

Bilaga 15 A

Justerad 2019-09-06

STOCKHOLMS TINGSRÄTT
Avdelning 2

INKOM: 2019-10-16
MÅLNR: B 9735-17
AKTBIL: 1266

(PM)
Bilaga C

till förundersökningsprotokoll

EB-4689-16

Grovt bedrägeri mm i

Optimus Fonder AB (556673-5758)

Falcon Funds SICAV PLC (SV295)

mfl.

Misstänkta:

Max Serwin (fd Emil Amir Ingmansson), 771006-0570
Mark Bishop, 560512-0000
Afram Gergeo, 770205-0316
mfl.

Förundersökningsledare:

Kammaråklagare Jerker Asplund
Kammaråklagare Ingela Ohlén
Extra åklagare Gunnar Stetler

Bilaga C till

CMLTI

2005-WF

M1

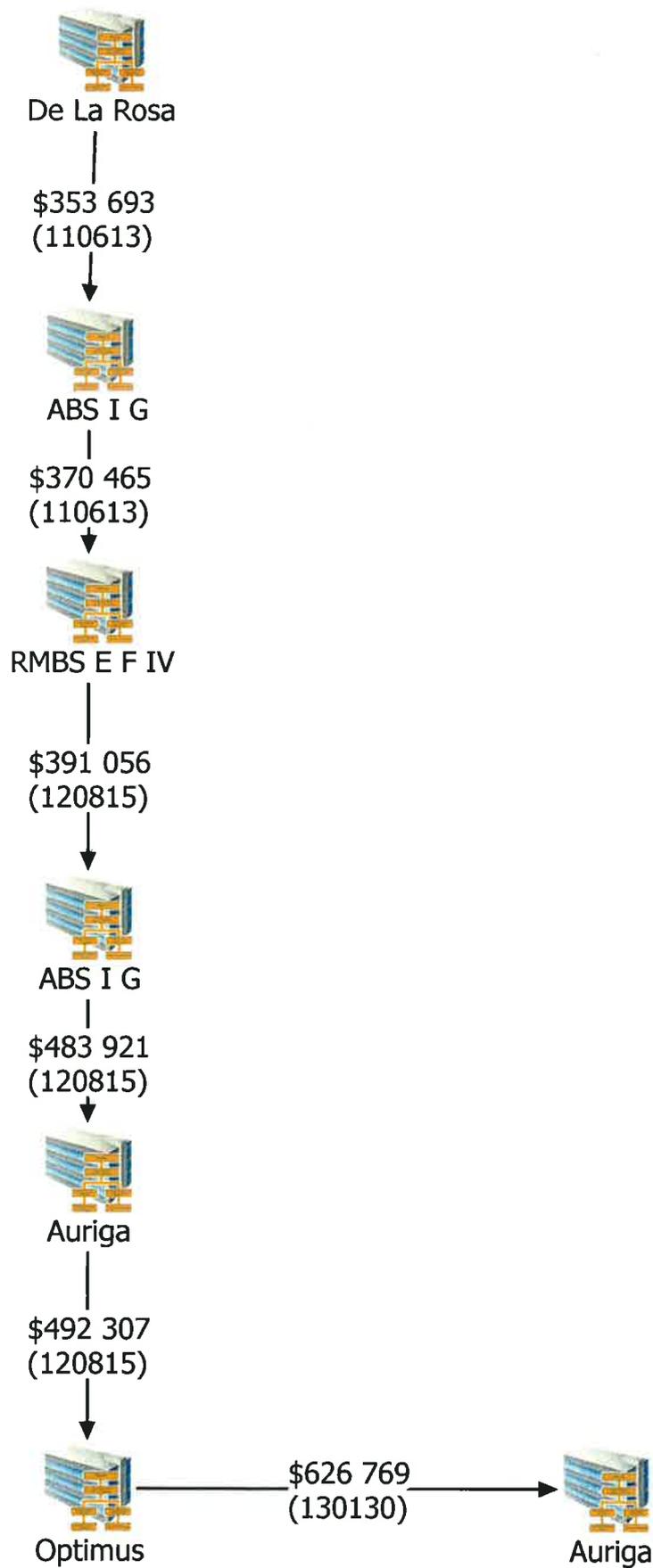
Sid**1 Kap. 7.3.1 CMLTI - Bilaga C**

2 Innehållsförteckning

3 Chart över köp och försäljning av CMLTI

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Försäljning av MBS "CMLTI"



