9,05% |
| 20170907 | GAM INNOV 2017/20                    | NO0010787120 | 460 000   | 103,40 | 5,59% | 103,40 | 5,59% | 103,40 | 5,59% |
| 20170907 | Jetpak Top Holding                   | SE0009269673 | 350 938   | 103,00 | 5,39% | 103,00 | 5,39% | 103,00 | 5,39% |
| 20170912 | AKADEMI 17/21                        | SE0009690084 | 50 000    | 106,00 | 3,96% | 106,00 | 3,96% | 106,00 | 3,96% |
| 20170912 | Svea Ekonomi FRN 11/25               | SE0007730528 | 50 000    | 105,20 | 4,50% | 105,20 | 4,50% | 105,20 | 4,50% |
| 20170913 | ALM Equity 200318 FRN                | SE0008014690 | 180 000   | 100,75 | 6,42% | 100,75 | 6,42% | 100,75 | 6,42% |
| 20170913 | GAM INNOV 2017/20                    | NO0010787120 | 180 000   | 103,40 | 5,59% | 103,40 | 5,59% | 103,40 | 5,59% |
| 20170913 | Gunnebo 2017/2020                    | SE0009888969 | 30 000    | 103,00 | 3,82% | 103,00 | 3,82% | 103,00 | 3,82% |
| 20170913 | Jetpak Top Holding                   | SE0009269673 | 100 000   | 103,00 | 5,39% | 103,00 | 5,39% | 103,00 | 5,39% |
| 20170913 | KVALIT FLOT 09/30/20                 | SE0009664949 | 30 000    | 100,20 | 5,93% | 100,20 | 5,93% | 100,20 | 5,93% |
| 20170913 | Marginalen 2014/2024 Fixed Tier 2    | SE0006288155 | 40 000    | 106,60 | 6,60% | 106,60 | 6,60% | 106,60 | 6,60% |
| 20170913 | SBBNORDEN FRN 200406                 | SE0009805468 | 30 000    | 102,00 | 5,92% | 102,00 | 5,92% | 102,00 | 5,92% |
| 20170913 | VAR Norwegian Air Shuttle ASA (2020) | NO0010783459 | 30 000    | 99,00  | 5,37% | 99,00  | 5,37% | 99,00  | 5,37% |
| 20170914 | SBBNORDEN FRN 200406                 | SE0009805468 | 55 000    | 102,50 | 5,75% | 102,50 | 5,75% | 102,50 | 5,75% |
| 20170914 | West Atlantic Cargo 2015/2019        | SE0007783840 | 40 000    | 100,50 | 6,80% | 100,50 | 6,80% | 100,50 | 6,80% |
| 20170918 | West Atlantic Cargo 2015/2019        | SE0007783840 | 1 000 000 | 100,50 | 6,86% | 100,50 | 6,86% | 100,50 | 6,86% |
| 20170918 | SBBNORDEN FRN 200406                 | SE0009805468 | 55 000    | 102,50 | 4,96% | 102,50 | 4,96% | 102,50 | 4,96% |
| 20170922 | Sirius FRN 2047                      | XS1683455429 | 2 000 000 | 100,00 | 3,58% | 100,00 | 3,58% | 100,00 | 3,58% |
| 20170922 | ALM Equity 200318 FRN                | SE0008014690 | 20 000    | 100,75 | 6,40% | 100,75 | 6,40% | 100,75 | 6,40% |
| 20170922 | Bayport Management Limited 12 10/18  | SE0007577358 | 20 000    | 105,25 | 5,93% | 105,25 | 5,93% | 105,25 | 5,93% |
| 20170922 | GAM INNOV 2017/20                    | NO0010787120 | 20 000    | 103,40 | 5,49% | 103,40 | 5,49% | 103,40 | 5,49% |
| 20170922 | Jetpak Top Holding                   | SE0009269673 | 20 000    | 103,00 | 4,63% | 103,00 | 4,63% | 103,00 | 4,63% |
| 20170926 | Fastator 16/19 FRN C                 | SE0008405831 | 1 000 000 | 98,50  | 2,91% | 98,50  | 2,91% | 98,50  | 2,91% |
