

Bilaga 15 A

Justerad 2019-09-06

STOCKHOLMS TINGSRÄTT
Avdelning 2

INKOM: 2019-10-16
MÅLNR: B 9735-17
AKTBIL: 1268

(PM) Bilaga E

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 E till

GSAMP

2003-HE1

M2

Sid

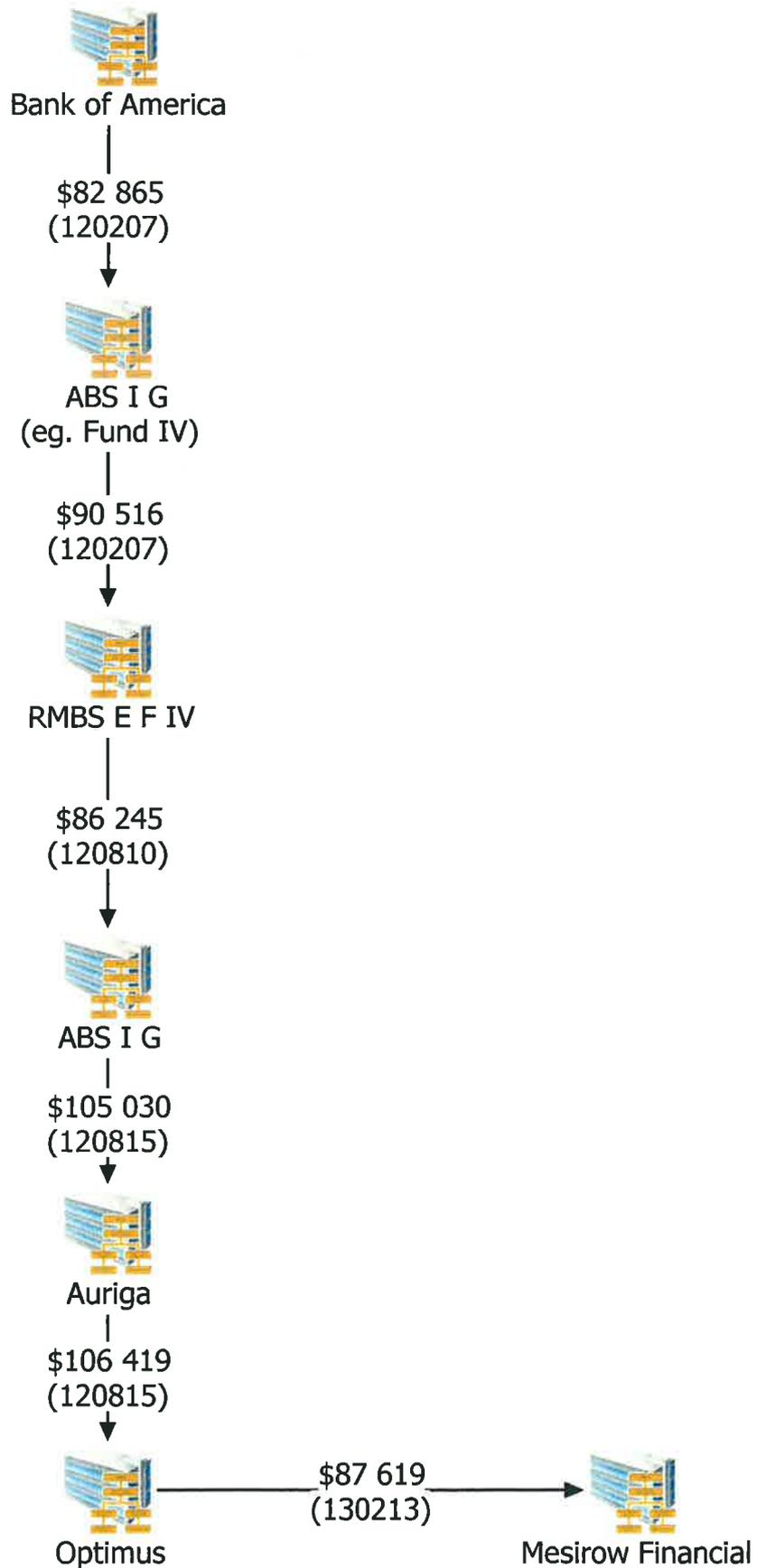
1 **Kap 7.3.3 GSAMP - Bilaga E**

2 Innehållsförteckning

3 Chart över köp och försäljning av GSAMP

| | <u>Från</u> | <u>Avser</u> |
|--------------------|---------------------|---|
| 4 Bilaga E 1 | EBM | Sammanställning i Excel av köp och försäljningar. |
| 5 Bilaga E 2 | SEC | Blue Sheet Data avseende MBS GSAMP för 2012 - 2013 |
| 6 Bilaga E 3 | Commerce West Bank | Kontoutdrag ABS I G |
| 7 Bilaga E 4 | Commerce West Bank | Banköverföring från ABS I G till Mesirow |
| 8 Bilaga E 5 | Mark Bishop | Trade Ticket |
| 9 Bilaga E 6 | Mark Bishop | Inventory for purchase.xlsx |
| 10 Bilaga E 7 | Mark Bishop | Trade Ticket |
| 11 - 12 Bilaga E 8 | Mark Bishop | Traded Bond summary fund IV |
| 13 Bilaga E 9 | Pensionsmyndigheten | Kontoutdrag ABS I G |
| 14 Bilaga E 10 | Mark Bishop | Summary - MAB - Settlement Aug 15, 2012.xlsx |
| 15 Bilaga E 11 | Pensionsmyndigheten | Kontoutdrag ABS I G |
| 16 Bilaga E 12 | Auriga | Kontoutdrag från Auriga för ABS I G.s konto NFE-017456. |
| 17 Bilaga E 13 | Mark Bishop | Mail från Auriga till Mark Bishop |
| 18 Bilaga E 14 | Swedbank | Kontoutdrag Optimus |
| 19 Bilaga E 15 | Wahlstedt | Trade Ticket |