CMLTI 2005-WF M1

	<u>Instrument</u>	<u>Cusip</u>	<u>Original Face</u>	<u>Trade date</u>	<u>Settlement date</u>	<u>Namn</u>	<u>Säljare</u>	<u>Köpare</u>	<u>Factor</u>	<u>Current Face</u>	<u>Deal price</u>	<u>Deal Belopp</u>	<u>Upplupen ränta</u>	<u>Settlement Summa</u>
1	US17307GPG72	17307GPG7	925 000	2011-06-08	2011-06-13	CMLTI 2005-WF M1	De La Rosa	ABS I G	0,906571852	\$838 578,96	0,42	\$352 203,16	\$1 489,88	\$353 693,04
2	US17307GPG72	17307GPG7	925 000	2011-06-08	2011-06-13	CMLTI 2005-WF M1	ABS I G	RMBS E F IV	0,906571852	\$838 578,96	0,44	\$368 974,74	\$1 489,88	\$370 464,62
3	US17307GPG72	17307GPG7	925 000	2012-08-07	2012-08-15	CMLTI 2005-WF M1	RMBS E F IV	ABS I G	0,906571850	\$838 578,96	0,465	\$389 939,22	\$1 117,41	\$391 056,63
4	US17307GPG72	17307GPG7	925 000	2012-08-07	2012-08-15	CMLTI 2005-WF M1	ABS I G	Auriga	0,906571850	\$838 578,96	0,575	\$482 182,90	\$1 738,19	\$483 921,09
5	US17307GPG72	17307GPG7	925 000	2012-08-07	2012-08-15	CMLTI 2005-WF M1	Auriga	Optimus	0,906571850	\$838 578,96	0,585	\$490 568,69	\$1 738,19	\$492 306,88
6	US17307GPG72	17307GPG7	925 000	2013-01-24	2013-01-30	CMLTI 2005-WF M1	Optimus	Auriga	0,906571850	\$838 578,96	0,743125	\$623 168,99	\$3 600,53	\$626 769,52

M1 omfattar \$9 135 600

Prospektet finns (343 s)

Resultat för Optimus = \$134 462,64 (Vinst)

Resultat för SVC, UK = \$56 792,00

Resultat för ABS I G = \$92 864,46

186921-3

Search

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Content Area

Fw: ID : 17307GPG7 *Trade Ticket* As of Date: 6/8/2011

maarvig@absig.com [maarvig@absig.com]

Sent: Thursday, June 09, 2011 06:57

To: Mark Bishop

Attachments:

Sent from my Verizon Wireless BlackBerry

-----Original Message-----

From: Arielle Jacobs <ajacobs@ejdelarosa.com>

Date: Wed, 8 Jun 2011 07:47:33

To: Mark Aarvig <MAarvig@absig.com>

Subject: FW: ID : 17307GPG7 *Trade Ticket* As of Date: 6/8/2011

Mark - here is your trade ticket.

Please let me know which account this is going to.

Thanks,
Arielle

ID : 17307GPG7 *Trade Ticket* As of Date: 6/8/2011
TRDR/SLS : ARIELLE JACOBS Settlement : 6/13/2011
SELLS : 925 (M) ISSUER:CITIGROUP MORTGAGE LOAN T
Security : CMLTI 2005-WF1 M1 5.33%
Price : 42 Yield:100.423875 Yield to: 10/25/2014 at
Assumed coupon : 5.330000% Prepay speed : 14.0 HEP Factor : 0.906571852

Notes :

{17307GPG7 MTGE DES <GO>}
Principal USD 352,203.16
Accrued (12 days) 1,489.88
Transaction Costs 0.00
Total USD 353,693.04

Miscellaneous Fields:

Original Face : 925 (M) Current Face : 838,578.96
Issue Date : 02/01/05 Maturity Date : 11/25/34
Average Life : 3.37 Factor Date : May11
Accrual Start Date : 06/01/11 Accrual End Date : 06/30/11
Next Payment Date : 07/25/11 Delay : 24 DAYS

** THIS TICKET GENERATED BY BLOOMBERG TOMS / POMS SYSTEM **
To learn more about the BLOOMBERG Professional(r) service,
<http://www.bloomberg.com>

Arielle Jacobs, CFA
Institutional Sales

De La Rosa & Co.
10866 Wilshire Boulevard
Penthouse Suite 1650
Los Angeles, CA 90024
Tel: (310) 207-3616
Fax: (310) 775-8202
<http://www.ejdelarosa.com>

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- Wire Confirms
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Bitag C3

