

Bilaga 15 A

Justerad 2019-09-06

STOCKHOLMS TINGSRÄTT
Avdelning 2

INKOM: 2019-10-16
MÅLNR: B 9735-17
AKTBIL: 1269

(PM) Bilaga F

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 F till

PCHLT

2005-4

1A2

Sid

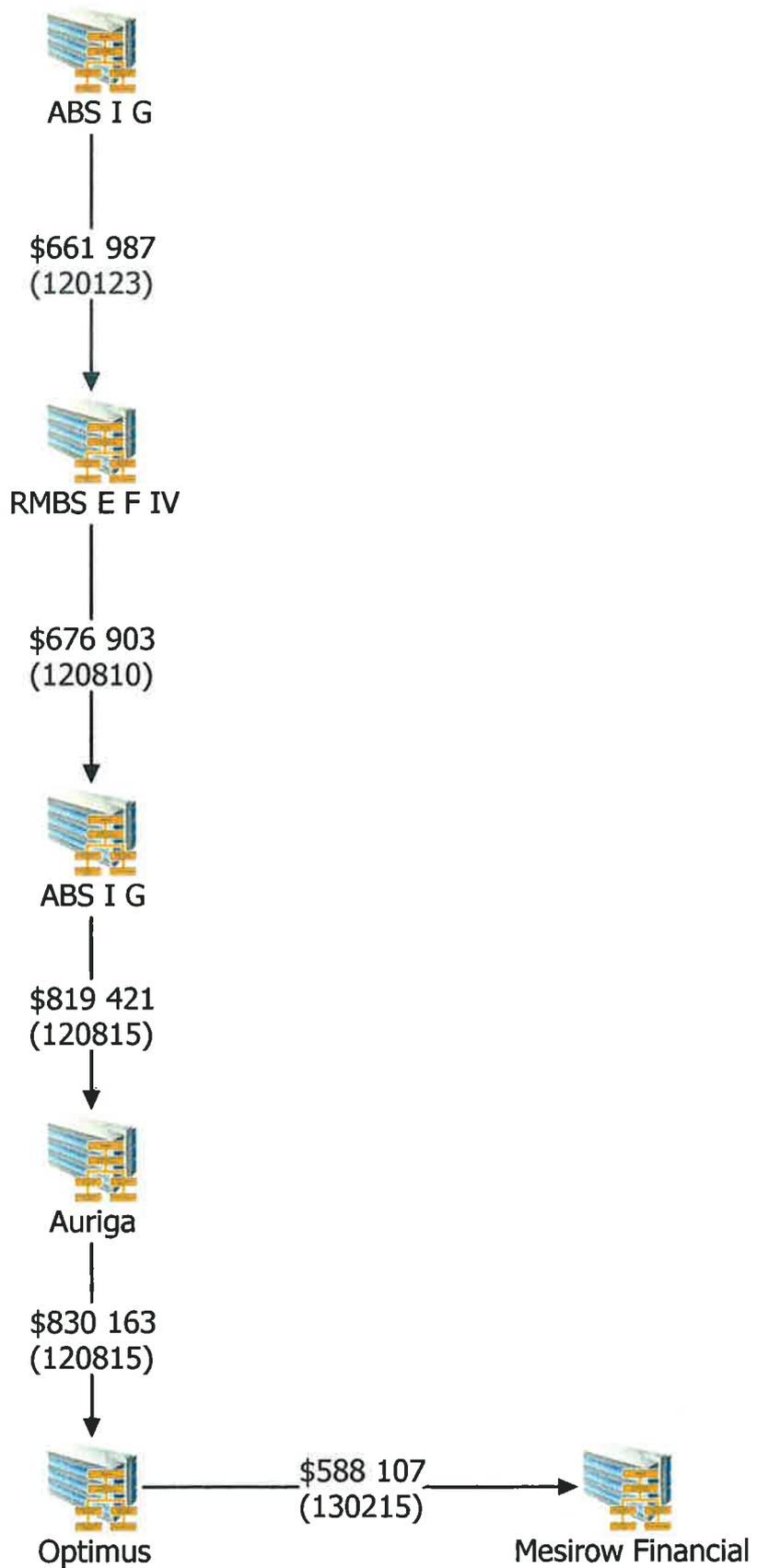
1 **Kap. 7.3.4 PCHLT Bilaga F**

2 Innehållsförteckning

3 Chart över köp och försäljning av PCHLT

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6 Bilaga F 3	Pensionsmyndigheten	Kontoutdrag ABS I G
7 - 8 Bilaga F 4	Mark Bishop	Traded Bond summary fund IV
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14 Bilaga F 10	Auriga	Kontoutdrag från Auriga för ABS I G.s konto NFE-017456.
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Försäljning av MBS "PCHLT"



PCHLT 2005-4 1A2

Instrument	Cusip	Original Face	Trade date	Settlement date	Namn	Säljare	Köpare	Factor	Current Face	Deal price	Deal Belopp	Uppslupen ränta	Settlement Summa
1	US71085PDD24 71085PDD2	4 675 000	2012-01-18	2012-01-23	PCHLT	Vantium	ABS I G	0,23682542	\$1 107 158,84	0,5375	\$595 097,88	\$459,69	\$595 557,57
1	US71085PDD24 71085PDD2	4 675 000	2012-01-18	2012-01-23	PCHLT	ABS I G	RMBS E F IV	0,23682542	\$1 107 158,84	0,5975	\$661 527,41	\$459,69	\$661 987,10
2	US71085PDD24 71085PDD2	4 675 000	2012-08-07	2012-08-10	PCHLT	RMBS E F IV	Auriga/ABS I G	0,2297827	\$1 074 234,12	0,63	\$676 767,50	\$135,62	\$676 903,12
3	US71085PDD24 71085PDD2	4 675 000	2012-08-08	2012-08-15	PCHLT	ABSIG	Auriga	0,2297827	\$1 074 234,12	0,7625	\$819 103,52	\$317,20	\$819 420,72
