

Bilaga 15 A

Justerad 2019-09-06

STOCKHOLMS TINGSRÄTT
Avdelning 2

INKOM: 2019-10-16
MÅLNR: B 9735-17
AKTBIL: 1270

(PM)
Bilaga G

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 G till

LMT

2005-2

1A4

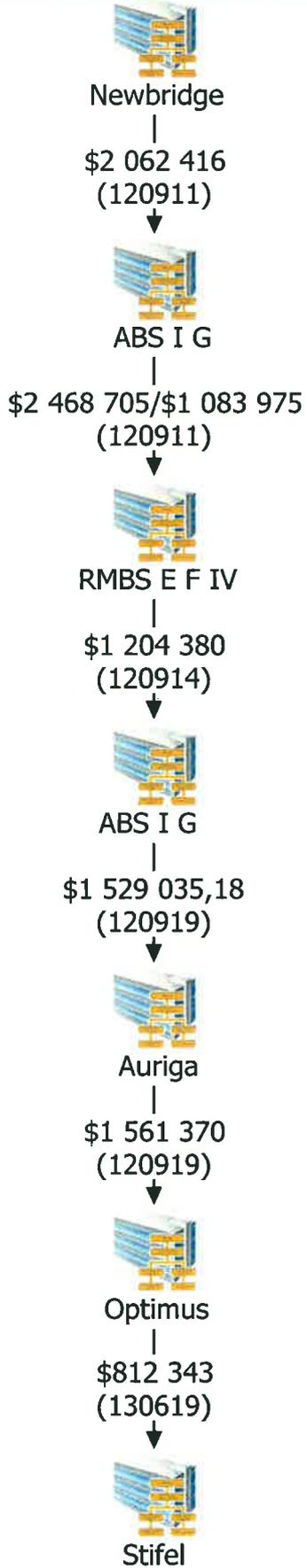
Sid**1 Kap. 7.4 LMT 2005 - Bilaga G**

2 Innehållsförteckning

3 Chart över köp och försäljning av LMT 2005

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Försäljning av MBS "LMT 2005"



LMT 2005-2 1A4

Instrument	Cusip	Original Face	Trade date	Settlement date	Namn	Sällare	Köpare	Factor	Current Face	Deal price	Deal Belopp	Uppsluppen ränta	Settlement summa
1	US52520MBR34	9 850 000	2012-09-04	2012-09-11	LMT 2005-2 1A4	Newbridge	ABS I G	0,767397731	\$7 558 867,65	0,27125	\$2 050 342,85	\$12 073,19	\$2 062 416,04
2	US52520MBR34	9 850 000	2012-09-04	2012-09-11	LMT 2005-2 1A4	ABS I G	RMBS E F IV	0,767397731	\$7 558 867,65	0,325	\$2 456 631,99	\$12 073,19	\$2 468 705,18
2		Inköpspris för de \$4 325 000				ABS I G	RMBS E F IV		\$3 318 995,19	0,325	\$1 078 673,44	\$5 301,17	\$1 083 974,61
3	US52520MBR34	4 325 000	2012-09-14	2012-09-14	LMT 2005-2 1A4	RMBS E F IV	ABS I G	0,767397731	\$3 318 995,19	0,36	\$1 194 838,27	\$9 542,11	\$1 204 380,38
4	US52520MBR34	4 325 000	2012-09-14	2012-09-19	LMT 2005-2 1A4	ABS I G	Auriga	0,74762705	\$3 233 486,99	0,47	\$1 519 738,89	\$9 296,28	\$1 529 035,18
5	US52520MBR34	4 325 000	2012-09-14	2012-09-19	LMT 2005-2 1A4	Auriga	Optimus	0,747627059	\$3 233 487,03	0,48	\$1 552 073,77	\$9 296,28	\$1 561 370,05
6	US52520MBR34	4 325 000	2013-06-17	2013-06-19	LMT 2005-2 1A4	Optimus	Stifel	0,600319989	\$2 596 383,95	0,31	\$804 879,03	\$7 464,60	\$812 343,63
7	US52520MBR34	5 525 000	2013-11-20	2013-11-25	LMT 2005-2 1A4	RMBS E F IV	Auriga	0,44590652	\$2 463 633,52	0,325	\$800 680,89	\$9 443,93	\$810 124,82

1A4 omfattar \$27 665 000

Prospektet finns (340 s)

Resultat för Optimus =

Resultat för SVC, UK =

Resultat för ABS I G =

Resultat för SVC och ABS I G:

Zeptunus =

12,5% av SVC

107 944 kr

-\$749 026,43 (Förlust)

\$133 989,00 (£80 255,10)

\$324 654,80

(+\$406 289 vid försäljningen till Fund IV)

\$458 643,80

Bilagga G I

Billage G.S.