Date 6/30/11 Page 1
 Account Number [REDACTED] 0070
 Enclosures

*****EXCLUDE-StreetNotRecogn
 1632 0.9060 EX 0.000 9 4 45
 ABS INVESTMENT GROUP LLC
 707 BROADWAY 18TH FLOOR
 SAN DIEGO CA 92101

Funds Availability Policy Changes Effective July 21, 2011
 If we delay the availability of your deposit,
 the first \$200 will be available to you on the next business day

---- CHECKING ACCOUNTS ----

BUSINESS ANALYZED CHECKING		Number of Images	0
Account Number	[REDACTED] 0070	Statement Dates	6/01/11 thru 6/30/11
Previous Balance	8,260.34	Days in the statement period	30
4 Deposits/Credits	1,114,839.49	Average Ledger	171,877
16 Checks/Debits	1,119,246.99	Average Collected	171,877
Service Charge	329.51		
Interest Paid	.00		
Ending Balance	3,523.33		

Deposits and Additions

Date	Description	Amount
6/08	DDA CREDIT	793,444.00
6/14	DDA CREDIT	137,272.75
6/16	WIRE-IN 20111670009900	793.05
6/20	INTERNAL TRF 2011171000280	183,329.69

Checks and withdrawals

Date	Description	Amount
6/01	LEASE PMT T.M.C.C 6953775816 06/01/11	785.66
6/02	TRACE #-122000032586731 PAYMENT AT&T 9991300000 06/02/11	860.60
6/06	TRACE #-028000089858022 ONLINE PMT 1ST BANKCARD CTR W104000010 06/06/11	3,770.91
6/08	TRACE #-104000014567459 WIRE-OUT 20111590002300	5,440.26
6/08	WIRE-OUT 20111590003900	58,918.00
6/13	WIRE-OUT 20111640002300	353,693.04 ←
6/15	WIRE-OUT 20111660001700	459,187.71

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*** TRADE TICKET *****ABS INVESTMENT GROUP**

TRADE DATE:	08-jun-11	
TRADER:	DE LA ROSA	
CUSIP:	17307GPG7	
BOND NAME:	CMLTI 2005-WF1 M1	
PRICE:	44,000000	[44-00]
SETTLE:	13-jun-11	[MONDAY]
DAYS ACCRUAL:	12 DYS ACC	
ACCRUAL PAID:	1 489,88	
NEXT PAYMENT:	2011-07-25	[24 DAY DELAY]
SELLS:	925 000,00	
FACTOR:	0,906571852	
CURRENT FACE:	838 578,96	
PRINCIPAL VALUE:	368 974,74	
TOTAL FUNDS:	370 464,62	

Bilaga C5

TRADED BOND SUMMARY

TRADED BOND SUMMARY:

Purchase Date	Description	CUSIP	Price	Factor (@ pur dt)	Curr. Face - Notional Amount (@ pur dt)	Notional Amount (current)	Market Value (@ pur dt)	Current Basis	Accrued Int	Annualized Cash-on-Cash Return (@ pur dt)	Annualized Cash-on-Cash Return (current)	Vintage	Original S and P	Class Coupon Rate (@ pur dt)	Class Coupon Rate (current)
2011-07-14	TBW 2007-1 A3	87222EAC2	41.500	1,000	\$ 188 000,00	\$ 188 000,00	\$ 78 020,00	\$ 78 020,00	\$ 399,19	14,17%		2007		5,860%	
2012-02-07	GSAMP 2003-HE1 M	36228FSV9	59,000	0,127509287	\$ 153 011,14	\$ 153 011,14	\$ 90 276,57	\$ 90 276,57	\$ 239,53	5,31%		2003	AAA	3,131%	
2011-12-14	CWL 2005-16 MV1	126670PH5	24,500	1,000000000	\$ 2 500 000,00	\$ 2 500 000,00	\$ 612 500,00	\$ 612 500,00	\$ 946,33	2,86%		2005	AA	0,700%	
2012-01-23	PCHLT 2005-4 1A2	71085PDD2	59,750	0,236825420	\$ 1 107 158,84	\$ 1 107 158,84	\$ 661 527,41	\$ 661 527,41	\$ 459,69	0,93%		2005	AAA	0,554%	
2011-06-13	CMLTI 2005-WF1 M1	17307GPG7	44,000		\$ 838 578,96	\$ 838 578,96	\$ 368 974,74	\$ 368 974,74	\$ 1 489,88	12,11%		2005	AA	5,330%	
2012-09-11	LMT 2005-2 1A4	5250MBR3	32,500	0,767397731	\$ 7 558 867,65	\$ 7 558 867,65	\$ 2 456 631,99	\$ 2 456 631,99	\$ 12 073,19	17,69%		2005	AAA	5,750%	