4	US71085PDD24 71085PDD2	4 675 000	2012-08-08	2012-08-15	PCHLT	Auriga	Optimus	0,2297827	\$1 074 234,12	0,7725	\$829 845,86	\$317,20	\$830 163,06
5	US71085PDD24 71085PDD2	4 675 000	2013-02-12	2013-02-15	PCHLT	Optimus	Mesirow Financial	0,22604437	\$1 056 757,43	0,55625	\$587 821,32	\$285,84	\$588 107,16
Ö	US71085PDD24 71085PDD2	800 000	2012-11-29	2012-12-04	PCHLT	ABS I G	RMBS E F IV	0,22751046	\$182 008,37	0,600	\$109 205,02	\$18,91	\$109 223,93

1A2 omfattar \$202 284 000

Prospektet saknas

Resultat för Optimus = -\$242 055,90 (Förlust)

Resultat för SVC, UK = \$77 774,00

Resultat för ABS I G = \$142 517,60 (+\$66 429 vid försäljningen till Fund IV)

*** TRADE TICKET ***

ABS INVESTMENT GROUP

TRADE DATE:	18-jan-12
TRADER:	MESIROW FINANCIAL
CUSIP:	71085PDD2
BOND NAME:	PCHLT 2005-4 1A2
PRICE:	59,7500000 [59-24]
SETTLE:	23-jan-12 [MONDAY]
DAYS ACCRUAL:	27 DYS ACC
ACCRUAL PAID:	459,69
NEXT PAYMENT:	2012-01-25 [24 DAY DELAY]
SELLS:	4 675 000,00
FACTOR:	0,236825420
CURRENT FACE:	1 107 158,84
PRINCIPAL VALUE:	661 527,41
TOTAL FUNDS:	661 987,10

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

*****EXCLUDE-Cycle
 1034 0.6580 EX 0.000 4 2 477
 ABS INVESTMENT GROUP LLC
 707 BROADWAY 18TH FLOOR
 SAN DIEGO CA 92101

---- CHECKING ACCOUNTS ----

BUSINESS ANALYZED CHECKING		Number of Images	0
Account Number	[REDACTED] 0070	Statement Dates	1/01/12 thru 1/31/12
Previous Balance	282,111.62	Days in the statement period	31
7 Deposits/Credits	977,223.70	Average Ledger	144,526
17 Checks/Debits	1,243,048.30	Average Collected	144,526
Service Charge	446.55		
Interest Paid	.00		
Ending Balance	15,840.47		

