

# Bilaga 15 A

Justerad 2019-09-06

STOCKHOLMS TINGSRÄTT  
Avdelning 2

INKOM: 2019-10-16  
MÅLNR: B 9735-17  
AKTBIL: 1267

(PM)  
**Bilaga D**

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 D till**

**CWL**

**2005-16**

**MV1**

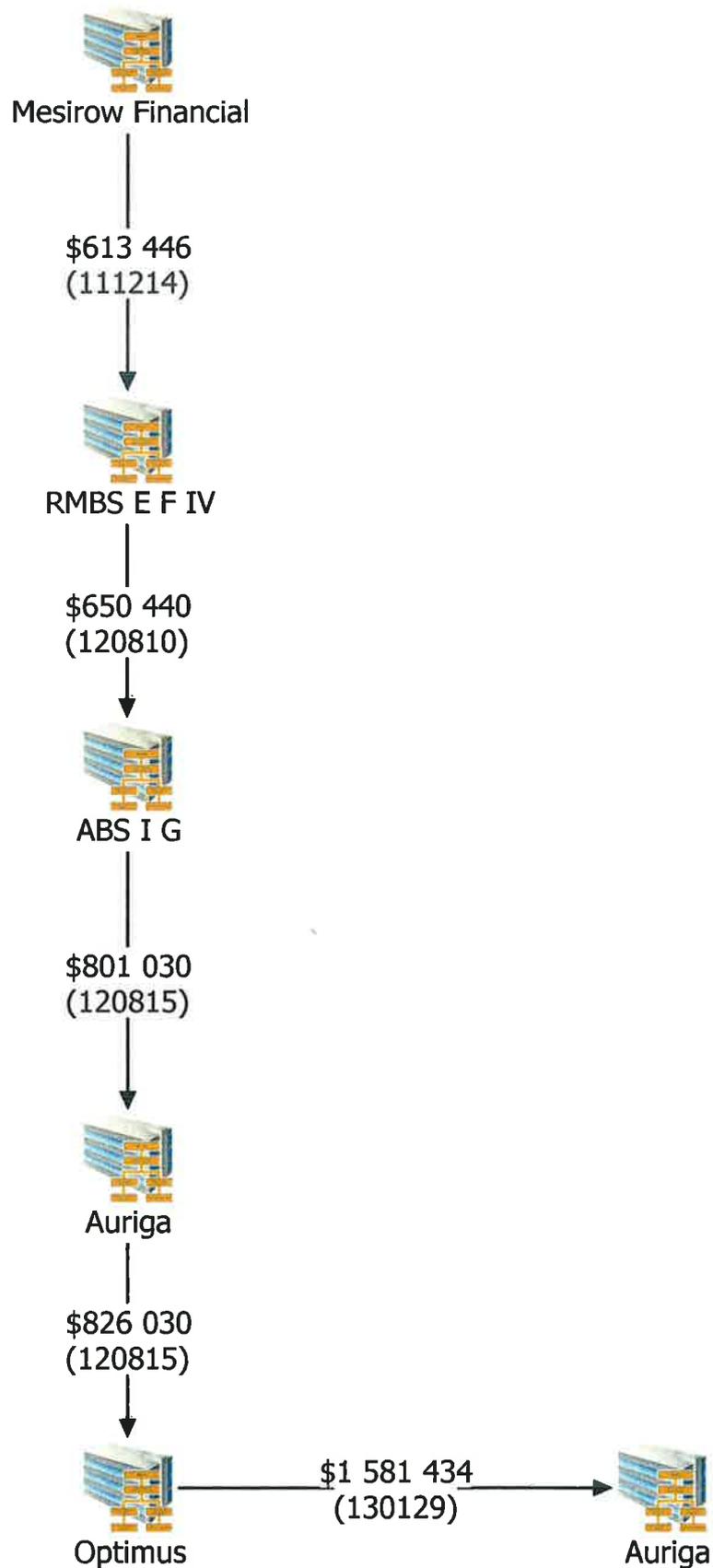
**Sid****1 Kap. 7.3.2 CWL - Bilaga D**

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# Försäljning av MBS "CWL"