BOND SOLD DATE	SALE PRICE	FACTOR ON SALE DATE	CURR FACE ON SALE DATE	ACCRUED INTEREST	TOTAL FUNDS	COMMENTS @ PURCHASE	COMMENTS @ SALE
february 17, 2012	46.500%	1.0000000	\$188,000.00	\$491.31	\$87,911.31	Sold to Auriga, achieved goal return and recapture Omni sales load	Sold to Tracton, achieved goal return and recapture Omni sales load
17-aug-12	62	0.115776	138931.2	107.46	86244.81	Sold to Auriga, achieved goal return and recapture Omni sales load	Sold to Auriga, achieved goal return and recapture Omni sales load. Sale will improve weighted aver total return of port.
17-aug-12	26	1	2500000	440.63	650440.63	Sold to Auriga, achieved goal return and recapture Omni sales load	Sold to Auriga, achieved goal return and recapture Omni sales load. Sale will improve weighted aver total return of port.
20-aug-12	63	0.2297827	1074234.12	135.62	676903.12	Sold to Auriga, achieved goal return and recapture Omni sales load	Sold to Auriga, achieved goal return and recapture Omni sales load. Sale will improve weighted aver total return of port.
20-aug-12	46.5	0.90657185	838578.96	1117.41	391056.62	Sold to Auriga, achieved goal return and recapture Omni sales load	Sold to Auriga, achieved goal return and recapture Omni sales load. Sale will improve weighted aver total return of port.
2012-09-14	36	0.767397731	3318995.19	9542.11	1204380.38	Sold to Auriga, with immediate 11% profit, same month.	Sold to Auriga, with immediate 11% profit, same month. Still leaves \$4,239,872.46 current face of bond in Portfolio.

*** TRADE TICKET *****ABS INVESTMENT GROUP**

TRADE DATE: 07-aug-12
TRADER: ABS Investment Group
CUSIP: 17307GPG7
ISIN:
EUROCLEAR ELIGIBLE: Yes
BOND NAME: CMLTI 2005-WF1 M1
PRICE: 46,500000 [46-16]
SETTLE: 10-aug-12 [FRIDAY]
BOND COUPON: 5,330%
DAYS ACCRUAL: 9 DYS ACC
ACCRUAL PAID: 1 117,41
NEXT PAYMENT: 25-sep-12 [24 DAY DELAY]
SELLS (ORIG. FACE): 925 000,00
FACTOR: 0,906571850
CURRENT FACE: 838 578,96
PRINCIPAL VALUE: 389 939,22
TOTAL FUNDS: 391 056,62

COMMENTS: American RMBS Equity Fund IV/ABSIG sells and Auriga USA buys 925,000 orig face.

Contacts

Purchaser: Alex Hendrickson, Managing Director
 Auriga USA, LLC
 546 Fifth Avenue, 9th Floor
 New York, New York 10036
 +1 (646)998-6430 (office)
 +1 (646)303-5051 (mobile)
alex@aurigausa.com

Seller: Mark Bishop
 ABS Investment Group
 1176 Main Street, Suite 300
 Irvine, California 92614
 +1(877)560-6637 (office)
 +1(949)678-9574 (mobile)
mbishop@absig.com

Bitago c7

Date 8/31/12 Page 3
 Account Number 0070
 Enclosures 1

BUSINESS ANALYZED CHECKING 0070 (Continued)

Checks and withdrawals

Date	Description	Amount
8/23	IB Transfer from D *****070 to D *****005	86,244.81
8/23	IB Transfer from D *****070 to D *****005	391,056.62 ←
8/23	IB Transfer from D *****070 to D *****005	650,440.63
8/23	IB Transfer from D *****070 to D *****005	676,903.12
8/23	OUTGOING WIRES 08.23.12	129,510.83
8/23	WIRE-OUT 20122360009400	20,000.00
8/24	WIRE-OUT 20122370002100	12,000.00
8/27	WIRE-OUT 20122400001400	20,000.00
8/27	WIRE-OUT 20122400002100	1,000.00
8/27	WIRE-OUT 20122400001700	2,000.00
8/27	WIRE-OUT 20122400002200	3,000.00
8/27	WIRE-OUT 20122400001600	4,000.00
8/27	PAID SDGE SD GAS ELEC 5951184800 08/27/12	96.42
8/27	TRACE #-122000494648950	
8/27	Online Pmt HSBC CARD SRVCS 2000000510 08/27/12	5,884.74
8/29	TRACE #-021001081844709	
8/29	WIRE-OUT 20122420002100	20,000.00
8/30	INTERNAL TRF 2012243000200	51,800.00
8/30	WIRE-OUT 20122430002100	18,500.00
8/31	WIRE-OUT 20122440002600	20,000.00
8/31	SERVICE CHARGE	785.58