Försäljning av MBS "GSAMP"



GSAMP 2003-HE1 M2

| | Instrument | Cusip | Original | | Trade | | Settlement | | Namn | Sällare | Köpare | Factor | Current | | Deal | | Upplupen | | Settlement |
|---|--------------|-----------|-----------|------------|------------|-------------------|-------------|-------------------|-------------|--------------|---------|--------------|----------|--------------|-------|--|----------|--|------------|
| | | | Face | date | date | date | Face | price | | | | | Belopp | ränta | summa | | | | |
| 1 | US36228FSV93 | 36228FSV9 | 1 200 000 | 2012-02-02 | 2012-02-07 | GSAMP 2003-HE1 M2 | BOA | RMBS E F IV | 0,127509287 | \$153 011,14 | 0,54 | \$82 626,02 | \$239,53 | \$82 865,55 | | | | | |
| 2 | US36228FSV93 | 36228FSV9 | 1 200 000 | 2012-02-02 | 2012-02-07 | GSAMP 2003-HE1 M2 | ABS I G | RMBS E F IV | 0,127509287 | \$153 011,14 | 0,59 | \$90 276,57 | \$239,53 | \$90 516,10 | | | | | |
| 3 | US36228FSV93 | 36228FSV9 | 1 200 000 | 2012-08-07 | 2012-08-10 | GSAMP 2003-HE1 M2 | RMBS E F IV | Auriga/ABS I G | 0,115776 | \$138 931,20 | 0,62 | \$86 137,34 | \$107,46 | \$86 244,80 | | | | | |
| 4 | US36228FSV93 | 36228FSV9 | 1 200 000 | 2012-08-08 | 2012-08-15 | GSAMP 2003-HE1 M2 | ABSIG | Auriga | 0,11577579 | \$138 930,95 | 0,75375 | \$104 719,20 | \$310,72 | \$105 029,92 | | | | | |
| 5 | US36228FSV93 | 36228FSV9 | 1 200 000 | 2012-08-08 | 2012-08-15 | GSAMP 2003-HE1 M2 | Auriga | Optimus | 0,115775794 | \$138 930,95 | 0,76375 | \$106 108,51 | \$310,72 | \$106 419,23 | | | | | |
| 6 | US36228FSV93 | 36228FSV9 | 1 200 000 | 2013-02-08 | 2013-02-13 | GSAMP 2003-HE1 M2 | Optimus | Mesirow Financial | 0,112011033 | \$134 413,24 | 0,65 | \$87 368,61 | \$250,92 | \$87 619,53 | | | | | |

M2 omfattar \$23 957 000

Prospektet finns (78 s)

Resultat för Optimus = -\$18 799,70 (Förlust)