LMT 2005

**Bluesheet Data
Confidential**

This report was generated by Daniel Koster on Wed Jul 31 2019 08:43:48 EDT

Tax Id 1	Name Address 1	Name Address 2	Trade Date Original	Order Execution Time Original	Quantity	Price	Buy/Sell Code	Symbol
430538770	STIFEL NICOLAUS & CO INC	501 NORTH BROADWAY	120904	120249	9 850 000	25,0 B		52520MBR
430538770	STIFEL NICOLAUS & CO INC	501 NORTH BROADWAY	120904	120249	9 850 000	25,0 B		52520MBR
430538770	STIFEL NICOLAUS & CO INC	501 NORTH BROADWAY	120904	120249	9 850 000	25,0 B		52520MBR
430538770	STIFEL NICOLAUS & CO INC	501 NORTH BROADWAY	120904	122012	9 850 000	25,59375 S		52520MBR
430538770	STIFEL NICOLAUS & CO INC	501 NORTH BROADWAY	120904	122012	9 850 000	25,59375 S		52520MBR
430538770	STIFEL NICOLAUS & CO INC	501 NORTH BROADWAY	120904	122012	9 850 000	25,59375 S		52520MBR
430538770	STIFEL NICOLAUS & CO INC	501 NORTH BROADWAY	120904	122012	9 850 000	25,59375 S		52520MBR
541879031	NEWBRIDGE SECURITIES CORP.	1451 WEST CYPRESS CREEK ROAD	120904	123000	9 850 000	25,59375 B		52520MBR
541879031	NEWBRIDGE SECURITIES CORP.	1451 WEST CYPRESS CREEK ROAD	120904	123000	9 850 000	25,59375 B		52520MBR
541879031	NEWBRIDGE SECURITIES CORP.	1451 WEST CYPRESS CREEK ROAD	120904	123000	9 850 000	25,59375 B		52520MBR
541879031	NEWBRIDGE SECURITIES CORP.	1451 WEST CYPRESS CREEK ROAD	120904	123000	9 850 000	25,59375 B		52520MBR
999999999	LEGENT CLEARING LLC	FAO NEWBRIDGE SECS CORP	120904	135720	9 850 000	25,625 S		52520MBR
271771079	ABS INVESTMENT GROUP LLC	AMERICAN RMBS EQUITY FD IV LP	120904	135810	9 850 000	27,125 B		52520MBR
999999999	NY FID SPLIT ACCOUNT	BLOCK CONTROL ACCOUNT	120904	194543	9 850 000	25,0 S		52520MBR
999999999	NY FID SPLIT ACCOUNT	BLOCK CONTROL ACCOUNT	120904	194543	9 850 000	25,0 S		52520MBR
999999999	MORGAN STANLEY	ALT-A-FIXED	120904	194558	9 850 000	25,0 S		52520MBR
999999999	MORGAN STANLEY	ALT-A-FIXED	120904	194558	9 850 000	25,0 S		52520MBR
999999999	NY FID SPLIT ACCOUNT	BLOCK CONTROL ACCOUNT	120904	194558	9 850 000	25,0 S		52520MBR
999999999	NY FID SPLIT ACCOUNT	BLOCK CONTROL ACCOUNT	120904	194558	9 850 000	25,0 S		52520MBR
999999999	MORGAN STANLEY	ALT-A-FIXED	120904	205607	9 850 000	25,0 S		52520MBR
999999999	MORGAN STANLEY	ALT-A-FIXED	120904	205607	9 850 000	25,0 S		52520MBR
520902557	STIFEL, NICOLAUS AND COMPANY,	INCORPORATED	120904	205607	9 850 000	25,0 B		52520MBR
520902557	STIFEL, NICOLAUS AND COMPANY,	INCORPORATED	120904	205607	9 850 000	25,0 B		52520MBR
999999999	MORGAN STANLEY	ALT-A-FIXED	120904	224425	9 850 000	25,0 S		52520MBR
999999999	MORGAN STANLEY	ALT-A-FIXED	120904	224425	9 850 000	25,0 S		52520MBR
999999999	NY FID SPLIT ACCOUNT	BLOCK CONTROL ACCOUNT	120904	224425	9 850 000	25,0 S		52520MBR
999999999	NY FID SPLIT ACCOUNT	BLOCK CONTROL ACCOUNT	120904	224425	9 850 000	25,0 S		52520MBR
262119490	ABS INVESTMENT GROUP LLC.	707 BROADWAY	120914	103353	4 325 000	47,0 S		52520MBR
262119490	ABS INVESTMENT GROUP LLC.	707 BROADWAY	120914	103353	4 325 000	47,0 S		52520MBR
262119490	ABS INVESTMENT GROUP LLC.	707 BROADWAY	120914	103353	4 325 000	47,0 S		52520MBR
262119490	ABS INVESTMENT GROUP LLC.	707 BROADWAY	120914	103353	4 325 000	47,0 S		52520MBR
271972187	AURIGA USA LLC	--PRINCIPAL TRADING ACCOUNT--	120914	103353	4 325 000	47,0 B		52520MBR
271972187	AURIGA USA LLC	--PRINCIPAL TRADING ACCOUNT--	120914	103353	4 325 000	47,0 B		52520MBR
271972187	AURIGA USA LLC	--PRINCIPAL TRADING ACCOUNT--	120914	103353	4 325 000	47,0 B		52520MBR
271972187	AURIGA USA LLC	--PRINCIPAL TRADING ACCOUNT--	120914	103610	4 325 000	48,0 S		52520MBR
271972187	AURIGA USA LLC	--PRINCIPAL TRADING ACCOUNT--	120914	103610	4 325 000	48,0 S		52520MBR
999999999	TRACTION HIGH YIELD FUND	BIRGER JARLSGATAN 32 B, 4 TR	120914	103610	4 325 000	48,0 B		52520MBR
999999999	TRACTION HIGH YIELD FUND	BIRGER JARLSGATAN 32 B, 4 TR	120914	103610	4 325 000	48,0 B		52520MBR