Checks in Serial Number Order

Date	Check No.	Amount
8/21		10,000.00

*Indicates skip in Check Number

BG 721-3
Bilaga C8

MAB

FUND IV to ABS		CMLTI 2005-WF1 M CWL 2005-16 MV:GSAMP 2003-HE1 M: PCHLT 2005-4 IA2	
Price	46,500,000	26,000,000	63,000,000
Curr Face	838,578,96	2,500,000,00	1,074,234,12
Prin	389,939,22	650,000,00	676,767,50
Int	1,738,19	1,029,88	317,20
Settlement	15-aug-12	15-aug-12	15-aug-12
Total Pur Price	391,677,41	651,029,88	677,084,70
ABS to AURIGA		\$109,261,19	
Additional arb to ABS	23060,9214000	37500,0000000	5730,9016875
			42969,3648000

ABS TO COUNTERPARTIES		CMLTI 2005-WF1 M CWL 2005-16 MV:GSAMP 2003-HE1 M: PCHLT 2005-4 IA2	
Price	49,250,000	27,500,000	67,000,000
Curr Face	838,578,96	2,500,000,00	1,074,234,12
Prin	413,000,14	687,500,00	719,736,86
Int	1,738,19	1,029,88	317,20
Settlement	15-aug-12	15-aug-12	15-aug-12
Total Pur Price	414,738,33	688,529,88	720,054,06
AURIGA TO ABS		\$1,915,501,08	
Price	57,500,000	32,000,000	76,250,000
Curr Face	838,578,96	2,500,000,00	1,074,234,12
Prin	482,182,90	800,000,00	819,103,52
Int	1,738,19	1,029,88	317,20
Settlement	15-aug-12	15-aug-12	15-aug-12
Total Pur Price	483,921,09	801,029,88	819,420,72
TRACTION TO AURIGA		\$2,209,401,61	

ABS TO COUNTERPARTIES		CMLTI 2005-WF1 M CWL 2005-16 MV:GSAMP 2003-HE1 M: PCHLT 2005-4 IA2	
Price	58,500,000	33,000,000	77,250,000
Curr Face	838,578,96	2,500,000,00	1,074,234,12
Prin	490,568,69	825,000,00	829,845,86
Int	1,738,19	1,029,88	317,20
Settlement	15-aug-12	15-aug-12	15-aug-12
Total Pur Price	492,306,88	826,029,88	830,163,06
Total Principal		\$1,912,105,09	

TOTAL ARB	\$339,417,97	17,75101%
NET ARB TO ABS	\$57,363,15	3,00000%
NET ARB TO SOLID EQUITY	\$236,537,38	12,37052%
TOTAL ARB TO AURIGA	\$45,517,44	2,38049%

[total abs investment group arb]

13/aga C9



* TRADE TICKET *

ABS INVESTMENT GROUP

TRADE DATE: 07-aug-12
TRADER: ABS Investment Group
CUSIP: 17307GPG7
ISIN:
EUROCLEAR ELIGIBLE: Yes
BOND NAME: CMLTI 2005-WF1 M1
PRICE: 57,500000 [57-16]
SETTLE: 15-aug-12 [WEDNESDAY]
BOND COUPON: 5,330%
DAYS ACCRUAL: 14 DYS ACC
ACCRUAL PAID: 1 738,19
NEXT PAYMENT: 25-sep-12 [24 DAY DELAY]
SELLS (ORIG. FACE): 925 000,00
FACTOR: 0,906571850
CURRENT FACE: 838 578,96
PRINCIPAL VALUE: 482 182,90
TOTAL FUNDS: 483 921,09

COMMENTS: ABSIG sells
 and Auriga USA buys 925,000 orig face.