Resultat för SVC, UK = \$10 095,00

Resultat för ABS I G = \$18 785,12

Bi-laga E2

GSAMP

**Bluesheet Data
Confidential**

This report was generated by Daniel Koster on Mon Jul 08 2019 20:49:42 EDT

| Tax Id 1 | Name Address 1 | Name Address 2 | Trade Date Original | Order Execution Time Original | Quantity | Price | Buy/Sell Code | Symbol |
|-----------|------------------------------|--------------------------------|---------------------|-------------------------------|------------|----------|---------------|----------|
| 999999999 | BANC OF AMERICA SECS LLC | 200 N COLLEGE ST 3RD FL | 120202 | 143527 | 1 200 000 | 51 S | | 36228FSV |
| 271771079 | ABS INVESTMENT GROUP LLC | AMERICAN RMBS EQUITY FD IV LP | 120202 | 143838 | 1 200 000 | 54 B | | 36228FSV |
| 262119490 | ABS INVESTMENT GROUP LLC | 707 BROADWAY | 120808 | 103212 | 1 200 000 | 75,375 S | | 36228FSV |
| 262582511 | ABS INVESTMENT GROUP | ABS INVESTMENT GROUP | 120808 | 103212 | 1 200 000 | 75,375 S | | 36228FSV |
| 262582511 | ABS INVESTMENT GROUP | ABS INVESTMENT GROUP | 120808 | 103212 | 1 200 000 | 75,375 S | | 36228FSV |
| 262582511 | AMERICAN RMBS EQUITY FUND IV | ABS INVESTMENT GROUP | 120808 | 103212 | 1 200 000 | 75,375 S | | 36228FSV |
| 262582511 | AMERICAN RMBS EQUITY FUND IV | ABS INVESTMENT GROUP | 120808 | 103212 | 1 200 000 | 75,375 S | | 36228FSV |
| 271972187 | AURIGA USA LLC | --PRINCIPAL TRADING ACCOUNT-- | 120808 | 103212 | 1 200 000 | 75,375 B | | 36228FSV |
| 271972187 | AURIGA USA LLC | --PRINCIPAL TRADING ACCOUNT-- | 120808 | 103212 | 1 200 000 | 75,375 B | | 36228FSV |
| 271972187 | AURIGA USA LLC | --PRINCIPAL TRADING ACCOUNT-- | 120808 | 103212 | 1 200 000 | 75,375 B | | 36228FSV |
| 271972187 | AURIGA USA LLC | --PRINCIPAL TRADING ACCOUNT-- | 120808 | 103212 | 1 200 000 | 75,375 B | | 36228FSV |
| 271972187 | AURIGA USA LLC | --PRINCIPAL TRADING ACCOUNT-- | 120808 | 103438 | 1 200 000 | 76,375 S | | 36228FSV |
| 271972187 | AURIGA USA LLC | --PRINCIPAL TRADING ACCOUNT-- | 120808 | 103438 | 1 200 000 | 76,375 S | | 36228FSV |
| 999999999 | TRACTION HIGH YIELD FUND | BIRGER JARLSGATAN 32 B, 4 TR | 120808 | 103438 | 1 200 000 | 76,375 B | | 36228FSV |
| 999999999 | TRACTION HIGH YIELD FUND | BIRGER JARLSGATAN 32 B, 4 TR | 120808 | 103438 | 1 200 000 | 76,375 B | | 36228FSV |
| 999999999 | TRACTION HIGH YIELD FUND | BIRGER JARLSGATAN 32 B, 4 TR | 120808 | 103438 | 1 200 000 | 76,375 B | | 36228FSV |
| 999999999 | TRACTION HIGH YIELD FUND | BIRGER JARLSGATAN 32 B, 4 TR | 120808 | 103438 | 1 200 000 | 76,375 B | | 36228FSV |
| 999999999 | OPTIMUS FONDER AB | TRACTION HIGH YIELD | 120808 | 103438 | 1 200 000 | 76,375 B | | 36228FSV |
| 999999999 | PERMIT CAPITAL LLC | INVESTURE GL EQ (LL FUND SIF2) | 130225 | 090655 | 1 200 000 | 65 S | | 36228FSV |
| 273991983 | PERMIT CAPITAL LLC | PERMIT CAPITAL MTG FUND 2D | 130225 | 151501 | 480 000 | 71,5 B | | 36228FSV |
| 273991983 | PERMIT CAPITAL LLC | PERMIT CAPITAL MTG FUND 2D | 130225 | 151501 | 720 000 | 71,5 B | | 36228FSV |
| 273991983 | PERMIT CAPITAL LLC | INVESTURE GL EQ (LL FUND SIF2) | 130226 | 151501 | 480 000 | 71,5 B | | 36228FSV |
| 273991983 | PERMIT CAPITAL LLC | INVESTURE GL EQ (LL FUND SIF2) | 130226 | 151501 | 480 000 | 71,5 B | | 36228FSV |
| 273991983 | PERMIT CAPITAL LLC | PERMIT CAPITAL MTG FUND 2D | 130226 | 151501 | 720 000 | 71,5 B | | 36228FSV |
| 020602672 | INVESTURE GLOBAL EQUITY | PERMIT CAPITAL MTG FUND 2D | 130226 | 151501 | 720 000 | 71,5 B | | 36228FSV |
| 020602672 | PERMIT CAPITAL MORTGAGE | (LL FUNDS) - SIFI | 130418 | -- | 6 368 000 | 76,5 B | | 36228FSV |
| 135108880 | GOLDMAN SACHS & CO. LLC | FUND 2D | 130418 | -- | 11 320 000 | 76,5 B | | 36228FSV |
| 135108880 | GOLDMAN SACHS & CO. LLC | 2714 - ABS SECONDARY | 130418 | -- | 6 368 000 | 76,5 S | | 36228FSV |
| 135108880 | GOLDMAN SACHS & CO. LLC | 2714 - ABS SECONDARY | 130418 | -- | 11 320 000 | 76,5 S | | 36228FSV |

Date 2/29/12
Account Number
Enclosures

Page 1
92200070

*****EXCLUDE-Cycle
1026 0.6580 EX 0.000 3 2 501
ABS INVESTMENT GROUP LLC
707 BROADWAY 18TH FLOOR
SAN DIEGO CA 92101

---- CHECKING ACCOUNTS ----

| | | | |
|----------------------------|--------------|------------------------------|----------------------|
| BUSINESS ANALYZED CHECKING | | Number of Images | 0 |
| Account Number | 92200070 | Statement Dates | 2/01/12 thru 2/29/12 |
| Previous Balance | 15,840.47 | Days in the statement period | 29 |
| 8 Deposits/Credits | 2,197,559.37 | Average Ledger | 154,656 |
| 24 Checks/Debits | 2,102,705.74 | Average Collected | 154,656 |
| Service Charge | 739.32 | | |
| Interest Paid | .00 | | |
| Ending Balance | 109,954.78 | | |

Deposits and Additions

| Date | Description | Amount |
|------|--|-------------|
| 2/06 | IB Transfer from D *****005 to D *****070 | 90,516.10 ← |
| 2/06 | IB Transfer from D *****005 to D *****070 | 461,977.19 |
| 2/10 | WIRE-IN 20120410016200 | 63.98 |
| 2/13 | IB Transfer from D *****005 to D *****070 | 612,981.30 |
| 2/27 | IB Transfer from D *****005 to D *****070 | 929,551.70 |
| 2/28 | WIRE-IN 20120590009100 | 96,750.55 |
| 2/29 | WIRE-IN 20120600008800 | 431.70 |
| 2/29 | WIRE-IN 20120600011100 | 5,286.85 |