| 20170928 | Fastator 16/19 FRN C                 | SE0008405831 | 3 000 000 | 98,25  | 9,37% | 98,25  | 9,37% | 98,25  | 9,37% |
| 20170929 | ALM Equity 200318 FRN                | SE0008014690 | 95 000    | 100,50 | 6,50% | 100,50 | 6,50% | 100,50 | 6,50% |
| 20170929 | Fastator 16/19 FRN C                 | SE0008405831 | 180 000   | 95,25  | 9,52% | 95,25  | 9,52% | 95,25  | 9,52% |
| 20170929 | GAM INNOV 2017/20                    | NO0010787120 | 60 000    | 103,00 | 5,67% | 103,00 | 5,67% | 103,00 | 5,67% |
| 20171002 | ALM Equity 200318 FRN                | SE0008014690 | 700 000   | 99,75  | 6,86% | 99,75  | 6,86% | 99,75  | 6,86% |

|          |                                      |              |           |        |        |        |        |        |        |
|----------|--------------------------------------|--------------|-----------|--------|--------|--------|--------|--------|--------|
| 20171002 | Corem FRN                            | SE0008294250 | 350 000   | 103,00 | 6,20%  | 103,00 | 6,20%  | 103,00 | 6,20%  |
| 20171002 | Jetpak Top Holding                   | SE0009269673 | 294 375   | 102,00 | 5,01%  | 102,00 | 5,01%  | 102,00 | 5,01%  |
| 20171002 | Norlandia Health & Care Group        | NO0010780612 | 700 000   | 101,25 | 4,13%  | 101,25 | 4,13%  | 101,25 | 4,13%  |
| 20171002 | RSA INSURANCE 2117 5.25%             | XS1584996737 | 250 000   | 105,12 | 3,36%  | 105,12 | 3,36%  | 105,12 | 3,36%  |
| 20171005 | AKADEMI 17/21                        | SE0009690084 | 100 000   | 105,50 | 3,92%  | 105,50 | 3,92%  | 105,50 | 3,92%  |
| 20171005 | ALM Equity 200318 FRN                | SE0008014690 | 150 000   | 99,50  | 6,97%  | 99,50  | 6,97%  | 99,50  | 6,97%  |
| 20171005 | Fastator 16/19 FRN C                 | SE0008405831 | 100 000   | 97,00  | 11,36% | 97,00  | 11,36% | 97,00  | 11,36% |
| 20171005 | Gunnebo 2017/2020                    | SE0009888969 | 150 000   | 102,50 | 3,70%  | 102,50 | 3,70%  | 102,50 | 3,70%  |
| 20171005 | Norlandia Health & Care Group        | NO0010780612 | 100 000   | 100,00 | 4,46%  | 100,00 | 4,46%  | 100,00 | 4,46%  |
| 20171005 | SBAB 12/29/49                        | XS1412408897 | 100 000   | 105,00 | 2,66%  | 105,00 | 2,66%  | 105,00 | 2,66%  |
| 20171005 | Svea Ekonomi FRN 11/25               | SE0007730528 | 100 000   | 105,00 | 3,51%  | 105,00 | 3,51%  | 105,00 | 3,51%  |
| 20171010 | Oscar Properties FRN 3MSTIB+550BPS   | SE0005936390 | 3 000 000 | 96,50  | 7,58%  | 96,50  | 7,58%  | 96,50  | 7,58%  |
| 20171012 | West Atlantic Cargo 2015/2019        | SE0007783840 | 100 000   | 99,25  | 7,53%  | 99,25  | 7,53%  | 99,25  | 7,53%  |
| 20171013 | Fastator 16/19 FRN C                 | SE0008405831 | 1 000 000 | 97,75  | 10,28% | 97,75  | 10,28% | 97,75  | 10,28% |
| 20171013 | Marginalen 2014/2024 Fixed Tier 2    | SE0006288155 | 400 000   | 106,00 | 4,19%  | 106,00 | 4,19%  | 106,00 | 4,19%  |