**CWL 2005-16 MV1**

Instrument	Cusip	Original Face	Trade		Settlement		Namn	Säljare	Köpare	Factor	Current		Deal		Upplupen		Settlement	
			date	date	date	date					Face	price	Belopp	ränta	summa			
1	US126670PH55	126670PH5	2 500 000	2011-12-09	2011-12-14	CWL 2005-16 MV1	Mesirow	RMBS E F IV	1	\$2 500 000,00	0,245	\$612 500,00	\$946,33	\$613 446,33				
2	US126670PH55	126670PH5	2 500 000	2012-08-07	2012-08-10	CWL 2005-16 MV1	RMBS E F IV	Auriga/ABS I G	1	\$2 500 000,00	0,26	\$650 000,00	\$440,63	\$650 440,63				
3	US126670PH55	126670PH5	2 500 000	2012-08-08	2012-08-15	CWL 2005-16 MV1	ABSIG	Auriga	1	\$2 500 000,00	0,32	\$800 000,00	\$1 029,88	\$801 029,88				
4	US126670PH55	126670PH5	2 500 000	2012-08-08	2012-08-15	CWL 2005-16 MV1	Auriga	Optimus	1	\$2 500 000,00	0,33	\$825 000,00	\$1 029,88	\$826 029,88				
5	US126670PH55	126670PH5	2 500 000	2013-01-23	2013-01-29	CWL 2005-16 MV1	Optimus	Auriga	1	\$2 500 000,00	0,6325	\$1 581 250,00	\$184,36	\$1 581 434,36				

MV1 omfattar \$43 200 000

Prospektet finns (466 s)

Resultat för Optimus = \$755 404,48 (Vinst)

Resultat för SVC, UK = \$91 875,00

Resultat för ABS I G = \$150 589,25

B67721-3  
Trade Ticket CWL 2005-16  
Bilaga D2

**\* TRADE TICKET \***

**ABS INVESTMENT GROUP**

<b>TRADE DATE:</b>	9-Dec-11
<b>TRADER:</b>	MESIROW FINANCIAL
<b>CUSIP:</b>	126670PH5
<b>BOND NAME:</b>	CWL 2005-16 MV1
<b>PRICE:</b>	24.5000000 [24-16]
<b>SETTLE:</b>	14-Dec-11 [WEDNESDAY]
<b>DAYS ACCRUAL:</b>	19 DYS ACC
<b>ACCRUAL PAID:</b>	946.33
<b>NEXT PAYMENT:</b>	12/25/11 [0 DAY DELAY]
<b>SELLS:</b>	2,500,000.00
<b>FACTOR:</b>	1.000000000
<b>CURRENT FACE:</b>	2,500,000.00
<b>PRINCIPAL VALUE:</b>	612,500.00
<b>TOTAL FUNDS:</b>	613,446.33