Checks and withdrawals

| Date | Description | Amount |
|------|----------------------------|-------------|
| 2/06 | WIRE-OUT 20120370002200 | 112,619.39 |
| 2/06 | WIRE-OUT 20120370002000 | 248,190.61 |
| 2/07 | WIRE-OUT 20120380002700 | 82,865.55 ← |
| 2/10 | WIRE-OUT 20120410002800 | 1,541.00 |
| 2/10 | WIRE-OUT 20120410002500 | 40,019.00 |
| 2/13 | INTERNAL TRF 2012044000270 | 35,200.00 |
| 2/13 | WIRE-OUT 20120440002200 | 20,000.00 |
| 2/13 | WIRE-OUT 20120440002800 | 28,158.00 |

Bilaga E4

GFX/PAYplus Connect Message Print - Message Inquiry Display Dialog Box

User: thua Bank: COMMERCEWEST BANK Date: 05/06/19 11:37:36

Message Status: PNRM
Seq Num: 20120380002700 Related Seq Num: 20120380004700
Pay Method: FED Output Message ID: FTI0811
Date Recvd: 02/07/2012 08:16:03 Value Date: 02/07/2012

Sender: 122243334, Receiver: 021000018
Amount: \$82,865.55

Debit info --
Account: 92200070 Inst: 01 Br: 01 Type: D8
Name: ABS INVESTMENT GROUP LLC
Addr1: 707 BROADWAY 18TH FLOOR
Addr2: SAN DIEGO CA 92101
Addr3:
Addr4:

Credit info --
Cvr: 021000018
Name: THE BANK OF NEW YORK MELLON
Addr1:
Addr2:
Addr3:
Addr4:

Advice: Dept: DEPT1 Trancode: DOMESTIC
Category: Linesheet: Create Template:

Message Text:

Sndr Info {1500}30 P
Msg Type {1510}1000
IMAD {1520}20120207L1LFB75C000005
Amount {2000}000008286555
Sender DI {3100}122243334
Sndr Ref {3320}20120380002700*
Rcvr DI {3400}021000018
Bus Func {3600}CTR
BBK {4100}F021000018*
BANK OF NEW YORK*
ONE WALL STREET*
NEW YORK , NY*
10286*
BNF {4200}D8900366540*
MESIROW FINANCIAL*
350 NORTH CLARK STREET*
CHICAGO , IL*
60610*
ORG {5000}D92200070*
ABS INVESTMENT GROUP LLC*
707 BROADWAY 18TH FLOOR , *
SAN DIEGO , CA*
US , 92101*
OBI {6000}FURTHER CREDIT: CLIENT ACCT. NO. 39*
902431 , CLIENT NAME AMERICAN RMBS *
E*
QUITY FUND IV. BOND CUSIP 36228FSV9*



* TRADE TICKET *

ABS INVESTMENT GROUP

| | |
|----------------------------|-------------------------|
| TRADE DATE: | 02-feb-12 |
| TRADER: | Mesirow Financial |
| CUSIP: | 36228FSV9 |
| BOND NAME: | GSAMP 2003-HE1 M2 |
| PRICE: | 59,000000 [59-00] |
| SETTLE: | 07-feb-12 [TUESDAY] |
| BOND COUPON: | 3,1309% |
| DAYS ACCRUAL: | 18 DYS ACC |
| ACCRUAL PAID: | 239,53 |
| NEXT PAYMENT: | 25-feb-12 [0 DAY DELAY] |
| SELLS (ORIG. FACE): | 1 200 000,00 |
| FACTOR: | 0,127509287 |
| CURRENT FACE: | 153 011,14 |
| PRINCIPAL VALUE: | 90 276,57 |
| TOTAL FUNDS: | 90 516,10 |

Owner: American RMBS Equity Fund IV, LP

Settlement: Ron Chamberlin
 LPL Financial
 Commerce West Bank Investment Management
 2111 Business Center Drive
 Irvine, California 92612
 (949)251-6959 (office)
 (949)302-2204 (mobile)
rchamberlin@cwbk.com