| 20171016 | KVALIT FLOT 09/30/20                 | SE0009664949 | 150 000   | 99,00  | 6,35%  | 99,00  | 6,35%  | 99,00  | 6,35%  |
| 20171018 | Bayport Management Limited 12 10/18  | SE0007577358 | 35 000    | 105,25 | 5,93%  | 105,25 | 5,93%  | 105,25 | 5,93%  |
| 20171019 | GAM INNOV 2017/20                    | NO0010787120 | 1 000 000 | 101,80 | 6,25%  | 101,80 | 6,25%  | 101,80 | 6,25%  |
| 20171019 | West Atlantic Cargo 2015/2019        | SE0007783840 | 1 000 000 | 97,50  | 8,50%  | 97,50  | 8,50%  | 97,50  | 8,50%  |
| 20171025 | GAM INNOV 2017/20                    | NO0010787120 | 25 000    | 102,00 | 6,15%  | 102,00 | 6,15%  | 102,00 | 6,15%  |
| 20171025 | Jetpak Top Holding                   | SE0009269673 | 49 063    | 101,25 | 5,29%  | 101,25 | 5,29%  | 101,25 | 5,29%  |
| 20171025 | SBAB 12/29/49                        | XS1412408897 | 50 000    | 105,50 | 2,52%  | 105,50 | 2,52%  | 105,50 | 2,52%  |
| 20171026 | Marginalen 2014/2024 Fixed Tier 2    | SE0006288155 | 2 000 000 | 106,00 | 4,19%  | 106,00 | 4,19%  | 106,00 | 4,19%  |
| 20171027 | Bayport Management Limited 12 10/18  | SE0007577358 | 85 000    | 105,25 | 5,93%  | 105,25 | 5,93%  | 105,25 | 5,93%  |
| 20171027 | Fastator 16/19 FRN C                 | SE0008405831 | 1 000 000 | 94,75  | 9,83%  | 94,75  | 9,83%  | 94,75  | 9,83%  |
| 20171103 | Jetpak Top Holding                   | SE0009269673 | 65 000    | 102,25 | 4,91%  | 102,25 | 4,91%  | 102,25 | 4,91%  |
| 20171103 | KVALIT FLOT 09/30/20                 | SE0009664949 | 145 000   | 98,75  | 6,45%  | 98,75  | 6,45%  | 98,75  | 6,45%  |
| 20171103 | SBBNORDEN FRN 200406                 | SE0009805468 | 115 000   | 103,00 | 4,67%  | 103,00 | 4,67%  | 103,00 | 4,67%  |
| 20171108 | West Atlantic Cargo 2015/2019        | SE0007783840 | 200 000   | 102,25 | 5,92%  | 100,88 | 6,64%  | 101,56 | 6,28%  |
| 20171109 | ALM Equity 200318 FRN                | SE0008014690 | 240 000   | 95,75  | 8,76%  | 95,75  | 8,76%  | 95,75  | 8,76%  |
| 20171109 | Bayport Management Limited 12 10/18  | SE0007577358 | 220 000   | 105,25 | 5,93%  | 105,25 | 5,93%  | 105,25 | 5,93%  |
| 20171109 | Fastator 16/19 FRN C                 | SE0008405831 | 410 000   | 95,00  | 11,67% | 95,00  | 11,67% | 95,00  | 11,67% |
| 20171109 | GAM INNOV 2017/20                    | NO0010787120 | 200 000   | 103,00 | 5,67%  | 103,00 | 5,67%  | 103,00 | 5,67%  |
| 20171109 | IXAT INTRESSENER                     | SE0009997075 | 100 000   | 100,50 | 5,29%  | 100,50 | 5,29%  | 100,50 | 5,29%  |
| 20171109 | Jetpak Top Holding                   | SE0009269673 | 456 250   | 102,25 | 4,91%  | 101,25 | 5,29%  | 101,75 | 5,10%  |
| 20171109 | KVALIT FLOT 09/30/20                 | SE0009664949 | 220 000   | 98,75  | 6,45%  | 98,75  | 6,45%  | 98,75  | 6,45%  |
| 20171109 | Norlandia Health & Care Group        | NO0010780612 | 200 000   | 100,00 | 4,46%  | 100,00 | 4,46%  | 100,00 | 4,46%  |