Contacts

Purchaser: Alex Hendrickson, Managing Director
 Auriga USA, LLC
 546 Fifth Avenue, 9th Floor
 New York, New York 10036
 +1 (646)998-6430 (office)
 +1 (646)303-5051 (mobile)
alex@aurigausa.com

Seller: Mark Bishop
 ABS Investment Group
 1176 Main Street, Suite 300
 Irvine, California 92614
 +1(877)560-6637 (office)
 +1(949)678-9574 (mobile)
mbishop@absig.com

Bitagga C10



ABS INVESTMENT GROUP
A LIMITED LIABILITY COMPANY
707 BROADWAY, 18TH FLOOR
SAN DIEGO CA 92101

Your Financial Advisor:
Ronald Chamberlin (949)251-6959
Commerce West Bank
2111 Business Center Drive
Irvine, CA 92612
ron.chamberlin@LPL.COM

Securities Offered Through
LPL Financial
Member FINRA/SIPC
3785 Towne Centre Drive, San Diego, CA 92121-1968
75 State Street, 24th Floor, Boston, MA 02109-1827



Investment Account Strategic Asset Management

Statement Period
August 1 to August 31, 2012

ABS INVESTMENT GROUP A LIMITED LIABILITY COMPANY
Investment Objective

1360-4701
Growth

Total Value of Your Account as of August 31, 2012 **\$8,971.80**

INVESTMENTS HELD AT LPL FINANCIAL

Previous Year-End Value as of December 31, 2011	\$0.00
Beginning Value as of August 1, 2012	\$8,679.81
Additions	2,209,400.62
Withdrawals	-2,209,059.00
Dividends, Interest and Capital Gains	0.37
Other Account Activity ¹	-50.00
Increase/decrease in Market Value ²	—
Ending Value as of August 31, 2012	\$8,971.80

	Year-End Value December 31, 2011	Value on August 31, 2012
TOTAL VALUE OF YOUR ACCOUNT	\$0.00	\$8,971.80

¹ Includes fees, expenses and other activity during the Statement period. See "Account Activity".
² Increase/decrease in Market Value reflects the impact of changes in the value of securities held in your LPL Financial account, as well as the impact of any transfers of securities into or out of your account during the statement period.

Not FDIC Insured | No Bank Guarantee | May Lose Value
Not a Deposit | Not Insured by any Federal Government Agency

Investment Account Strategic Asset Management 1360-4701

COPY

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13604701
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Account Activity as of August 31, 2012

ACCOUNT ACTIVITY SUMMARY

	Period Ending August 31, 2012	Year-to-Date
Securities Purchased	—	—
Securities Sold	—	—
Additions to Your Account	2,209,400.62	2,216,290.47
Withdrawals from Your Account	-2,209,059.00	-2,209,059.00
Dividends, Interest and Capital Gains	0.37	1,876.35
Reinvestments	—	—
Net Change in Bank Deposit Sweep Balance ¹	—	—
Net Change in Money Market Fund Balance	291.99	8,971.80
Fees and Expenses ²	-50.00	-136.02

ADDITIONS TO YOUR ACCOUNT

Date	Activity Type	Description/SecurityID	Quantity	Price	Amount
08/15/12	Journal	CITIGROUP MTG LN TR REMIC SER 2005-WF1 CL M1 MONTHLY 24 DAY DELAY CPN 5.330% DUE 12/25/34 DTD 02/01/05 FC 03/25/05 17307GPG7	925,000	—	—
08/15/12	Journal	CWABS INC REMIC SER 2005-16 CL MV1 MONTHLY 0 DAY DELAY VAR CPN 0.706% DUE 04/25/36 DTD 12/28/05 FC 01/25/06 126670PH5	2,500,000	—	—

ADDITIONS TO YOUR ACCOUNT continue on page 5

¹ Bank Deposit Sweep Accounts are FDIC insured, are not obligations of LPL Financial or SIPC, and are not available for margin purposes. See the message section for further information.

² Fees and expenses include account, custodial and advisory fees assessed during the statement period.



Account Activity as of August 31, 2012

ADDITIONS TO YOUR ACCOUNT (continued)

Date	Activity Type	Description/SecurityID	Quantity	Price	Amount
08/15/12	Journal	GS MORTGAGE SECS CORP REMIC SER 2003-HE1 CL M2 MONTHLY 0 DAY DELAY VAR CPN 2.146% DUE 06/20/33 DTD 05/28/03 FC 06/20/03 36228FSV9	1,200,000	—	—
08/15/12	Journal	PEOPLES CHOICE HM LN SEC REMIC SER 2005-4 CL 1A2 MONTHLY 0 DAY DELAY VAR CPN 0.506% DUE 08/25/35 DTD 10/26/05 FC 11/25/05 71085PDD2	4,675,000	—	—
08/20/12	Wire Transfer	FED FUNDS/PERSHING	—	—	906,058.81
08/21/12	Wire Transfer	FED FUNDS/PERSHING	—	—	1,303,341.81
TOTAL ADDITIONS TO YOUR ACCOUNT					\$2,209,400.62