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

OMNIARCH - AMERICAN RMBS EQUITY FUND IV

| Purchase Date | Description | CUSIP | Price | Factor (@ pur dt) | Notional Amount (@ pur dt) | Market Value (@ pur dt) | Current Basis | Accrued Int (@ pur dt) | Annualized Cash Return (@ pur dt) | 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 | 05949AD98 | 19.625 | | \$ 4 075 030.82 | \$ 789 724.80 | | \$ -16 809.50 | 28.03% | 2004 | AAA | 5.500% | 5.500% | 0.00% |
| 2010-05-28 | WFMSB 2005-17 1A2 | 94892SAE3 | 50.000 | | \$ 71 308.06 | \$ 65 654.03 | | \$ 294.15 | 11.00% | 2005 | AAA | 5.500% | 5.500% | 3.72% |
| 2010-05-28 | GSR 2006-1F 5A2 | 3623418A0 | 35.000 | | \$ 30 983.49 | \$ 10 844.22 | | \$ 139.43 | 17.14% | 2006 | AAA | 6.000% | 6.000% | 1.87% |
| 2010-05-28 | CVHL 2006-1 A3 | 126694XD5 | 35.000 | | \$ 21 948.55 | \$ 7 681.99 | | \$ 99.77 | 17.14% | 2006 | AAA | 6.000% | 6.000% | 4.33% |
| 2010-06-02 | BAFC 07A12 1A2 | 05953YAU5 | 46.750 | | \$ 1 566 280.12 | \$ 732 235.96 | | \$ 239.29 | 11.76% | 2007 | AAA | 5.500% | 5.500% | 1.71% |
| 2010-09-22 | WFALT 2007-PAS 2A2 | 949922AU2 | 48.750 | | \$ 579 787.91 | \$ 282 646.61 | | \$ 2 029.26 | 12.31% | 2007 | AAA | 6.000% | 6.000% | 2.7%, Prin_Pay |
| 2010-10-21 | JPALT 2006-A1 4A2 | 46627MD80 | 25.000 | | \$ 5 260 775.24 | \$ 1 315 193.81 | | \$ 17 318.29 | 23.70% | 2006 | AAA | 5.926% | 5.926% | 1.8%, Prin_Pay |
| 2010-11-05 | SASC 2005-WF4 B2 | 863576DR2 | 2.500 | | \$ 4 186 222.50 | \$ 104 655.56 | | \$ 3 525.58 | 10.25% | 2005 | BBB | 2.756% | 2.756% | Pimpiona, 24 mo, 200% total return |
| 2011-01-19 | CVHL 2006-1 A3 | 126694XD5 | 34.000 | | \$ 69 983.22 | \$ 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 2003-A11 B3 | 45660NVE9 | 42.625 | | \$ 1 333 551.29 | \$ 588 426.24 | | \$ 5 111.95 | 13.49% | 2003 | AA | 5.750% | 5.750% | Bullel proof, 2003 vintage, prin pay |
| 2011-02-25 | RAJI 2004-QA4 M2 | 76110HZ05 | 26.375 | | \$ 871 148.99 | \$ 229 765.55 | | \$ 2 285.82 | 14.92% | 2004 | AAA | 3.936% | 3.936% | Bullel proof, 2004 vintage, prin pay |
| 2011-03-23 | HVMLT 2005-3 X2 | 41161PNK5 | 7.250 | | \$ 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 | | \$ 443 747.83 | \$ 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 | \$ 679 975.00 | | \$ 776.85 | 1.86% | 2006 | AAA | 0.552% | 0.552% | Purchased with HVMLT 0503 X2, blended COC return of 10.5% (ARAB, big upside) |
| 2011-05-04 | RAST 2003-A4 B3 | 45660NPV1 | 47.500 | | \$ 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 | 17307GPG7 | 44.000 | | \$ 838 578.96 | \$ 368 974.74 | | \$ 1 489.88 | 12.11% | 2005 | AA | 5.330% | 5.330% | Solid pay, principal protection, 10% growing subordination |
| 2011-06-15 | CXHE 2002-A MF2 | 152314EN6 | 45.250 | | \$ 1 158 706.61 | \$ 524 314.74 | | \$ 2 946.98 | 14.45% | 2002 | A | 6.540% | 6.540% | Solid vintage, solid pay, prin protection, 9.2% growing subordination, 23% ROI |
| 2011-10-26 | MSAC 2003-NC8 B3 | 61746RDS7 | 37.000 | | \$ 2 006 538.07 | \$ 742 419.09 | | \$ 326.60 | 15.84% | 2003 | AAA | 5.850% | 5.850% | 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 | \$ 460 909.99 | | \$ 23.72 | 1.86% | 2004 | AAA | 0.945% | 0.945% | Solid "fleaier", with fast pre-pay of principal, and 20%+ total return. Bullel proof |
| 2011-11-02 | BOAMS 2004-8 15IO | 05949AT77 | 9.938 | | \$ 289 067.09 | \$ 28 726.03 | | \$ 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 | \$ 1 080 250.00 | | \$ 4 919.89 | 23.42% | 2006 | AAA | 5.855% | 5.855% | Solid core bond, holds up in ABSIG model, exceptional COC and total return |
| 2011-12-05 | MSM 2007-14AR 3M4 | 61756VAV1 | 1.250 | | \$ 34 161 489.26 | \$ 427 018.74 | | \$ 1 897.86 | 40.00% | 2007 | AAA | 0.500% | 0.500% | Solid performance, long term cash flow, exceptional cash-on-cash return |