Deposits and Additions

Date	Description	Amount
1/04	WIRE-IN 20120040014100	157.91
1/04	WIRE-IN 20120040013700	5,286.85
1/17	IB Transfer from D *****005 to D *****070	229,429.10
1/18	IB Transfer from D *****005 to D *****070	661,987.10 ←
1/25	IB Transfer from D *****005 to D *****070	64,400.00
1/30	WIRE-IN 20120300013600	10,675.89
1/31	WIRE-IN 20120310010900	5,286.85

Checks and withdrawals

Date	Description	Amount
1/03	WIRE-OUT 20120030002700	250,370.51
1/05	WIRE-OUT 20120050010100	8,922.00
1/09	Online Pmt HSBC CARD SRVCS 2000000510 01/09/12 TRACE #-021001087436628	13,848.55
1/12	WIRE-OUT 20120120002300	6,056.75
1/17	INTERNAL TRF 2012017000400	7,600.36
1/17	WIRE-OUT 20120170003000	4,347.75
1/19	INTERNAL TRF 2012019000250	65,429.00
1/19	WIRE-OUT 20120190002900	221,756.74
1/23	WIRE-OUT 20120230002200	595,557.57

562326000	E610-NA RMBS SUB PRI	301 S. COLLEGE ST	130722	4 675 000	77,5	S	71085PDD
562326000	E610-NA RMBS SUB PRI	301 S. COLLEGE ST	130722	4 675 000	77,5	S	71085PDD
562326000	E610-NA RMBS SUB PRI	301 S. COLLEGE ST	130722	4 675 000	77,5	S	71085PDD
981081424	SERENITAS CREDIT GAMMA MASTER	C O SERENITAS CAPITAL LP	130722	4 675 000	77,5	S	71085PDD
981081424	SERENITAS CREDIT GAMMA MASTER	C O SERENITAS CAPITAL LP	130722	4 675 000	77,5	S	71085PDD
981081424	SERENITAS CREDIT GAMMA MASTER	C O SERENITAS CAPITAL LP	130722	4 675 000	77,5	S	71085PDD

*****EXCLUDE-Cycle
 1034 0.6580 EX 0.000 4 2 477
 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	1/01/12 thru 1/31/12
Previous Balance	282,111.62	Days in the statement period	31
7 Deposits/Credits	977,223.70	Average Ledger	144,526
17 Checks/Debits	1,243,048.30	Average Collected	144,526
Service Charge	446.55		
Interest Paid	.00		
Ending Balance	15,840.47		

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1/17	WIRE-OUT 20120170003000	4,347.75
1/19	INTERNAL TRF 2012019000250	65,429.00
1/19	WIRE-OUT 20120190002900	221,756.74
1/23	WIRE-OUT 20120230002200	595,557.57 ←

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

User: thua Bank: COMMERCEWEST BANK Date: 05/06/19 11:37:30

Message Status: PNRM
Seq Num: 20120230002200 Related Seq Num: 20120230005000
Pay Method: FED Output Message ID: FTI0811
Date Recvd: 01/23/2012 08:44:08 Value Date: 01/23/2012

Sender: 122243334, Receiver: 021000018
Amount: \$595,557.57

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 --

Rcvr: 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}20120123L1LFB75C000009
Amount {2000}000059555757
Sender DI {3100}122243334
Sndr Ref {3320}20120230002200*
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 NAME , AMERI*
C*
AN RMBS EQUITY FUND IV; CLIENT*
. NO. , 39902431. PURCHASE BOND CUS*

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-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		\$ 78 020.00		\$ 399.19	14.17%		2007		5.880%	
2012-02-07	GSAMP 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	1.000000000	\$ 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	0.554%	
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%	

13/1/16 gg F9

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	46.5000%	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	0.2287827	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.