*****EXCLUDE-Cycle
1130 0.8490 EX 0.000 3 2 572
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	9/01/12 thru 9/30/12
Previous Balance	126,523.39	Days in the statement period	30
15 Deposits/Credits	12,189,718.83	Average Ledger	335,971
49 Checks/Debits	11,834,905.42	Average Collected	335,971
Service Charge	930.34		
Interest Paid	.00		
Ending Balance	480,406.46		

Deposits and Additions		
Date	Description	Amount
9/04	IB Transfer from D *****005 to D *****070	124,910.45
9/04	IB Transfer from D *****005 to D *****070	242,615.11
9/04	IB Transfer from D *****005 to D *****070	436,130.28
9/04	IB Transfer from D *****005 to D *****070	751,608.67
9/04	IB Transfer from D *****005 to D *****070	1,050,000.00
9/05	IB Transfer from D *****005 to D *****070	241,883.87
9/05	IB Transfer from D *****005 to D *****070	1,724,673.50
9/11	IB Transfer from D *****005 to D *****070	2,468,705.18 ←
9/11	WIRE-IN 20122550012700	6,630.82
9/12	WIRE-IN 20122560015100	250,000.00
9/13	IB Transfer from D *****005 to D *****070	459,684.97
9/24	IB Transfer from D *****005 to D *****070	278,500.00
9/24	WIRE-IN 20122680002100	1,569,469.85
9/25	IB Transfer from D *****005 to D *****070	2,252,086.67

BUSINESS ANALYZED CHECKING 92200070 (Continued)

Deposits and Additions

Date	Description	Amount
9/28	IB Transfer from D *****005 to D *****070	332,819.46