| 2011-12-07 | CIVL 2005-1 ME2 | 126673WF5 | 36.125 | | \$ 2 331 528.32 | \$ 842 264.61 | | \$ 2 139.18 | 15.24% | 2005 | AA | 5.500% | 5.500% | Solid core bond, holds up in ABSIG model, good COC return, 4.3% OC, 20.4% sub |
| 2011-12-14 | CIVL 2005-16 MV1 | 126670PH5 | 24.500 | | \$ 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 | | \$ 1 327 068.46 | \$ 318 486.43 | | \$ 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 | 805564NC1 | 59.625 | | \$ 383 617.88 | \$ 228 732.16 | | \$ 661 527.41 | 9.93% | 2005 | AAA | 0.554% | 0.554% | Solid performance, 20%+ total return, 39%+ subordination, curr, prin, pay |
| 2012-01-23 | PCHLT 2005-4 1A2 | 71085PDD2 | 59.750 | | \$ 1 107 158.84 | \$ 681 527.41 | | \$ 459.69 | 0.93% | 2005 | AAA | 3.131% | 3.131% | Core bond, 21%+ total return, 12% subordination, curr, prin, pay, 2003 vintage |
| 2012-02-06 | RALI 2002-QS2 B1 | 76110GWJ16 | 50.750 | | \$ 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 | 76110GWJ16 | 50.750 | | \$ 283 542.13 | \$ 143 897.63 | | \$ 372.15 | 13.30% | 2002 | AAA | 6.750% | 6.750% | Smaller "matcher", Core bond, 30%+ total return, subordination, curr, prin, 2002 vintage |
| 2012-02-07 | GSAMP 2003-HE1 M2 | 36228FVS9 | 59.000 | | \$ 153 011.14 | \$ 90 276.57 | | \$ 239.53 | 5.31% | 2003 | AAA | 3.131% | 3.131% | Core bond, 21%+ total return, 12% subordination, curr, prin, pay, 2003 vintage |
| 2012-02-15 | HIMBT 2004-2 M2 | 43739EAM9 | 35.500 | | \$ 1 722 670.47 | \$ 611 548.02 | | \$ 1 433.28 | 14.02% | 2004 | A | 1.426% | 1.426% | Solid core bond, holds up in ABSIG model, 35%+ total return, 14 vintage, curr, prin, pay |
| 2011-07-14 | TBW 2007-1 A3 | 872222EAC2 | 41.500 | | \$ 168 000.00 | \$ 78 020.00 | | \$ 369.19 | 14.17% | 2007 | AAA | 5.880% | 5.880% | Solid core bond, curr prin pay, 28% ROI |
| 2010-06-25 | CIVL 2005-17 1AF4 | 126870QU5 | 38.000 | | \$ 1 218 271.00 | \$ 462 942.98 | | \$ 4 810.23 | 15.58% | 2005 | AAA | 5.922% | 5.922% | 2.4%+ AMBAC |
| 2010-06-25 | SAIL 03BC11M4 | 86358EEQ5 | 85.000 | | \$ 1 130 574.17 | \$ 960 988.04 | | \$ 3 655.52 | 5.71% | 2003 | BBB+ | 4.850% | 4.850% | 7.59%, Prin, Rev, Seq. |
| 2011-07-12 | LBMLT 2003-4 M5F | 542514EF3 | 36.250 | | \$ 786 747.42 | \$ 285 195.94 | | \$ 1 493.93 | 17.14% | 2003 | A | 6.214% | 6.214% | 2003 vintage, holds up against BX loss model, 6% subordination, 35% ROI |
| 2011-07-19 | CBASS 2007-CB1 AF6 | 1248MGAP9 | 46.563 | | \$ 2 390 691.01 | \$ 1 113 165.50 | | \$ 7 007.62 | 12.59% | 2007 | AAA | 5.862% | 5.862% | Principal pay, pro rate bond, increasing OC at 4.1% |
| 2011-07-22 | WAMU 2004-AR14 B2 | 93933616E6 | 27.500 | | \$ 2 656 720.32 | \$ 730 598.09 | | \$ 3 995.25 | 9.38% | 2004 | AAA | 2.580% | 2.580% | 2004 vintage, holds up against 6X loss model, floater w/ bio upside, curr prin pay, 23% ROI |
| 2011-08-03 | CBASS 2007-CB1 AF4 | 1248MGAM6 | 48.375 | | \$ 2 459 056.38 | \$ 1 189 569.49 | | \$ 799.37 | 12.22% | 2007 | AAA | 5.910% | 5.910% | Principal pay, pro rate bond, resilient to credit stress, 20+ return, increasing OC at 4.1% |
| 2011-10-11 | LBMLT 2003-3 M3 | 542514EF4 | 35.000 | | \$ 1 728 237.50 | \$ 604 693.13 | | \$ 3 949.43 | 15.67% | 2003 | AAA | 5.485% | 5.485% | Principal pay, pro rate bond, increasing OC at 4.1% |
| 2011-11-02 | BOAMS 2006-3 1A13 | 05950LAN2 | 20.500 | | \$ 1 096 312.48 | \$ 224 744.06 | | \$ 190.33 | 30.49% | 2006 | AAA | 6.250% | 6.250% | Solid core bond, holds up in ABSIG model, exceptional COC return |
| 2011-12-15 | POPLR 2005-2 M4 | 73316PCN8 | 17.500 | | \$ 1 634 794.10 | \$ 286 088.97 | | \$ 5 231.20 | 34.65% | 2005 | AAA | 6.063% | 6.063% | 77% 2004 collateral, 10% credit enhancement, solid total return |
| | | | 20.16% | | \$ 95 352 973.82 | ##### | | \$ 105 001.60 | 14.91% | | | | | |

