

# Bilaga 15 A

Justerad 2019-09-06

STOCKHOLMS TINGSRÄTT  
Avdelning 2

INKOM: 2019-10-16  
MÅLNR: B 9735-17  
AKTBIL: 1274

(PM)  
**Bilaga K**

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 K till**

**INDX**

**2006-AR4**

**A1B**

Sid

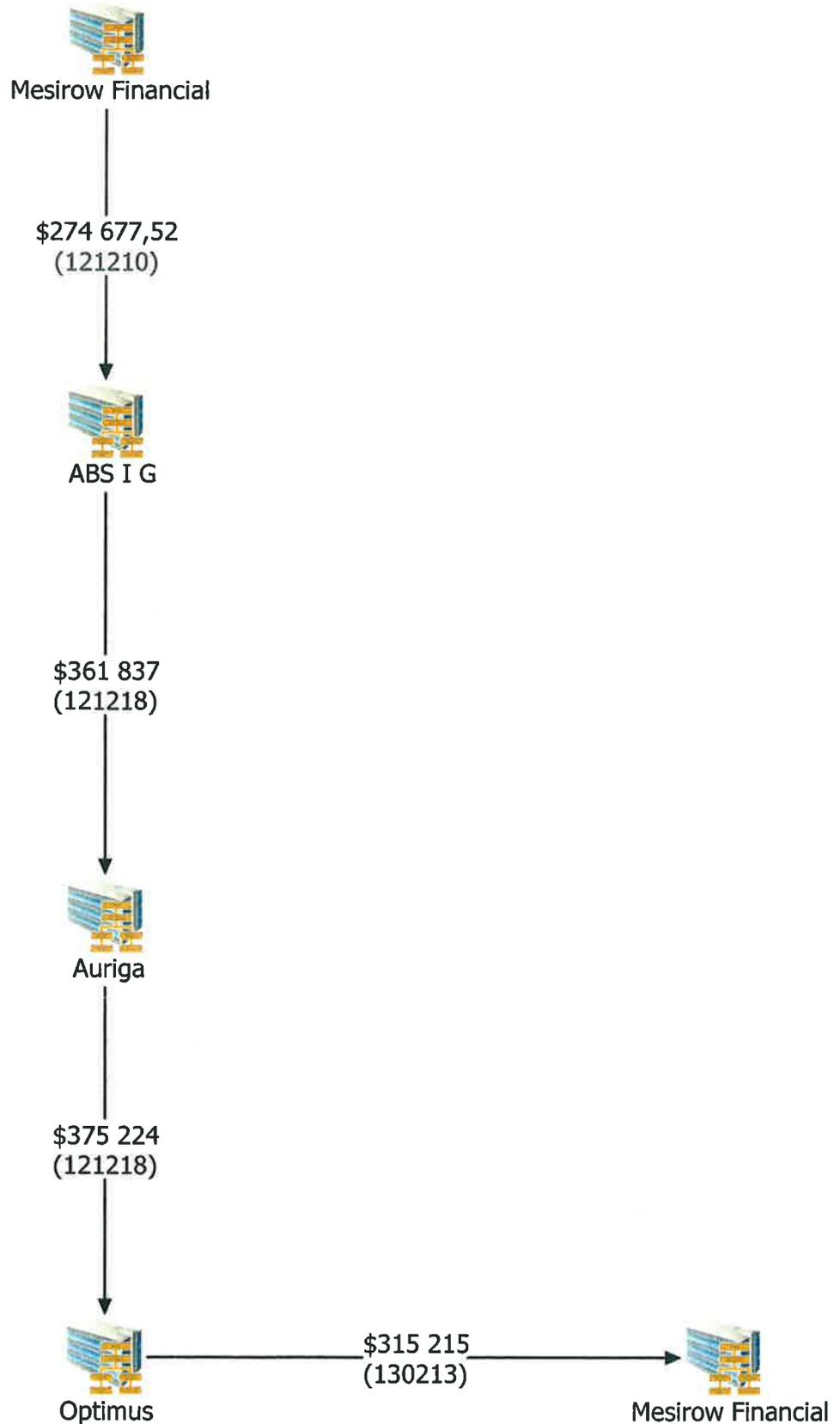
1 **Kap. 7.8 INDX/IndyMac - Bilaga K**

2 Innehållsförteckning

3 Chart över köp och försäljning av INDX

	<u>Från</u>	<u>Avser</u>
4 Bilaga K 1	EBM	Sammanställning i Excel av köp och försäljningar.
5 Bilaga K 2	Mark Bishop	Trade Ticket
6 Bilaga K 3	SEC	Blue Sheet Data avseende MBS INDX för 2012 - 2013
7 Bilaga K 4	Commerce West Bank	Kontoutdrag ABS I G
8 Bilaga K 5	Commerce West Bank	Banköverföring från ABS I G till Mesirow
9 Bilaga K 6	Mark Bishop	Trade Ticket
10 Bilaga K 7	Auriga	Kontoutdrag från Auriga för ABS I G.s konto NFE-017456.
11 - 12 Bilaga K 8	Mark Bishop	Mail från Mark till Emil
13 Bilaga K 9	Pensionsmyndigheten	Kontoutdrag ABS I G
14 Bilaga K 10	Barclays Bank	Kontoutdrag SVC
15 Bilaga K 11	SVC.s bokföring	Faktura
16 Bilaga K 12	Mark Bishop	Trade Ticket
17 Bilaga K 13	Wahlstedt	Trade Ticket
18 Bilaga K 14	Swedbank	Kontoutdrag Optimus

# Försäljning av MBS "INDX"



Bilagga K1

**IndyMac INDX 2006-AR4 A1B**

	<u>Instrument</u>	<u>Cusip</u>	<u>Original Face</u>	<u>Trade date</u>	<u>Settlement date</u>	<u>Namn</u>	<u>Säljare</u>	<u>Köpare</u>	<u>Factor</u>	<u>Current Face</u>	<u>Deal price</u>	<u>Deal Belopp</u>	<u>Upplupen ränta</u>	<u>Settlement summa</u>
1	US45661EAW49	45661EAW4	5 350 000	2012-12-05	2012-12-10	IndyMac INDX 2006-AR4 A1B	Mesirow	ABS I G	0,2502059048	\$1 338 601,59	0,205	\$274 413,33	\$264,19	\$274 677,52