| 20171109 | SBBNORDEN FRN 200406                 | SE0009805468 | 185 000   | 103,00 | 4,67%  | 103,00 | 4,67%  | 103,00 | 4,67%  |
| 20171109 | VAR Norwegian Air Shuttle ASA (2020) | NO0010783459 | 250 000   | 96,25  | 6,50%  | 96,25  | 6,50%  | 96,25  | 6,50%  |
| 20171109 | Velcora Holding AB 15/21 FRN C       | SE0007279724 | 200 000   | 103,50 | 4,95%  | 103,50 | 4,95%  | 103,50 | 4,95%  |
| 20171109 | West Atlantic Cargo 2015/2019        | SE0007783840 | 190 000   | 98,00  | 8,22%  | 98,00  | 8,22%  | 98,00  | 8,22%  |
| 20171113 | ALM Equity 200318 FRN                | SE0008014690 | 150 000   | 95,75  | 8,76%  | 95,75  | 8,76%  | 95,75  | 8,76%  |
| 20171113 | Jetpak Top Holding                   | SE0009269673 | 152 500   | 102,25 | 4,91%  | 102,25 | 4,91%  | 102,25 | 4,91%  |

|          |                                      |              |         |        |        |        |        |        |        |
|----------|--------------------------------------|--------------|---------|--------|--------|--------|--------|--------|--------|
| 20171115 | Fastator 16/19 FRN C                 | SE0008405831 | 205 000 | 94,75  | 11,52% | 94,75  | 11,52% | 94,75  | 11,52% |
| 20171116 | ALM Equity 200318 FRN                | SE0008014690 | 200 000 | 95,00  | 9,12%  | 95,00  | 9,12%  | 95,00  | 9,12%  |
| 20171116 | Bayport Management Limited 12 10/18  | SE0007577358 | 350 000 | 105,00 | 5,93%  | 105,00 | 5,93%  | 105,00 | 5,93%  |
| 20171116 | Jetpak Top Holding                   | SE0009269673 | 350 000 | 101,25 | 5,29%  | 101,25 | 5,29%  | 101,25 | 5,29%  |
| 20171116 | Marginalen 2014/2024 Fixed Tier 2    | SE0006288155 | 350 000 | 106,00 | 4,19%  | 106,00 | 4,19%  | 106,00 | 4,19%  |
| 20171116 | QLIRO GROUP FL 17/20                 | SE0009779812 | 365 000 | 101,50 | 4,10%  | 101,50 | 4,10%  | 101,50 | 4,10%  |
| 20171116 | SBBNORDEN FRN 200406                 | SE0009805468 | 395 000 | 103,00 | 4,67%  | 103,00 | 4,67%  | 103,00 | 4,67%  |
| 20171116 | West Atlantic Cargo 2015/2019        | SE0007783840 | 350 000 | 98,00  | 8,22%  | 98,00  | 8,22%  | 98,00  | 8,22%  |
| 20171116 | ALM Equity 200318 FRN                | SE0008014690 | 200 000 | 95,00  | 9,21%  | 95,00  | 9,21%  | 95,00  | 9,21%  |
| 20171116 | Bayport Management Limited 12 10/18  | SE0007577358 | 350 000 | 105,00 | 5,93%  | 105,00 | 5,93%  | 105,00 | 5,93%  |
| 20171116 | Jetpak Top Holding                   | SE0009269673 | 350 000 | 101,25 | 5,36%  | 101,25 | 5,36%  | 101,25 | 5,36%  |
| 20171116 | Marginalen 2014/2024 Fixed Tier 2    | SE0006288155 | 350 000 | 106,00 | 4,04%  | 106,00 | 4,04%  | 106,00 | 4,04%  |
| 20171116 | QLIRO GROUP FL 17/20                 | SE0009779812 | 365 000 | 101,50 | 4,09%  | 101,50 | 4,09%  | 101,50 | 4,09%  |
| 20171116 | SBBNORDEN FRN 200406                 | SE0009805468 | 395 000 | 103,00 | 4,63%  | 103,00 | 4,63%  | 103,00 | 4,63%  |