B. 1999 E6

BG 721-3
Bilaga E7



*** TRADE TICKET ***

ABS INVESTMENT GROUP

TRADE DATE: 7-Aug-12
TRADER: ABS Investment Group
CUSIP: 36228FSV9
ISIN:
EUROCLEAR ELIGIBLE: Yes
BOND NAME: GSAMP 2003-HE1 M2
PRICE: 62.000000 [62-00]
SETTLE: 10-Aug-12 [FRIDAY]
BOND COUPON: 3.094%
DAYS ACCRUAL: 9 DYS ACC
ACCRUAL PAID: 107.46
NEXT PAYMENT: 25-Sep-12 [24 DAY DELAY]
SELLS (ORIG. FACE): 1,200,000.00
FACTOR: 0.115776000
CURRENT FACE: 138,931.20
PRINCIPAL VALUE: 86,137.34
TOTAL FUNDS: 86,244.81

COMMENTS: American RMBS Equity Fund IV/ABSIG sells and Auriga USA buys 1,200,000 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

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 | \$ 188 000.00 | \$ 78 020.00 | | \$ 399.19 | 14.17% | | 2007 | AAA | 5.880% | |
| 2012-02-07 | GSAMP 2003-HE1 M | 36228FSV9 | 59.000 | 0.127509287 | \$ 153 011.14 | \$ 153 011.14 | \$ 90 276.57 | | \$ 239.53 | 5.31% | | 2003 | AAA | 3.131% | |
| 2011-12-14 | CWL 2005-16 MV1 | 126670PH5 | 24.500 | 1.000000000 | \$ 2 500 000.00 | \$ 2 500 000.00 | \$ 612 500.00 | | \$ 946.33 | 2.86% | | 2005 | AA | 0.700% | |
| 2012-01-23 | PCHLT 2005-4 IA2 | 71085PDD2 | 59.750 | 0.236825420 | \$ 1 107 158.84 | \$ 1 107 158.84 | \$ 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 | | \$ 1 489.88 | 12.11% | | 2005 | AA | 5.330% | |
| 2012-09-11 | LMT 2005-2 1A4 | 5250MBR3 | 32.500 | 0.767397731 | \$ 7 588 867.65 | \$ 7 588 867.65 | \$ 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 |
|-------------------|------------|---------------------|------------------------|------------------|-------------|---------------------|--|
| februari 17, 2012 | 46,500% | 1,0000000 | \$188 000,00 | \$491,31 | \$87 911,31 | Solid core bond | |
| 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. |

B.1989 59

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 Online Pmt HSBC CARD SRVCS 2000000510 08/27/12 | 5,884.74 |
| 8/29 | TRACE #-021001081844709 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

136721-3
B. Vega E 10

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 | 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 |
| ABS to AURIGA | | 37500,000000 5730,9016875 42969,3648000 | |
| Additional arb to ABS | 23060,9214000 | | |
| | | | \$109,261,19 |

| 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 | 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 |
| | | | \$1,915,501,08 |

| AURIGA TO ABS | | CMLTI 2005-WF1 M CWL 2005-16 MV: GSAMP 2003-HE1 M: PCHLT 2005-4 IA2 | |
|-----------------|------------|---|-----------------------|
| 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 |
| | | | \$2,209,401,61 |

| TRACTION TO AURIGA | | CMLTI 2005-WF1 M CWL 2005-16 MV: GSAMP 2003-HE1 M: PCHLT 2005-4 IA2 | |
|--------------------|------------|---|-----------------------|
| 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 |
| | | | \$2,254,919,05 |

| | | |
|----------------------------------|-----------------------|------------------|
| 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] | \$166,624,34 | |

Bilaga 5 11

Date 8/31/12 Page 1
 Account Number [REDACTED] 0070
 Enclosures 1

*****EXCLUDE-Cycle
 1870 1.0090 EX 0.000 3 2 1327
 ABS INVESTMENT GROUP LLC
 707 BROADWAY 18TH FLOOR
 SAN DIEGO CA 92101

---- CHECKING ACCOUNTS ----

| | | | |
|----------------------------|-----------------|------------------------------|----------------------|
| BUSINESS ANALYZED CHECKING | | Number of Images | 1 |
| Account Number | [REDACTED] 0070 | Statement Dates | 8/01/12 thru 8/31/12 |
| Previous Balance | 963,503.15 | Days in the statement period | 31 |
| 11 Deposits/Credits | 5,970,846.43 | Average Ledger | 436,090 |
| 51 Checks/Debits | 6,807,040.61 | Average Collected | 436,090 |
| Service Charge | 785.58 | | |
| Interest Paid | .00 | | |
| Ending Balance | 126,523.39 | | |

Deposits and Additions

| Date | Description | Amount |
|------|--|--------------|
| 8/01 | WIRE-IN 20122140013600 | 46,949.01 |
| 8/02 | IB Transfer from D *****005 to D *****070 | 241,794.67 |
| 8/09 | IB Transfer from D *****005 to D *****070 | 533,563.68 |
| 8/10 | IB Transfer from D *****005 to D *****070 | 1,098,674.11 |
| 8/14 | IB Transfer from D *****005 to D *****070 | 112,560.89 |
| 8/14 | IB Transfer from D *****005 to D *****070 | 312,928.77 |
| 8/14 | IB Transfer from D *****005 to D *****070 | 333,971.29 |
| 8/14 | IB Transfer from D *****005 to D *****070 | 746,647.72 |
| 8/16 | IB Transfer from D *****005 to D *****070 | 334,697.29 |
| 8/23 | WIRE-IN 20122360001600 | 906,059.00 ← |
| 8/23 | WIRE-IN 20122360005600 | 1,303,000.00 |

Checks and withdrawals

| Date | Description | Amount |
|------|-------------------------|------------|
| 8/01 | WIRE-OUT 20122140002500 | 881,891.01 |

Bitago 5/12



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 | CWABS INC 2005-16 ASSET BKD CTF CL MV-1 0.708% 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 |



136791-6
8-20-2012 TT
Bilaga E 13

Office Outlook Web Access Type here to search This Folder Address Book Current

FW: GSAMP 2003-HE1 M2
Alex Hendrickson [alex@aurigausa.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@aurigausa.com

-----Original Message-----
From: Alex Hendrickson [mailto:alex@aurigausa.com]
Sent: Wednesday, August 08, 2012 1:22 PM
To: 'Ulf Deckmark'; 'traction.backoffice@ws.se'
Subject: GSAMP 2003-HE1 M2