Checks and withdrawals

Date	Description	Amount
9/04	OUTGOING WIRES 09.04.12	211,263.43
9/04	OUTGOING WIRES 09.04.12	379,049.61
9/04	OUTGOING WIRES 09.04.12	1,050,000.00
9/04	WIRE-OUT 20122480003200	59,200.00
9/05	WIRE-OUT 20122490002200	108,636.55
9/05	WIRE-OUT 20122490002300	715,444.34
9/05	9/05/02-1 FACTS/UNIV OF SA 1470660163 09/05/12 TRACE #-091000016476771	5,461.50
9/06	IB Transfer from D *****070 to D *****005	1,724,673.50
9/06	WIRE-OUT 20122500001700	230,340.65
9/07	WIRE-OUT 20122510002300	20,000.00
9/10	WIRE-OUT 20122540002800	20,000.00
9/11	OUTGOING WIRES 09.11.12	2,062,416.04 ←
9/11	INTERNAL TRF 2012255000260	55,940.00
9/11	WIRE-OUT 20122550002500	93,917.00
9/11	WIRE-OUT 20122550002400	162,515.00
9/12	IB Transfer from D *****070 to D *****005	250,000.00
9/12	WIRE-OUT 20122560002000	20,000.00
9/12	WIRE-OUT 20122560002300	1,541.00
9/13	Online Pmt HSBC CARD SRVCS 2000000510 09/13/12 TRACE #-021001086117191	11,850.28
9/14	WIRE-OUT 20122580002600	20,000.00
9/14	WIRE-OUT 20122580003100	459,684.97
9/18	WIRE-OUT 20122620001900	20,000.00
9/20	WIRE-OUT 20122640002800	20,000.00
9/24	IB Transfer from D *****070 to D *****005	100,000.00

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

User: thua Bank: COMMERCEWEST BANK Date: 05/06/19 11:41:23

Message Status: PNRM

Seq Num: 20122550003800 Related Seq Num: 20122550004600
Pay Method: FED Output Message ID: FTI0811
Date Recvd: 09/11/2012 09:45:29 Value Date: 09/11/2012

Sender: 122243334, Receiver: 021000018
Amount: \$2,062,416.04

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}20120911L1LFB75C000008
Amount {2000}000206241604
Sender DI {3100}122243334
Sndr Ref {3320}20122550003800*
Rcvr DI {3400}021000018
Bus Func {3600}CTR
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 ACCT. NAME "AMERICA*
N*
RMBS EQUITY FUND IV". PURCHASE CUS*



* TRADE TICKET *

ABS INVESTMENT GROUP

TRADE DATE:	04-sep-12	
TRADER:	Mesirow Financial	
CUSIP:	52520MBR3	
BOND NAME:	LMT 2005-2 1A4	
PRICE:	32,500000	[32-16]
SETTLE:	11-sep-12	[TUESDAY]
BOND COUPON:	5,750%	
DAYS ACCRUAL:	10	[10 DAYS ACCRUED]
ACCRUAL PAID:	12 073,19	
NEXT PAYMENT:	25-okt-12	[24 DAY DELAY]
SELLS (ORIG. FACE):	9 850 000,00	
FACTOR:	0,767397731	
CURRENT FACE:	7 558 867,65	
PRINCIPAL VALUE:	2 456 631,99	
TOTAL FUNDS:	2 468 705,18	
COMMENTS:	Amer. RMBS Equity Fund IV buys, and ABS Investr Group sells \$9,850,000 original face.	

Contacts

Purchaser: Jay Modi, Limited Partner
 American RMBS Equity Fund IV, LP
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 Calgary, AB T2S 0J2
 +1 (403)984-6240 (office)
 +1 (403)701-6634 (mobile)
jay.modi@omniarchcapital.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

13ilaga G6

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	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	1,000,000,000	\$ 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		\$ 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 IA4	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 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.