WITHDRAWALS FROM YOUR ACCOUNT

Date	Activity Type	Description/SecurityID	Quantity	Price	Amount
08/15/12	Transfer A/C	CITIGROUP MTG LN TR REMIC SER 2005-WF1 CL M1 MONTHLY 24 DAY DELAY CPN 5.330% DUE 12/25/34 DTD 02/01/05 FC 03/25/05 17307GPG7	-925,000	—	—
08/15/12	Transfer A/C	CWABS INC REMIC SER 2005-16 CL MV1 MONTHLY 0 DAY DELAY VAR CPN 0.706% DUE 04/25/36 DTD 12/28/05 FC 01/25/06 126670PH5	-2,500,000	—	—

WITHDRAWALS FROM YOUR ACCOUNT continue on page 6



13ilaga C 11



Brokerage Account Statement

Statement Period: 07/01/2012 - 08/31/2012

Activity Summary (All amounts shown are in base currency: USD)

Credits	This Period	Year-to-Date
Securities		
Securities Sold	2,693,322.71	2,793,383.20
Total Securities	\$2,693,322.71	\$2,793,383.20
Cash		
Deposits	0.00	99,446.36
Total Cash	\$0.00	\$99,446.36
Additional Transactions		
Dividends and Interest	3.40	773.98
Total Additional Transactions	\$3.40	\$773.98
Total Credits	\$2,693,326.11	\$2,893,603.54

Debits	This Period	Year-to-Date
Securities		
Securities Bought	-483,921.09	-683,427.94
Total Securities	-\$483,921.09	-\$683,427.94
Cash		
Withdrawals	-2,209,400.62	-2,209,400.62
Total Cash	-\$2,209,400.62	-\$2,209,400.62
Additional Transactions		
Dividends and Interest	0.00	-42.38
Total Additional Transactions	\$0.00	-\$42.38
Total Debits	-\$2,693,321.71	-\$2,892,870.94

Transactions by Type of Activity

Process/ Settlement Date	Trade/ Transaction Date	Activity Type	Description	Quantity	Price	Accrued Interest	Amount	CCY
Securities Bought and Sold								
08/15/12	08/08/12	SOLD BAC330596	CWABS INC 2005-16 ASSET BKD CTF CL MV-1 0.706% 04/25/36 B/E DTD 12/28/05 VARIABLE RATE FACTOR 1.00000000 REM BAL 2500000.00	-2,500,000.000	32.0000	1,029.88	801,029.88	USD
08/15/12	08/08/12	SOLD C3295653	CITIGROUP MTG LN TR 2005-WF1 MTG PASSTHRU CTF CL M-1 5.330% 12/25/34 B/E DTD 02/01/05 VARIABLE RATE FACTOR .90657185 REM BAL 838578.96	-925,000.000	57.5000	1,738.19	483,921.09	USD
08/15/12	08/08/12	SOLD GS3469369	GS MTG SECS CORP 2003-HE1 MTG PASSTHRU CTF CL M-2 VAR RATE 2.146% 06/20/33 B/E DTD 05/28/03 VARIABLE RATE FACTOR .11577579 REM BAL 138930.95	-1,200,000.000	75.3750	310.72	105,029.93	USD
08/15/12	08/08/12	SOLD PCHO34926	PEOPLES CHOICE HOME LN SECS TR 2005-4 MTG PASSTHRU CTF CL 1A2 ADJUSTABLE RATE 0.506% 12/25/35 B/E DTD 10/26/05 VARIABLE RATE FACTOR .22978270 REM BAL 1074234.12	-4,675,000.000	76.2500	317.20	819,420.72	USD

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PAR-02-ROLL

Account Number: NFE-017456
ABS INVESTMENT GROUP LLC.