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 : 36228FSV9 *Trade Ticket* As of Date: 8/8/2012
TRDR/SLS : ALEX HENDRICKSON Settlement : 8/15/2012
SELLS : 1200 (M) ISSUER:GSAMP TRUST
Security : GSAMP 2003-HE1 M2 3.09%
Price : 76-12 Yield:10.876043 Yield to: 8/27/2016 at
Coupon : 3.096750% Prepay speed : 10.0 CPR Factor : 0.115775794

Notes :

36228FSV9 MTGE DES <GO> }
ISIN: US36228FSV93

| | | |
|-------------------|------------|------------|
| Principal | USD | 106,108.52 |
| Accrued | (25 days) | 310.72 |
| Transaction Costs | | 0.00 |
| Total | USD | 106,419.24 |

Miscellaneous Fields:
Original Face : 1200 (M) Current Face : 138,930.95
Issue Date : 05/28/03 Maturity Date : 06/20/33
Average Life : 4.03 Factor Date : Jul12
Accrual Start Date : 07/20/12 Accrual End Date : 08/19/12
Next Payment Date : 08/20/12 Delay : 0 DAYS

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

Swedbank
(1001) Optimus foreign trades.xls

| CUSTOMER | B/S | T/D | S/D | ISIN | STATJS | ACCOUNT NR | QUANTITY | SETTLEMENT AMOUNT | CURRENCY | PSET | COUNTRY | CLIENT REFERENCE |
|-------------------|------|------------|------------|--------------|-----------|--------------|----------|-------------------|----------|-------------|---------------|------------------|
| OPTIMUS FONDER AB | Buy | 2012-08-08 | 2012-08-15 | US36228FSV93 | CONFIRMED | 901901350628 | 1200000 | 106419,24 | USD | MGTCBEBE | UNITED STATES | 30857 |
| OPTIMUS FONDER AB | Sell | 2013-02-08 | 2013-02-13 | US36228FSV93 | CONFIRMED | 901901350628 | 1200000 | 87619,53 | USD | DTCYUS33XXX | UNITED STATES | 31948 |

Bilag E14

Jr. Wahlsledt
Bilaga E 15

From: "FONDA MANOUS (MESIROW FINANCIAL IN)"
<fmanous1@bloomberg.net>
Sent: 2013-02-08 14:48:06 +0000
To: traction.backoffice <traction.backoffice@ws.se>
Subject: ID : 36228FSV9 *Trade Ticket* As of Date: 2/8/2013 9:6:55 Cusip:
36228FSV9

ID : 36228FSV9 *Trade Ticket* As of Date: 2/8/2013 9:6:55 Cusip: 36228FSV9
RDR/SLS : ROBERT GREENWOOD Settlement : 2/13/2013
UYS : 1200 (M) ISSUER:GSAMP TRUST
Security : GSAMP 2003-HE1 M2 3.05%
Price : 65.000000000 Yield:11.224555 Yield to: 10/1/2019 at
Coupon : 3.054700% Prepay speed : 4.0 CPR Factor : 0.112011033

Notes :EUROCLEAR 23859

{36228FSV9 MTGE DES <GO>}
Principal USD 87,368.61
Accrued (22 days) 250.92
Transaction Costs 0.00
Total USD 87,619.53

Miscellaneous Fields:

Original Face : 1200 (M) Current Face : 134,413.24
Issue Date : 05/28/03 Maturity Date : 06/20/33
Average Life : 6.63 Factor Date : Jan13
Accrual Start Date : 01/22/13 Accrual End Date : 02/19/13
Next Payment Date : 02/20/13 Delay : 0 DAYS
THIS TICKET GENERATED BY BLOOMBERG TOMS / POMS SYSTEM **
To learn more about the BLOOMBERG Professional® service,

tps://console.mxlogic.com/redirect/?n674QrEECQnNRTzhOr0143WRI8v4zOVK_nd7bwUsMyqemnPtPrGKMGT4543WRI8v4zMddIfc
Qmnbllff6NMUS6xNEwid43byqrMKc1AQsCy0Qg6y0Qg051ctgYQg0ClyLP0aq812xEwGWq80Xp-Aq84YuNeWb9Ewd7ajyjXVEwz
Wimid43byqrMKc1AQsCV-7PNo_pgdECQjqbwUQsEzzhO-ruAZVJYG

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Message Headers:

Microsoft Mail Internet Headers Version 2.0
Received: from p02c11m016.mxlogic.net ([208.65.144.245]) by
mail.ws.se with Microsoft SMTPSVC(6.0.3790.4675);
Fri, 8 Feb 2013 15:46:45 +0100
Authentication-Results: p02c11m016.mxlogic.net; spf=pass
Received: from unknown [69.191.244.21] (EHLO mgnj3.bloomberg.net)
by p02c11m016.mxlogic.net(mxlm_mta-7.0.0-0) over TLS secured
channel
with ESMTP id
82015115.0.533655.00-2083.905014.p02c11m016.mxlogic.net
(envelope-from <fmanous1@bloomberg.net>);
Fri, 08 Feb 2013 07:48:08 -0700 (MST)
X-BB-Reception-Complete: 08 Feb 2013 09:48:06 -0500
X-IP-Listener: Outgoing Mail
X-IP-MID: 808174141
Received: from p135.bloomberg.com (HELO p135) ([10.126.152.31])
by mgnj3.bloomberg.net with SMTP; 08 Feb 2013 09:48:06 -0500