OMNIARCH - AMERICAN RMBS EQUITY FUND IV

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 Return (@ pur dt)	Annualized Cash-on-Cash Return (current)	Vintage	Original S and P	Class Coupon Rate (@ pur dt)	Class Coupon Rate (current)	Subordination, Current Percent (ex OC), Notes
2010-04-28	BOAMS 2004-11 30IO	05949AD88	19.625		\$ 4 075 030.82	\$ 4 075 030.82	\$ 799 724.80		\$ 16 809.50	29.03%		2004	AAA	5.500%	5.500%	0.00%
2010-05-28	WFMB 2005-17 1A2	94892SAE3	50.000		\$ 71 305.06	\$ 71 305.06	\$ 35 854.03		\$ 294.15	11.00%		2005	AAA	5.500%	5.500%	3.72%
2010-05-28	GSR 2006-1F 5A2	362341RA0	35.000		\$ 30 983.49	\$ 30 983.49	\$ 10 844.22		\$ 139.43	17.14%		2006	AAA	6.000%	6.000%	1.67%
2010-05-28	CWHL 2006-1 A3	126994XD5	35.000		\$ 21 948.55	\$ 21 948.55	\$ 7 681.99		\$ 98.77	17.14%		2006	AAA	6.000%	6.000%	4.33%
2010-06-02	BAFC 07412 1A2	05963YAU5	46.750		\$ 1 566 280.12	\$ 1 566 280.12	\$ 732 235.96		\$ 239.29	17.76%		2007	AAA	5.500%	5.500%	1.71%
2010-09-22	WFALT 2007-PAS 2A2	949922AU2	48.750		\$ 579 787.91	\$ 579 787.91	\$ 282 646.61		\$ 2 029.26	12.31%		2007	AAA	6.000%	6.000%	2.7%
2010-10-21	JPALT 2008-A1 4A2	46627MD80	25.000		\$ 5 260 775.24	\$ 5 260 775.24	\$ 1 315 193.81		\$ 17 318.29	23.70%		2006	AAA	5.926%	5.926%	1.8%
2010-11-05	SAASC 2005-WF4 B2	863576DR2	2.500		\$ 4 186 222.50	\$ 4 186 222.50	\$ 1 046 656.56		\$ 3 525.66	110.25%		2005	BBB	2.755%	2.755%	Pamplona, 24 mo, 200% total return
2011-01-19	CWHL 2006-1 A3	126694XD5	34.000		\$ 69 893.22	\$ 69 893.22	\$ 23 794.29		\$ 209.95	17.65%		2006	AAA	6.000%	6.000%	Solid core bond, holds up in ABSIG model, exceptional COC return.
2011-01-25	RAST 2008-A11 B3	45660NVF9	42.625		\$ 1 333 551.29	\$ 1 333 551.29	\$ 588 426.24		\$ 5 111.95	13.49%		2003	AA	5.750%	5.750%	Bullet proof, 2004 vintage, prin pay
2011-02-25	RAST 2004-QA4 M2	76110HZ05	26.375		\$ 871 148.99	\$ 871 148.99	\$ 229 765.55		\$ 2 285.82	14.92%		2004	AAA	3.935%	3.935%	Bullet proof, 2004 vintage, prin pay
2011-03-23	HVMLT 2005-3 X2	41161PNK5	7.250		\$ 4 011 894.46	\$ 4 011 894.46	\$ 290 862.35		\$ 5 196.41	32.55%		2005	AAA	2.360%	2.360%	Purchased with GSAMP 06 HE7 M2, blended COC return of 10.5%
2011-04-04	CMLTI 04-HYB4 1M	17307GMP0	49.000		\$ 443 747.63	\$ 443 747.63	\$ 217 436.34		\$ 157.92	8.72%		2004	AAA	4.271%	4.271%	Solid core bond, curr prin pay, 2004 vintage, 4% subordination, 25% ROI
2011-04-19	GSAMP 2006-HE7 M2	36245EAG3	29.500		\$ 2 305 000.00	\$ 2 305 000.00	\$ 679 975.00		\$ 776.85	1.86%		2008	AAA	0.552%	0.552%	Purchased with HVMLT 0503 X2, blended COC return of 10.5% (ARM, big upside)
2011-05-04	RAST 2003-A4 B3	45660NPV1	47.500		\$ 1 123 282.71	\$ 1 123 282.71	\$ 533 559.29		\$ 538.24	12.11%		2003	AAA	5.750%	5.750%	Solid core bond, curr prin pay, 2003 vintage, 2% subordination, 28% ROI