| 20171116 | West Atlantic Cargo 2015/2019        | SE0007783840 | 350 000 | 98,00  | 8,27%  | 98,00  | 8,27%  | 98,00  | 8,27%  |
| 20171121 | GAM INNOV 2017/20                    | NO0010787120 | 15 000  | 102,00 | 6,12%  | 102,00 | 6,12%  | 102,00 | 6,12%  |
| 20171121 | GAM INNOV 2017/20                    | NO0010787120 | 15 000  | 102,00 | 6,12%  | 102,00 | 6,12%  | 102,00 | 6,12%  |
| 20171123 | ALM Equity 200318 FRN                | SE0008014690 | 20 000  | 95,75  | 8,83%  | 95,75  | 8,83%  | 95,75  | 8,83%  |
| 20171123 | Bayport Management Limited 12 10/18  | SE0007577358 | 20 000  | 105,00 | 5,93%  | 105,00 | 5,93%  | 105,00 | 5,93%  |
| 20171123 | Fastator 16/19 FRN C                 | SE0008405831 | 330 000 | 94,75  | 11,84% | 94,75  | 11,84% | 94,75  | 11,84% |
| 20171123 | Jetpak Top Holding                   | SE0009269673 | 65 000  | 101,25 | 5,36%  | 101,25 | 5,36%  | 101,25 | 5,36%  |
| 20171123 | KVALIT FLOT 09/30/20                 | SE0009664949 | 25 000  | 98,00  | 6,78%  | 98,00  | 6,78%  | 98,00  | 6,78%  |
| 20171123 | Magnolia Bostad 2016/2020 FRN        | SE0008293823 | 260 000 | 96,50  | 7,87%  | 96,50  | 7,87%  | 96,50  | 7,87%  |
| 20171124 | SBBNORDEN FRN 200406                 | SE0009805468 | 170 000 | 103,00 | 4,63%  | 103,00 | 4,63%  | 103,00 | 4,63%  |
| 20171124 | VAR Norwegian Air Shuttle ASA (2020) | NO0010783459 | 65 000  | 96,25  | 6,54%  | 96,25  | 6,54%  | 96,25  | 6,54%  |
| 20171127 | Bayport Management Limited 12 10/18  | SE0007577358 | 30 000  | 104,65 | 6,89%  | 104,65 | 6,89%  | 104,65 | 6,89%  |
| 20171130 | Bayport Management Limited 17/19     | SE0009723075 | 160 000 | 106,45 | 6,97%  | 106,45 | 6,97%  | 106,45 | 6,97%  |
| 20171130 | GAM INNOV 2017/20                    | NO0010787120 | 305 000 | 102,75 | 5,74%  | 102,75 | 5,74%  | 102,75 | 5,74%  |
| 20171130 | QLIRO GROUP FL 17/20                 | SE0009779812 | 145 000 | 102,00 | 3,85%  | 102,00 | 3,85%  | 102,00 | 3,85%  |
| 20171130 | West Atlantic Cargo 2015/2019        | SE0007783840 | 50 000  | 97,00  | 8,85%  | 97,00  | 8,85%  | 97,00  | 8,85%  |
| 20171204 | IXAT INTRESSENER                     | SE0009997075 | 100 000 | 100,50 | 5,28%  | 100,50 | 5,28%  | 100,50 | 5,28%  |
| 20171204 | Marginalen 2014/2024 Fixed Tier 2    | SE0006288155 | 200 000 | 105,75 | 4,18%  | 105,75 | 4,18%  | 105,75 | 4,18%  |
| 20171204 | Nordea Bank 15/PERP FRN SEK C        | XS1202091325 | 200 000 | 101,37 | 2,51%  | 101,37 | 2,51%  | 101,37 | 2,51%  |
| 20171204 | Norlandia Health & Care Group        | NO0010780612 | 200 000 | 101,00 | 4,20%  | 101,00 | 4,20%  | 101,00 | 4,20%  |
| 20171204 | Norlandia Health & Care Group        | NO0010780612 | 100 000 | 101,00 | 4,20%  | 101,00 | 4,20%  | 101,00 | 4,20%  |
| 20171205 | Jetpak Top Holding                   | SE0009269673 | 49 063  | 102,00 | 5,08%  | 102,00 | 5,08%  | 102,00 | 5,08%  |

\*Volume Weighted Average Price



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