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* TRADE TICKET *

ABS INVESTMENT GROUP

TRADE DATE:	14-sep-12	
TRADER:	ABS Investment Group	
CUSIP:	52520MBR3	
ISIN:		
BOND NAME:	LMT 2005-2 1A4	
PRICE:	36,0000000	[36-00]
SETTLE:	14-sep-12	[FRIDAY]
BOND COUPON:	5,750%	
DAYS ACCRUAL:	18	[18 DAYS ACCRUED]
ACCRUAL PAID:	9 542,11	
NEXT PAYMENT:	25-okt-12	[24 DAY DELAY]
SELLS (ORIG. FACE):	4 325 000,00	
FACTOR:	0,767397731	
CURRENT FACE:	3 318 995,19	
PRINCIPAL VALUE:	1 194 838,27	
TOTAL FUNDS:	1 204 380,38	
COMMENTS:	American RMBS Equity Fund IV/ABSIG sells and Auriga USA buys 4,325,000 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

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Date 9/28/12
 Account Number
 Enclosures

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BUSINESS ANALYZED CHECKING [REDACTED] 0070 (Continued)

Checks and withdrawals

Date	Description	Amount
9/24	IB Transfer from D *****070 to D *****005	1,204,380.38 ←
9/24	INTERNAL TRF 2012268001440	32,775.00
9/24	WIRE-OUT 20122680002500	20,000.00
9/24	WIRE-OUT 20122680002800	25,000.00
9/24	WIRE-OUT 20122680002900	53,500.00
9/24	WIRE-OUT 20122680003000	100,000.00
9/24	WIRE-OUT 20122680013900	133,989.16
9/24	WIRE-OUT 20122680003600	1,000.00
9/24	WIRE-OUT 20122680003500	2,000.00
9/24	WIRE-OUT 20122680003700	2,000.00
9/24	WIRE-OUT 20122680015200	3,000.00
9/24	WIRE-OUT 20122680003400	4,000.00
9/24	WIRE-OUT 20122680014900	8,193.75
9/24	WIRE-OUT 20122680014700	8,193.75
9/24	WIRE-OUT 20122680015100	12,000.00
9/24	WIRE-OUT 20122680015000	13,000.00
9/24	WIRE-OUT 20122680014300	65,550.00
9/24	WIRE-OUT 20122680003300	100,000.00
9/24	Online Pmt HSBC CARD SRVCS 2000000510 09/24/12	14,802.84
	TRACE #-021001088889576	
9/25	OUTGOING WIRE 09-25-2012	2,002,086.67
9/26	WIRE-OUT 20122700002000	20,000.00
9/26	WIRE-OUT 20122700002800	31,250.00
9/26	WIRE-OUT 20122700002900	31,250.00
9/26	WIRE-OUT 20122700003000	125,000.00
9/28	WIRE-OUT 20122720002200	20,000.00
9/30	SERVICE CHARGE	930.34

Daily Balance Information

Date	Balance	Date	Balance
9/01	126,523.39	9/10	174,275.69
9/04	1,032,274.86	9/11	274,823.65
9/05	2,169,289.84	9/12	253,282.65
9/06	214,275.69	9/13	701,117.34
9/07	194,275.69	9/14	221,432.37
		9/18	201,432.37
		9/20	181,432.37
		9/24	126,017.34
		9/25	376,017.34
		9/26	168,517.34

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* TRADE TICKET *		
ABS INVESTMENT GROUP		
TRADE DATE:	14-sep-12	
TRADER:	ABS Investment Group	
CUSIP:	52520MBR3	
ISIN:		
BOND NAME:	LMT 2005-2 1A4	
PRICE:	47,0000000	[47-00]
SETTLE:	19-sep-12	[WEDNESDAY]
BOND COUPON:	5,750%	
DAYS ACCRUAL:	18	[18 DAYS ACCRUED]
ACCRUAL PAID:	9 542,11	
NEXT PAYMENT:	25-okt-12	[24 DAY DELAY]
SELLS (ORIG. FACE):	4 325 000,00	
FACTOR:	0,767397731	
CURRENT FACE:	3 318 995,19	
PRINCIPAL VALUE:	1 559 927,74	
TOTAL FUNDS:	1 569 469,85	
COMMENTS:	ABSIG sells and Auriga USA buys 4,325,000 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

BG 721-3
LOA 9-20-2012
Bilaga E 10



MEMORANDUM

DATE: September 20, 2012

TO: Robert Batista, Head of Operations
Auriga USA

FROM: Mark Bishop, Manager
ABS Investment Group

RE: LOA - Authorization for cash wire

Wire cash transfer authorization:

From account NFE017456 the amount of \$1,569,469.85.
(Consisting of bond proceeds from LMT 2005-2 1A4, cusip 52520MBR3)

The wire instructions are as follows:

Commerce West Bank
2111 Business Center Drive, Irvine, CA 92612
ABA: 122 243 334
Credit: ABS Investment Group, acct. no. 92200070

2009
Thank you
Porterfield
Puente Street
A 92821
Mark Bishop, Manager

ABS Investments Group LLC.
mbishop@absig.com
949 678 9574

Bilaga G11



Brokerage Account Statement

Statement Period: 09/01/2012 - 09/30/2012

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

Credits	This Period	Year-to-Date	Debits	This Period	Year-to-Date
Securities			Securities		
Securities Sold	3,098,505.03	5,891,888.23	Securities Bought	-1,569,469.85	-2,252,897.79
Total Securities	\$3,098,505.03	\$5,891,888.23	Total Securities	-\$1,569,469.85	-\$2,252,897.79
Cash			Cash		
Deposits	0.00	99,446.36	Withdrawals	-1,569,469.85	-3,778,870.47
Total Cash	\$0.00	\$99,446.36	Total Cash	-\$1,569,469.85	-\$3,778,870.47
Additional Transactions			Additional Transactions		
Dividends and Interest	0.01	773.99	Dividends and Interest	0.00	-42.38
Total Additional Transactions	\$0.01	\$773.99	Total Additional Transactions	\$0.00	-\$42.38
Total Credits	\$3,098,505.04	\$5,992,108.58	Total Debits	-\$3,138,939.70	-\$6,031,810.64

Transactions by Type of Activity

Process/ Settlement Date	Trade/ Transaction Date	Activity Type	Description	Quantity	Price	Accrued Interest	Amount	CCY
Securities Bought and Sold								
09/19/12	09/14/12	CORRECTED SELL LEHM34810	LEHMAN MTG TR 2005-2 MTG PASSTHRU CTF CL 1-A4 5.750% 12/25/35 B/E DTD 11/01/05 FACTOR .76739773 REM BAL 3318995.19 CORRECTED CONFIRM	-4,325,000.000	47.0000	9,542.11	1,569,469.85	USD
09/26/12	09/14/12	CANCELLED SELL LEHM34810	LEHMAN MTG TR 2005-2 MTG PASSTHRU CTF CL 1-A4 5.750% 12/25/35 B/E DTD 11/01/05 FACTOR .76739773 REM BAL 3318995.19 CANCELLED TRADE	4,325,000.000	47.0000	-9,542.11	-1,569,469.85	USD
09/26/12	09/14/12	CORRECTED SELL LEHM34810	LEHMAN MTG TR 2005-2 MTG PASSTHRU CTF CL 1-A4 5.750% 12/25/35 B/E DTD 11/01/05 FACT/CPN CORRECTION FACTOR .74762705 REM BAL 3233487.03 CORRECTED CONFIRM	-4,325,000.000	47.0000	9,296.28	1,529,035.18	USD
Total Securities Bought and Sold						\$9,296.28	\$1,529,035.18	
Cash Withdrawals and Deposits								
09/24/12		FEDERAL FUNDS SENT USD999997	COMMERCEWEST BANK, N				-1,569,469.85	USD
Total Cash Withdrawals and Deposits						\$0.00	-\$1,569,469.85	

Page 3 of 7

A0007428CSF30019

PAIR-02-ROLL

Account Number: NFE-017456
ABS INVESTMENT GROUP LLC

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Ask about e-delivery



#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

From: Ulf Deckmark <ulf.deckmark@tractionfonder.se>
Sent: 2012-09-26 13:24:44 +0000
To: traction.backoffice <traction.backoffice@ws.se>
Subject: VB: ID : 52520MBR3 *Trade Ticket* As of Date: 9/14/2012 10:36:10

Ulf Deckmark, VD
 Traction Fonder AB

-----Ursprungligt meddelande-----

Från: ROBERT BATISTA (AURIGA USA LLC) [mailto:rbatista5@bloomberg.net]
 Skickat: den 26 september 2012 14:26
 Till: Ulf Deckmark
 Ämne: ID : 52520MBR3 *Trade Ticket* As of Date: 9/14/2012 10:36:10