2011-06-13	CMLTI 2005-WF1 M1	17307GP67	44.000		\$ 838 576.96	\$ 838 576.96	\$ 368 974.74		\$ 1 489.66	12.11%		2005	AA	5.330%	5.330%	Solid pay, principal protection, 10% growing subordination.
2011-06-15	CXHE 2002-A MF2	192314EN6	45.250		\$ 1 158 706.61	\$ 1 158 706.61	\$ 524 314.74		\$ 2 946.98	14.45%		2002	A	6.540%	6.540%	2002 vintage, solid pay, prin protection, 9.2% growing subordination, 23% ROI
2011-10-26	MSAC 2003-NC8 B3	61745RDS7	37.000		\$ 2 006 596.07	\$ 2 006 596.07	\$ 742 419.09		\$ 326.60	15.84%		2003	AAA	5.860%	5.860%	Solid core bond, holds up in ABSIG model, exceptional COC and total return.
2011-10-26	CHEC 2004-1 M3	162765AF8	51.000		\$ 903 745.08	\$ 903 745.08	\$ 480 909.99		\$ 23.72	1.85%		2004	AAA	0.945%	0.945%	Solid "foaler" with fast pre-pay of principal, and 20%+ total return. Bullet proof.
2011-11-02	BOAMS 2004-8 15IO	05949ATT7	9.938		\$ 289 087.09	\$ 289 087.09	\$ 278 028.03		\$ 42.16	52.83%		2004	AAA	5.250%	5.250%	Solid core bond, holds up in ABSIG model, exceptional COC return.
2011-11-08	GSAA 2006-6 AF7	362334MZ4	25.000		\$ 4 321 000.00	\$ 4 321 000.00	\$ 1 080 250.00		\$ 4 919.89	23.42%		2006	AAA	5.856%	5.856%	Solid core bond, holds up in ABSIG model, exceptional COC and total return.
2011-12-05	NSM 2007-14AR 3A4	61756VAV1	1.250	0.533040282	\$ 34 161 499.26	\$ 34 161 499.26	\$ 427 016.74		\$ 1 887.86	40.00%		2007	AAA	0.500%	0.500%	Solid performance, long term cash flow, exceptional cash-on-cash return.
2011-12-07	CWL 2005-1 MF2	126673WFS	36.125	0.863924229	\$ 2 331 526.32	\$ 2 331 526.32	\$ 842 264.61		\$ 2 139.18	15.24%		2005	AA	5.505%	5.505%	Solid core bond, holds up in ABSIG model, good COC return, 4.3% OC, 20.4% sub
2011-12-14	CWL 2005-16 MV1	126670PH5	24.500	1.000000000	\$ 2 500 000.00	\$ 2 500 000.00	\$ 612 500.00		\$ 946.33	2.86%		2005	AA	0.700%	0.700%	Solid core bond, holds up in ABSIG model, exceptional total return, 38% subordination
2012-01-03	NAA 2005-ARS 1A2	65535VOM3	24.000	0.307949620	\$ 1 327 066.46	\$ 1 327 066.46	\$ 318 496.43		\$ 218.11	12.33%		2005	AAA	2.960%	2.960%	Solid performance, 40%+ total return, 7%+ subordination, curr, prin, pay.
2012-01-19	SAST 2003-1 M2	805564NCL	59.625	0.127872628	\$ 383 617.88	\$ 383 617.88	\$ 228 732.16		\$ 686.94	4.71%		2003	A	2.610%	2.610%	Can't be broken, 15% total return, curr, prin, pay 14% credit support, 03 vintage, upside.
2012-01-23	PCHLT 2005-4 1A2	71085PDD2	59.750	0.236825420	\$ 1 107 458.84	\$ 1 107 458.84	\$ 661 527.41		\$ 459.69	0.93%		2005	AAA	0.554%	0.554%	Solid performance, 20%+ total return, 39%+ subordination, curr, prin, pay.
2012-02-06	RALI 2002-QS2 B1	76110GWJ6	50.750	0.567084250	\$ 624 870.14	\$ 624 870.14	\$ 317 121.60		\$ 585.82	13.30%		2002	AAA	6.750%	6.750%	Core bond, 30%+ total return, subordination, curr, prin, 2002 vintage.
