

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%

*Volume Weighted Average Price

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