Bilaga F8



* TRADE TICKET *

ABS INVESTMENT GROUP

TRADE DATE: 07-aug-12
TRADER: ABS Investment Group
CUSIP: 71085PDD2
ISIN:
EUROCLEAR ELIGIBLE: Yes
BOND NAME: PCHLT 2005-4 1A2
PRICE: 63,0000000 [63-00]
SETTLE: 10-aug-12 [FRIDAY]
BOND COUPON: 0,505%
DAYS ACCRUAL: 9 DYS ACC
ACCRUAL PAID: 135,62
NEXT PAYMENT: 25-sep-12 [24 DAY DELAY]
SELLS (ORIG. FACE): 4 675 000,00
FACTOR: 0,229782700
CURRENT FACE: 1 074 234,12
PRINCIPAL VALUE: 676 767,50
TOTAL FUNDS: 676 903,12

COMMENTS: American RMBS Equity Fund IV/ABSIG sells
 and Auriga USA buys 4,675,000 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@aurigausallic.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

Billage F9

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

BUSINESS ANALYZED CHECKING [REDACTED] 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

BG 721-3

Bilaga F10

MAB

FUND IV to ABS	CMLTI 2005	WFI	M	CWL 2005-16	MV	GSAMP 2003-HE1	M	PCHLT 2005-4	IAZ
Price	49,500,000			26,000,000		62,000,000		63,000,000	
Curr Face	838,578,96			2,500,000,00		138,930,95		1,074,234,12	
Prin	389,939,22			650,000,00		86,137,19		676,767,50	
Int	1,738,19			1,029,88		310,72		317,20	
Settlement	15-aug-12			15-aug-12		15-aug-12		15-aug-12	
Total Pur Price	391,677,41			651,029,88		86,447,91		677,084,70	
ABS to AURIGA	CMLTI 2005-WF1	M	CWL 2005-16	MV	GSAMP 2003-HE1	M	PCHLT 2005-4	IAZ	
Additional arb to ABS	23060,9214000		37500,0000000		5730,9016875		42969,3648000		\$109,261,19

ABS TO COUNTERPARTIES	CMLTI 2005	WFI	M	CWL 2005-16	MV	GSAMP 2003-HE1	M	PCHLT 2005-4	IAZ
Price	49,250,000			27,500,000		66,125,000		67,000,000	
Curr Face	838,578,96			2,500,000,00		138,930,95		1,074,234,12	
Prin	413,000,14			687,500,00		91,868,09		719,736,86	
Int	1,738,19			1,029,88		310,72		317,20	
Settlement	15-aug-12			15-aug-12		15-aug-12		15-aug-12	
Total Pur Price	414,738,33			688,529,88		92,178,81		720,054,06	
AURIGA TO ABS	CMLTI 2005-WF1	M	CWL 2005-16	MV	GSAMP 2003-HE1	M	PCHLT 2005-4	IAZ	
Price	57,500,000			32,000,000		75,375,000		76,250,000	
Curr Face	838,578,96			2,500,000,00		138,930,95		1,074,234,12	
Prin	482,182,90			800,000,00		104,719,20		819,103,52	
Int	1,738,19			1,029,88		310,72		317,20	
Settlement	15-aug-12			15-aug-12		15-aug-12		15-aug-12	
Total Pur Price	483,921,09			801,029,88		105,029,92		819,420,72	
TRACTION TO AURIGA	CMLTI 2005-WF1	M	CWL 2005-16	MV	GSAMP 2003-HE1	M	PCHLT 2005-4	IAZ	
Price	58,500,000			33,000,000		76,375,000		77,250,000	
Curr Face	838,578,96			2,500,000,00		138,930,95		1,074,234,12	
Prin	490,568,69			825,000,00		106,108,51		829,845,86	
Int	1,738,19			1,029,88		310,72		317,20	
Settlement	15-aug-12			15-aug-12		15-aug-12		15-aug-12	
Total Pur Price	492,306,88			826,029,88		106,419,23		830,163,06	

\$1,915,501,08

\$2,209,401,61

\$2,254,919,05

\$1,912,105,09

\$339,417,97 17,75101%

\$57,363,15 3,00000%

\$236,537,38 12,37052%

\$45,517,44 2,38049%

\$166,624,34

Total Principal

TOTAL ARB

NET ARB TO ABS

NET ARB TO SOLID EQUITY

TOTAL ARB TO AURIGA

[total abs investment group arb]