2012-02-06	RALI 2002-QS2 B1	76110GWJ6	50.750	0.567084250	\$ 283 542.13	\$ 283 542.13	\$ 143 897.63		\$ 372.15	19.30%		2002	AAA	6.750%	6.750%	Smaller "matcher". Core bond, 30%+ total return, subordination, curr, prin, 2002 vintage.
2012-02-07	GSAMP 2003-HE1 M	36228FSV9	59.000	0.127599287	\$ 153 011.14	\$ 153 011.14	\$ 90 276.57		\$ 299.53	5.31%		2003	AAA	3.131%	3.131%	Core bond, 21%+ total return, 12% subordination, curr, prin, pay, 2003 vintage.
2012-02-15	HMBT 2004-2 M2	43732EAM9	35.500	0.191407830	\$ 1 722 670.47	\$ 1 722 670.47	\$ 611 549.02		\$ 1 433.28	4.02%		2004	A	1.426%	1.426%	Solid performance, holds up in ABSIG model, 35%+ total return, '04 vintage, curr, prin, pay
2011-07-14	TBW 2007-1 A3	87222EAC2	41.500		\$ 188 000.00	\$ 188 000.00	\$ 78 020.00		\$ 399.19	14.17%		2007	AAA	5.880%	5.880%	Solid core bond, curr prin pay, 28% ROI
2010-06-25	CWL 2005-17 1AF4	126670QU5	38.000		\$ 1 218 271.00	\$ 1 218 271.00	\$ 842 942.98		\$ 4 810.23	15.58%		2005	AAA	5.922%	5.922%	2.4% + AMBAC
2010-08-23	SAIL 03BC11M4	86358EE05	85.000		\$ 1 130 574.17	\$ 1 130 574.17	\$ 960 883.04		\$ 3 655.62	5.71%		2003	BBB+	4.850%	4.850%	7.59% Prin, Pay, Rev, Seq
2011-07-12	LBMLT 2003-4 MSF	542514EP5	36.250		\$ 786 747.42	\$ 786 747.42	\$ 285 195.94		\$ 1 493.93	17.14%		2003	A	6.214%	6.214%	2003 vintage, holds up against 6X loss model, 6% subordination, 35% ROI.
2011-07-19	CBASS 2007-CB1 AF	1248MGAP9	46.563		\$ 2 390 691.01	\$ 2 390 691.01	\$ 1 113 165.50		\$ 7 007.62	12.59%		2007	AAA	5.862%	5.862%	Principal pay, pro rata bond, increasing OC at 4.1%
2011-07-22	WAMU 2004-AR14 B	939336W65	27.500		\$ 2 696 720.32	\$ 2 696 720.32	\$ 730 596.09		\$ 3 985.25	9.36%		2004	AAA	2.860%	2.860%	2004 vintage, holds up against 6X loss model, floater w big upside, curr prin pay, 23% ROI
2011-08-03	CBASS 2007-CB1 AF	1248MGAP9	46.563		\$ 2 459 058.38	\$ 2 459 058.38	\$ 1 189 569.49		\$ 799.37	12.22%		2007	AAA	5.910%	5.910%	Principal pay, pro rata bond, resilient to credit stress, 20+ return, increasing OC at 4.1%
2011-10-11	LBMLT 2003-3 M3	542514EC4	35.000		\$ 1 728 237.50	\$ 1 728 237.50	\$ 604 883.13		\$ 3 949.43	15.67%		2003	AAA	5.485%	5.485%	Principal pay, pro rata bond, resilient to credit stress, 20+ return, OC
2011-11-02	BOAMS 2006-3 1A1	05950LAN2	20.500		\$ 1 086 312.48	\$ 1 086 312.48	\$ 224 744.06		\$ 190.33	30.49%		2006	AAA	9.250%	9.250%	Solid core bond, holds up in ABSIG model, exceptional COC return.
2011-12-15	POPLR 2005-2 M4	73316PCN8	17.500	0.817397050	\$ 1 634 794.10	\$ 1 634 794.10	\$ 286 086.97		\$ 5 231.20	34.65%		2005	AAA	6.063%	6.063%	77% 2004 collateral, 10% credit enhancement, solid total return.
			20.16%		\$ 95 352 873.82	\$ 95 352 873.82	#####		\$ 105 001.60	14.91%						

