

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%

*Volume Weighted Average Price