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#1 Brokerage Statement
2009, 2010
DALBAR RATED
FOR COMMUNICATION

Clearing through Pershing LLC, a subsidiary
of The Bank of New York Mellon Corporation
Pershing LLC member FINRA, NYSE, SIPC

BG921-3

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AURIGA USA, LLC

*** TRADE TICKET ***

Auriga USA LLC

TRADE DATE: 07-aug-12
TRADER: Auriga
CUSIP: 17307GPG7
ISIN:
EUROCLEAR ELIGIBLE: Yes
BOND NAME: CMLTI 2005-WF1 M1
PRICE: 58,5000000 [58-16]
SETTLE: 15-aug-12 [WEDNESDAY]
BOND COUPON: 5,330%
DAYS ACCRUAL: 14 DYS ACC
ACCRUAL PAID: 1 738,19
NEXT PAYMENT: 25-sep-12 [24 DAY DELAY]
SELLS (ORIG. FACE): 925 000,00
FACTOR: 0,906571850
CURRENT FACE: 838 578,96
PRINCIPAL VALUE: 490 568,69
TOTAL FUNDS: 492 306,88

COMMENTS: Auriga USA sells and Traction Fonder AB buys 925,000 orig face.

Contacts

Seller: Alex Hendrickson, Managing Director
Auriga USA, LLC
546 Fifth Avenue, 9th Floor
New York, New York 10036
+1 (646)998-6430 (office)
+1 (646)303-5051 (mobile)
alex@aurigausa.com

Purchaser: Ulf Deckmark, COO
Traction Fonder AB
Hammarby Kaj 16
12030 Stockholm, Sweden
+46 850255604 (office)
+46 705309331 (mobile)
ulf.dekmark@tractionfonder.se

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8-20-2012 TT
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Office Outlook Web Access Type here to search This Folder Address Book Options Log Off

FW: CMLTI 2005-WF1 M1
 Alex Hendrickson [alex@aurigausallic.com]

Sent: Wednesday, August 08, 2012 10:23 AM
To: Mark Bishop

Alex Hendrickson
 Managing Director
 AURIGA USA, LLC
 546 Fifth Ave, 9th Floor, New York, NY 10036
 Ph: (646) 998-6430 M: (646) 303-5051
 Email - Alex@aurigausallic.com

-----Original Message-----
From: Alex Hendrickson [mailto:alex@aurigausallic.com]
Sent: Wednesday, August 08, 2012 1:20 PM
To: 'Ulf Deckmark'; 'traction.backoffice@ws.se'
Subject: CMLTI 2005-WF1 M1

Ulf - Auriga sells to the Traction High Yield Fund

Thank you very much for the trade..

Auriga Settlement Instructions:
 EUROCLEAR #: 98730
 • DTC INSTRUCTIONS: DTC #0443
 • NSCC COMPARISONS: #0443 ("ARGA") (MPID has CHANGED)
 • Physical Deliveries: NSCC/Envelope Participant #0443

ID CONFIRMS:
 Institutional ID # 62900
 Agent Bank # 00443

ID : 17307GPG7 *Trade Ticket* As of Date: 8/8/2012
 TRDR/SLS : ALEX HENDRICKSON Settlement : 8/15/2012
 SELLS : 925 (M) ISSUER:CITIGROUP MORTGAGE
 LOAN T
 Security : CMLTI 2005-WF1 M1 5.33%
 Price : 58-16 Yield:12.166370 Yield to: 11/2/2024 at
 Assumed coupon : 5.330000% Prepay speed : 10.0 HEP Factor : 0.906571850

Notes :

{17307GPG7 MTGE DES <GO>}
 ISIN: US17307GPG72

Principal	USD	490,568.69
Accrued (14 days)		1,738.19
Transaction Costs		0.00
Total	USD	492,306.88

Miscellaneous Fields:
 Original Face : 925 (M) Current Face : 838,578.96
 Issue Date : 02/01/05 Maturity Date : 11/25/34
 Average Life : 12.21 Factor Date : Jul12
 Accrual Start Date : 08/01/12 Accrual End Date : 08/31/12
 Next Payment Date : 09/25/12 Delay : 24 DAYS

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Our detailed disclaimer can be seen at
<http://www.aurigausallic.com/disclaimer>

Swedbank
 (1001) Optimus foreign trades.xls

CUSTOMER	B/S SOURCE	B/S	T/D	S/D	ISIN	STATUS	ACCOUNT NR	QUANTITY	SETTLEMENT AMOUNT	CURRENCY	PSET	COUNTRY	CLIENT REFERENCE
OPTIMUS FONDER AB	DTCYID/00443	Buy	2012-08-08	2012-08-15	US17307GPG72	CONFIRMED	901901350628	925000	492306,88	USD	DTCYUS33XXX	UNITED STATES	30859
OPTIMUS FONDER AB	DTCYID/00443	Sell	2013-01-24	2013-01-30	US17307GPG72	CONFIRMED	901901350628	925000	626769,52	USD	DTCYUS33	UNITED STATES	31827

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