Bilagg D3



**\* TRADE TICKET \***

**ABS INVESTMENT GROUP**

<b>TRADE DATE:</b>	7-Aug-12	
<b>TRADER:</b>	ABS Investment Group	
<b>CUSIP:</b>	126670PH5	
<b>ISIN:</b>		
<b>EUROCLEAR ELIGIBLE:</b>	Yes	
<b>BOND NAME:</b>	CWL 2005-16 MV1	
<b>PRICE:</b>	26.0000000	[26-00]
<b>SETTLE:</b>	10-Aug-12	[FRIDAY]
<b>BOND COUPON:</b>	0.705%	
<b>DAYS ACCRUAL:</b>	9 DYS ACC	
<b>ACCRUAL PAID:</b>	440.63	
<b>NEXT PAYMENT:</b>	25-Sep-12	[24 DAY DELAY]
<b>SELLS (ORIG. FACE):</b>	2,500,000.00	
<b>FACTOR:</b>	1.000000000	
<b>CURRENT FACE:</b>	2,500,000.00	
<b>PRINCIPAL VALUE:</b>	650,000.00	
<b>TOTAL FUNDS:</b>	650,440.63	
<b>COMMENTS:</b>	American RMBS Equity Fund IV/ABSIG sells and Auriga USA buys 2,500,000 orig face.	

**Contacts**

**Purchaser:** Alex Hendrickson, Managing Director  
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**Seller:** Mark Bishop  
 ABS Investment Group  
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Bitaga DS

Date 8/31/12  
Account Number  
Enclosures

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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 TRACE #-122000494648950	96.42
8/27	Online Pmt HSBC CARD SRVCS 2000000510 08/27/12 TRACE #-021001081844709	5,884.74
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

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Checks in Serial Number Order

Date	Check No.	Amount
8/21		10,000.00

\*Indicates skip in Check Number

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Bilaga 06

**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 Return (@ pur dt)	Annualized 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		\$ 78,020.00		\$ 399.19	14.17%		2007		5.880%	
2012-02-07	GSAWP 2003-HE1 M	36228FSV9	59.000	0.127509287	\$ 153,011.14		\$ 90,276.57		\$ 239.53	5.31%		2003	AAA	3.131%	
2011-12-14	CWL 2005-16 MV1	126670PH5	24.500	1,000,000,000	\$ 2,500,000.00		\$ 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		\$ 661,527.41		\$ 459.69	0.93%		2005	AAA	0.564%	
2011-06-13	CMLTI 2005-WF1 M1	17307GPG7	44.000		\$ 838,578.96		\$ 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		\$ 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 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. 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. 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. 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. 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. Still leaves \$4,239,872.46 current face of bond in Portfolio.	

BG 721-3  
Bilaga 09

# MAB

FUND IV to ABS		CMLTI 2005-WFI M CWL 2005-16 MV: GSAMP 2003-HE1 M: PCHLT 2005-4 1A2	
Price	46,500,000	26,000,000	62,000,000
Curr Face	838 578,96	2 500 000,00	138 930,95
Prin	389 939,22	650 000,00	86 137,19
Int	1 738,19	1 029,88	310,72
Settlement	15-aug-12	15-aug-12	15-aug-12
Total Pur Price	391 677,41	651 029,88	86 447,91
<b>ABS to AURIGA</b>		<b>23060,9214000</b>	
Additional arb to ABS		37500,0000000	5730,9016875
			42969,3648000
			<b>\$109 261,19</b>

ABS TO COUNTERPARTIES		CMLTI 2005-WFI M CWL 2005-16 MV: GSAMP 2003-HE1 M: PCHLT 2005-4 1A2	
Price	49,250,000	27,500,000	66,125,000
Curr Face	838 578,96	2 500 000,00	138 930,95
Prin	413 000,14	687 500,00	91 868,09
Int	1 738,19	1 029,88	310,72
Settlement	15-aug-12	15-aug-12	15-aug-12
Total Pur Price	414 738,33	688 529,88	92 178,81
			720 054,06
			<b>\$1 915 501,08</b>