Bilgg F11*** TRADE TICKET *****ABS INVESTMENT GROUP**

TRADE DATE: 07-aug-12
TRADER: ABS Investment Group
CUSIP: 71085PDD2
ISIN:
EUROCLEAR ELIGIBLE: Yes
BOND NAME: PCHLT 2005-4 1A2
PRICE: 76,2500000 [76-08]
SETTLE: 15-aug-12 [WEDNESDAY]
BOND COUPON: 0,505%
DAYS ACCRUAL: 14 DYS ACC
ACCRUAL PAID: 210,97
NEXT PAYMENT: 25-sep-12 [24 DAY DELAY]
SELLS (ORIG. FACE): 4 675 000,00
FACTOR: 0,229782700
CURRENT FACE: 1 074 234,12
PRINCIPAL VALUE: 819 103,52
TOTAL FUNDS: 819 314,49

COMMENTS: ABSIG sells
 and Auriga USA buys 4,675,000 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@aurigausallic.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

Bitkaga F12



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	-\$2,882,870.94

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 0.706% 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

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A0026327CSP30013

HAP 02-ROLL

Account Number: NFE-017456
ABS INVESTMENT GROUP LLC.

go paperless
Ask about e-delivery

#1 Brokerage Statement
2009-2010
DALSAR RATED
FOR COMMUNICATIONS

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

BG 721-6
8-20-2012 Trade Ticket
Bilaga F 13

Office Outlook Web Access Type here to search This Folder Address Book Options Log Off

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- Junk E-Mail (197)
- Sent Items
- Deleted Messages (1161)
- SAVE (2)
- Manage Folders...

FW: PCHLT 2005-4 1A2
Alex Hendrickson [alex@aurigausallc.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@aurigausallc.com

-----Original Message-----
From: Alex Hendrickson [mailto:alex@aurigausallc.com]
Sent: Wednesday, August 08, 2012 1:23 PM
To: 'Ulf Deckmark'; 'traction.backoffice@ws.se'
Subject: PCHLT 2005-4 1A2

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 : 71085PDD2 *Trade Ticket* As of Date: 8/8/2012
TRDR/SLS : ALEX HENDRICKSON Settlement : 8/15/2012
SELLS : 4675 (M) ISSUER:PEOPLE'S CHOICE HOME
LOAN
Security : PCHLT 2005-4 1A2 0.506%
Price : 77-08 Yield:13.886193 Yield to: 9/10/2014 at
Coupon : 0.506200% Prepay speed : 8.0 CPR Factor : 0.229782700

Notes :

{71085PDD2 MTGE DES <GO>}
ISIN: US71085PDD24

Principal	USD	829,845.86
Accrued	(21 days)	317.20
Transaction Costs		0.00
Total	USD	830,163.06

Miscellaneous Fields:
Original Face : 4675 (M) Current Face : 1,074,234.12
Issue Date : 10/26/05 Maturity Date : 12/25/35
Average Life : 2.07 Factor Date : Jul12
Accrual Start Date : 07/25/12 Accrual End Date : 08/26/12
Next Payment Date : 08/27/12 Delay : 0 DAYS

Our detailed disclaimer can be seen at
<http://www.aurigausallc.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	2012-08-16	US71085PDD24	CONFIRMED	901901350628	4675000	830163,06	USD	DTCYUS33XXX	UNITED STATES	30858
OPTIMUS FONDER AB	DTCYID/0727	Sell	2013-02-12	2013-02-15	US71085PDD24	CONFIRMED	901901350628	4675000	588107,2	USD	DTCYUS33	UNITED STATES	31970

Biłaga F14

fr. Wahlstedt
Bilaga F14

From: "FONDA MANOUS (MESIROW FINANCIAL IN)"
<fmanous1@bloomberg.net>
Sent: 2013-02-12 16:05:39 +0000
To: traction.backoffice <traction.backoffice@ws.se>
Subject: ID : 71085PDD2 *Trade Ticket* As of Date: 2/12/2013 10:59:13
Cusip: 71085PDD2