ID : 52520MBR3 *Trade Ticket* As of Date: 9/14/2012 10:36:10
 TRDR/SLS : ROBERT BATISTA Settlement : 9/19/2012
 SPS : 4325 (M) ISSUER:LEHMAN MORTGAGE TRUST
 Security : LMT 2005-2 1A4 5 3/4%
 Price : 48 Yield:26.012382 Yield to: 9/23/2019 at
 Coupon : 5.750000% Prepay speed : 10.5 CPR Factor : 0.747627059

Notes :factor updated. these are the new totals

			{52520MBR3	MTGE DES <GO>}
Principal	USD	1,552,073.77		
Accrued	(18 days)	9,296.28		
Transaction Costs		0.00		
Total	USD	1,561,370.05		

Miscellaneous Fields:

Original Face : 4325 (M) Current Face : 3,233,487.03
 Issue Date : 11/01/05 Maturity Date : 12/25/35
 Average Life : 7.01 Factor Date : Sep12
 Accrual Start Date : 09/01/12 Accrual End Date : 09/30/12
 Next Payment Date : 10/25/12 Delay : 24 DAYS
 ** THIS TICKET GENERATED BY BLOOMBERG TOMS / POMS SYSTEM **
 To learn more about the BLOOMBERG Professional@ service,

<https://console.mxlogic.com/redir/?5NxNd6Wa9J5YttUQsCM0h0-Jli7N8YKrLOtXTLuZXTdTdJDKYxZyGKNawGstJeloeRwxYuFVJxAQsECQmm7D77TDxNJMsR38OAq80Qed42hEwvjvKdz8bpd41Ewd41Ew0a2oWxVEw1cH5vC0kQg253h1IQQg1SPZ8Qg6zD4mcjKyCq84rFcK98TdPYfDyN-OwrhdECQn1NEVh76zBYSQOjGOxUvwte>

Message Headers:

Microsoft Mail Internet Headers Version 2.0
 Received: from p02c11m015.mxlogic.net ([208.65.144.245]) by mail.ws.se with Microsoft SMTPSVC(6.0.3790.4675);
 Wed, 26 Sep 2012 15:24:27 +0200
 Authentication-Results: p02c11m015.mxlogic.net; spf=none
 Received: from unknown [94.246.96.43] (EHLO smtp1-3.ilait.se) by p02c11m015.mxlogic.net(mxI_mta-6.15.0-1) over TLS secured channel
 with ESMTP id d1203605.0.7451.00-2386.12699.p02c11m015.mxlogic.net (envelope-from <ulf.deckmark@tractionfonder.se>);
 Wed, 26 Sep 2012 07:24:46 -0600 (MDT)
 Received: from ex-hub1.hosting.local (ex-hub1.ilait.se [82.99.18.59]) (using TLSv1 with cipher RC4-MD5 (128/128 bits))

Bilag 6.13

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	2012-09-14	2012-09-19	US52520MBR34	CONFIRMED	901901350628	4325000	1561370.05	USD	DTCYUS33	UNITED STATES	31049
OPTIMUS FONDER AB	Sell	2013-06-17	2013-06-19	US52520MBR34	CONFIRMED	901901350628	4325000	812343.63	USD	DTCYUS33	UNITED STATES	32889

From: Jan Eriksson <jan.eriksson@optimusfonder.se>
Sent: 2013-06-18 09:20:53 +0000
To: optimus.backoffice <optimus.backoffice@ws.se>
Cc: Robert Ekström <Robert.Ekstrom@ws.se>
Subject: VB: * VCON TICKET *

ej,
är är en ticket på LMT.
vh
an

---Ursprungligt meddelande---
ån: Vlogianitis, James [mailto:Vlogianitisj@stifel.com]
ickat: den 17 juni 2013 14:21
ll: Sheena, Bradley (New York Park Ave)
opia: 'Ulf Deckmark'; 'info@optimusfonder.se'
mne: * VCON TICKET *