AURIGA TO ABS		CMLTI 2005-WFI M CWL 2005-16 MV: GSAMP 2003-HE1 M: PCHLT 2005-4 1A2	
Price	57,500,000	32,000,000	75,375,000
Curr Face	838 578,96	2 500 000,00	138 930,95
Prin	482 182,90	800 000,00	104 719,20
Int	1 738,19	1 029,88	310,72
Settlement	15-aug-12	15-aug-12	15-aug-12
Total Pur Price	483 921,09	801 029,88	105 029,92
			819 420,72
			<b>\$2 209 401,61</b>

TRACTION TO AURIGA		CMLTI 2005-WFI M CWL 2005-16 MV: GSAMP 2003-HE1 M: PCHLT 2005-4 1A2	
Price	58,500,000	33,000,000	76,375,000
Curr Face	838 578,96	2 500 000,00	138 930,95
Prin	490 568,69	825 000,00	106 108,51
Int	1 738,19	1 029,88	310,72
Settlement	15-aug-12	15-aug-12	15-aug-12
Total Pur Price	492 306,88	826 029,88	106 419,23
			830 163,06
			<b>\$2 254 919,05</b>

Total Principal		<b>\$1 912 105,09</b>	
<b>TOTAL ARB</b>		<b>\$339 417,97</b>	17,75101%
<b>NET ARB TO ABS</b>		<b>\$57 363,15</b>	3,00000%
<b>NET ARB TO SOLID EQUITY</b>		<b>\$236 537,38</b>	12,37052%
<b>TOTAL ARB TO AURIGA</b>		<b>\$45 517,44</b>	2,38049%
[total abs investment group arb]		<b>\$166 624,34</b>	

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## 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
<b>Securities</b>		
Securities Sold	2,693,322.71	2,793,383.20
<b>Total Securities</b>	<b>\$2,693,322.71</b>	<b>\$2,793,383.20</b>
<b>Cash</b>		
Deposits	0.00	99,446.36
<b>Total Cash</b>	<b>\$0.00</b>	<b>\$99,446.36</b>
<b>Additional Transactions</b>		
Dividends and Interest	3.40	773.98
<b>Total Additional Transactions</b>	<b>\$3.40</b>	<b>\$773.98</b>
<b>Total Credits</b>	<b>\$2,693,326.11</b>	<b>\$2,893,603.54</b>

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

### Transactions by Type of Activity

Process/ Settlement Date	Trade/ Transaction Date	Activity Type	Description	Quantity	Price	Accrued Interest	Amount	CCY
<b>Securities Bought and Sold</b>								
08/15/12	08/08/12	SOLD	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	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	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	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

136 721-3  
Bilag D9  
8/25/12 8:20 AM

Microsoft Office Outlook Web Access

Type here to search This Folder

Address Book Options Log Off

Mail Calendar Contacts

Deleted Items (87)  
Drafts [1]  
Inbox (128)  
Junk E-Mail [383]  
Sent Items

Click to view all folders

Deleted Messages (1312)  
SAVE (2)  
Manage Folders...

**CWL 2005-16 MV1**  
Alex Hendrickson [alex@aurigaussallc.com]

Sent: Wednesday, August 08, 2012 8:06 AM  
To: Mark Bishop

Mark this work ?? these are the tickets produced by TOMS (Bloomberg trade system we use)

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
- NSSC COMPARISONS: #0443 ("ARGA") (MPID has CHANGED)
- Physical Deliveries: NSSC/Envelope Participant #0443

ID CONFIRMS:  
Institutional ID # 62900  
Agent Bank # 00443

TRDR/SLS : ALEX HENDRICKSON Settlement : 8/15/2012  
SELLS : 2500 (M) ISSUER:COUNTRYWIDE  
ASSET-BACKED  
Security : CWL 2005-16 MV1 0.7062%  
Price : 33 Yield:32.656554 Yield to: 5/30/2016 at  
Coupon : 0.706200% Prepay speed : 15.0 CPR Factor : 1.000000000

Notes :

{126670PH5 MTGE DES

<GO>  
Principal USD 825,000.00  
Accrued ( 21 days) 1,029.88  
Transaction Costs 0.00  
Total USD 826,029.88