ID : 71085PDD2 *Trade Ticket* As of Date: 2/12/2013 10:59:13 Cusip: 71085PDD2
RDR/SLS : ROBERT GREENWOOD Settlement : 2/15/2013
UYS : 4675 (M) ISSUER:PEOPLE'S CHOICE HOME LOAN
Security : PCHLT 2005-4 1A2 0.463%
Price : 55.62500000 Yield:33.993840 Yield to: 3/23/2015 at
Coupon : 0.463700% Prepay speed : 10.0 CPR Factor : 0.226044370

Notes : ISIN # US71085PDD24 DTC DELIVERY

		{71085PDD2 MTGE DES <GO>}
Principal	USD	587,821.32
Accrued (21 days)		285.84
Transaction Costs		0.00
Total	USD	588,107.16

Miscellaneous Fields:
Original Face : 4675 (M) Current Face : 1,056,757.43
Issue Date : 10/26/05 Maturity Date : 12/25/35
Average Life : 2.10 Factor Date : Jan13
Accrual Start Date : 01/25/13 Accrual End Date : 02/24/13
Next Payment Date : 02/25/13 Delay : 0 DAYS
THIS TICKET GENERATED BY BLOOMBERG TOMS / POMS SYSTEM **
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https://console.mxlogic.com/redir/?Kce9ETHhdELzHL6zAS0287RGGg-97BPt-Kqen1MVx4QsILCXCTItxIKy8a87RGGg-97wqrouosdE nsuvhoKruKr3gUQg96y0sztVYb1MsCq83h0q83h00k4NR3Ph02pma_c0FEw4a6y2HFEw3JDWhEwjN5f4XEICy16WjVEVihpd40AT hEw78Tuv2Ms79CV-7PNo_pgdECQjqbwUQsEzzhO-rj-mKg32qAG5C

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Message Headers:
Microsoft Mail Internet Headers Version 2.0
Received: from p02c11m072.mxlogic.net ([208.65.144.245]) by mail.ws.se with Microsoft SMTPSVC(6.0.3790.4675);
Tue, 12 Feb 2013 17:04:16 +0100
Authentication-Results: p02c11m072.mxlogic.net; spf=pass
Received: from unknown [69.191.192.13] (EHLO mgny5.bloomberg.net) by p02c11m072.mxlogic.net(mxlm_tta-7.0.0-0) over TLS secured channel with ESMTP id 3586a115.0.635872.00-1802.926474.p02c11m072.mxlogic.net (envelope-from <fmanous1@bloomberg.net>);
Tue, 12 Feb 2013 09:05:40 -0700 (MST)
X-BB-Reception-Complete: 12 Feb 2013 11:05:39 -0500
X-IP-Listener: Outgoing Mail
X-IP-MID: 773057619
Received: from n285.bloomberg.com (HELO n285) ([10.126.23.33]) by mgny5.bloomberg.net with SMTP; 12 Feb 2013 11:05:39 -0500



* TRADE TICKET *

ABS INVESTMENT GROUP

TRADE DATE:	29-nov-12	
TRADER:	Mesirow Financial	
CUSIP:	71085PDD2	
BOND NAME:	PCHLT 2005-4 1A2	
PRICE:	60,0000000	[60-00]
SETTLE:	04-dec-12	[TUESDAY]
BOND COUPON:	0,468%	
DAYS ACCRUAL:	8	[8 DAYS ACCRUED]
ACCRUAL PAID:	18,91	
NEXT PAYMENT:	25-dec-12	[0 DAY DELAY]
SELLS (ORIG. FACE):	800 000,00	
FACTOR:	0,2275104600	
CURRENT FACE:	182 008,37	
PRINCIPAL VALUE:	109 205,02	
TOTAL FUNDS:	109 223,93	
COMMENTS:	Amer. RMBS Equity Fund IV buys, and ABS Investr Group sells \$800,000 original face.	

Contacts

Purchaser: Jay Modi, Limited Partner
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 +1 (403)701-6634 (mobile)
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 +1(949)678-9574 (mobile)
mbishop@absig.com