* VCON TICKET *

RADER: JIM VLOGIANITIS CUSIP: 52520MBR3
UYS: 4,325,000 of LMT 2005-2 1A4 5.75% 12/25/35
RIC 31.0000000 assuming CPR= 15.0 YTM: 59.451 AL= 4.91YR
ETTL: 06/19/13 [Wed] Accrual Pd: 06/01/13 - 06/30/13 Monthly
Next Payment: 07/25/13 (24 day delay)
Curr Face \$ 2,596,383.95 <May13 Factor 0.6003199892>
RINCIPAL VAL \$ 804,879.03
18 Days ACC \$ 7,464.60
TOTAL FUNDS \$ 812,343.63 **

NOTES>

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Headquarters: 501 N. Broadway, St. Louis, MO 63102
14-342-2000

Stifel Nicolaus Canada Inc.
Member IIROC & CIPF
Headquarters: 79 Wellington St W, 21st Floor, Toronto, ON M5K 1B7
16-800-0888

Message Headers:

Microsoft Mail Internet Headers Version 2.0
Received: from p02c11m063.mxlogic.net ([208.65.144.245]) by mail.ws.se with Microsoft SMTPSVC(6.0.3790.4675);
Tue, 18 Jun 2013 11:21:14 +0200
Authentication-Results: p02c11m063.mxlogic.net; spf=none
Received: from unknown [217.75.103.74] (EHLO mail.itpas.se) by p02c11m063.mxlogic.net(mxlm_tta-7.1.0-3) over TLS secured channel
with ESMTP id
78620c15.0.6360706.00-1535.9186601.p02c11m063.mxlogic.net

Bilaga 6/15



AURIGA USA
546 Fifth Avenue, New York NY 10036
T:(646) 998-6400 F:(646) 278-0288

CONFIRMATION

MAIL TO:

AMERICAN RMBS EQUITY FUND IV
ABS INVESTMENT GROUP
707 BROADWAY
SAN DIEGO CA 92101-5391

For the account of:

AMERICAN RMBS EQUITY FUND IV
ABS INVESTMENT GROUP

Account Number: **NFE-019270**

Account Type: **1**

Your Financial Consultant: **RICHARD WINTER**

Your Financial Consultant Number: **F19**

For additional information, please see the reverse side.

You Sold:

CORRECTED CONFIRM

LEHMAN MTG TR 2005-2 MTG PASSTHRU CTF CL 1-A4
INT RATE 5.750% MATURITY 12/25/2035 DATED 11/01/2005
BOOK ENTRY ONLY 1ST CPN DTE 12/25/05 CPN PMT MONTHLY
ON 25 MOODY RATING C S & P RATING D
ASSET BACK - SEE TERMS AND CONDITIONS

Trade Date: 11-20-13
Process Date: 11-25-13
Settlement Date: 11-25-13
Cusip: 52520M-BR-3
Symbol: LEHM3481015

We confirm the below trade, subject to the terms and conditions set forth on this confirmation.

TRADE NUMBER	QUANTITY	PRICE	PRINCIPAL	INTEREST	COMMISSION COMM EQUIV	SERVICE CHARGE	TRANS. FEE	NET AMOUNT USD	CAPACITY
P3DIL8	5,525,000	32.50	800,680.90	9,443.93				810,124.83	5

Fact/Cpn Correction Factor .44590652 Rem Bal 2463633.55 Corrected Confirm

THIS CONFIRMATION IS AN ADVICE NOT AN INVOICE. REMITTANCE OR SECURITIES ARE DUE ON OR BEFORE SETTLEMENT DATE.

SEE TERMS AND CONDITIONS AND EXPLANATION OF CODED SYMBOLS RELATING TO THIS CONFIRMATION. ON OTHER THAN ROUND LOTS (NORMALLY 100 SHARES), IF "DIF" APPEARS ABOVE, AN ODD-LOT DIFFERENTIAL HAS BEEN CHARGED IN CONNECTION WITH THIS TRANSACTION. THE AMOUNT OF SUCH DIFFERENTIAL WILL BE FURNISHED UPON REQUEST. CLEARING THROUGH PERSHING LLC, A WHOLLY OWNED SUBSIDIARY OF THE BANK OF NEW YORK MELLON CORPORATION (BNY MELLON) PERSHING LLC, MEMBER FINRA, NYSE, SIPC, ONE PERSHING PLAZA, JERSEY CITY, NJ 07390.