Miscellaneous Fields:  
Original Face : 2500 (M) Current Face : 2,500,000.00  
Issue Date : 12/28/05 Maturity Date : 05/25/36  
Average Life : 3.79 Factor Date : Jul12  
Accrual Start Date : 07/25/12 Accrual End Date : 08/26/12  
Next Payment Date : 08/27/12 Delay : 0 DAYS

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

**AURIGA USA, LLC****\* TRADE TICKET \*****Auriga USA LLC**

**TRADE DATE:** 07-aug-12  
**TRADER:** Auriga  
**CUSIP:** 126670PH5  
**ISIN:**  
**EUROCLEAR ELIGIBLE:** Yes  
**BOND NAME:** CWL 2005-16 MV1  
**PRICE:** 33,0000000 [33-00]  
**SETTLE:** 15-aug-12 [WEDNESDAY]  
**BOND COUPON:** 0,706%  
**DAYS ACCRUAL:** 21 DYS ACC  
**ACCRUAL PAID:** 1 029,88  
**NEXT PAYMENT:** 27-aug-12 [0 DAY DELAY]  
**SELLS (ORIG. FACE):** 2 500 000,00  
**FACTOR:** 1,000000000  
**CURRENT FACE:** 2 500 000,00  
**PRINCIPAL VALUE:** 825 000,00  
**TOTAL FUNDS:** 826 029,88  
  
**COMMENTS:** Auriga USA sells and Traction Fonder AB buys  
2,500,000 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](mailto: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](mailto:ulf.dekmark@tractionfonder.se)

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	Buy	2012-08-08	2012-08-15	US126670PH55	CONFIRMED	901901350628	2500000	826029,88	USD	MGTCBEBE	EUROCLEAR	30860
OPTIMUS FONDER AB	Sell	2013-01-23	2013-01-29	US126670PH55	CONFIRMED	901901350628	2500000	1581434,36	USD	MGTCBEBEXX	EUROCLEAR	31826

*Bilaga D 11*

fr. Wahlstedt  
US12 13-laga D12

**Blrgitta Palm-Fredriksson**

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**From:** Alex Hendrickson [alex@aurigausallc.com]  
**Sent:** den 23 januari 2013 21:51  
**To:** Ulf Deckmark; traction.backoffice  
**Subject:** CWL 2005-16 MV1

Ulf - Auriga Buys from Traction -

Auriga DTC is 0443

ISIN: US126670PH55

CUSIP: 126670PH5

Settlement date is January 29, 2013

TRADER: ALEX HENDRICKSON CUSIP: 126670PH5  
BUYS: 2,500,000 of CWL 2005-16 MV1 0.6637% 05/25/36  
PRICE: 63.2500000 assuming CPR= 15.0 YTM: 13.057 AL= 3.83YR  
SETTLE: 01/29/13 [Tue] Accrual Pd: 01/25/13 - 02/24/13 Monthly  
Next Payment: 02/25/13 ( 0 day delay)  
\*Formula: (1xLIBOR01M)+46BP. CAP=n/a % FLOOR= 0.46%  
PRINCIPAL VAL \$ 1,581,250.00  
+ 4 Days ACC \$ 184.36  actual current coupon  
= TOTAL FUNDS \$ 1,581,434.36 \*\*

Thanks for the trade

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Our detailed disclaimer can be seen at [https://console.mxlogic.com/redir/?2UMUCzt54Sy-eKYqejo0bmUO8WTjjPXsLy4GmfSiLNdTV5xdVYsyMCqejtPuD-7wHmUO8WTjjPXsKrphspdEILL6zAsMCUyrhvdyg2xkQg9TK-nhsd40S6kjs\\_3VUIvIE6Qjq9J5MsqexhNEVvdUTttznoV93wm](https://console.mxlogic.com/redir/?2UMUCzt54Sy-eKYqejo0bmUO8WTjjPXsLy4GmfSiLNdTV5xdVYsyMCqejtPuD-7wHmUO8WTjjPXsKrphspdEILL6zAsMCUyrhvdyg2xkQg9TK-nhsd40S6kjs_3VUIvIE6Qjq9J5MsqexhNEVvdUTttznoV93wm)

0,2037  
+0,46