2	US45661EAW49	45661EAW4	5 350 000	2012-12-11	2012-12-18	IndyMac INDX 2006-AR4 A1B	ABS I G	Auriga	0,2502059048	\$1 338 601,59	0,27	\$361 422,43	\$415,15	\$361 837,58
3	US45661EAW49	45661EAW4	5 350 000	2012-12-11	2012-12-18	IndyMac INDX 2006-AR4 A1B	Auriga	Optimus	0,2502059048	\$1 338 601,59	0,28	\$374 808,45	\$415,15	\$375 223,60
4	US45661EAW49	45661EAW4	5 350 000	2013-02-08	2013-02-13	IndyMac INDX 2006-AR4 A1B	Optimus	Mesirow Financial	0,2402234730	\$1 285 195,58	0,245	\$314 872,92	\$341,66	\$315 214,58

A1B omfattar \$332 815 000

Prospektet finns (384 s)

Resultat för Optimus = -\$60 009,02 (Förlust)

Resultat för SVC, UK = \$53 544,06

Resultat för ABS I G = \$87 160,06

Zeptunus = 12,5% av SVC 43 472 kr (204 068 kr för CWALT och INDX)

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

**TRADE DATE:** 11-dec-12  
**TRADER:** Mesirow Financial  
**CUSIP:** 45661EAW4  
**ISIN:**  
**BOND NAME:** INDX 2006-AR4 A1B  
**PRICE:** 23,0000000 [23-00]  
**SETTLE:** 18-dec-12  
**BOND COUPON:** 0,50750%  
**DAYS ACCRUAL:** 22 [22 DAYS ACCRUED]  
**ACCRUAL PAID:** 415,15  
**NEXT PAYMENT:** 26-dec-12 [0 DAY DELAY]  
**SELLS (ORIG. FACE):** 5 350 000,00  
**FACTOR:** 0,2502059048  
**CURRENT FACE:** 1 338 601,59  
**PRINCIPAL VALUE:** 307 878,37  
**TOTAL FUNDS:** 308 293,52  
  
**COMMENTS:** Mesirow sells and ABSIG buys  
 \$5,350,000 original face.

**Contacts**

**Seller:** Robert Greenwood  
 Mesirow Financial  
 350 North Clark Street  
 Chicago, Illinois 60610  
 +1(800)-733-5933 (office)  
 +1(561)352-7609 (mobile)  
[rgreenwood@mesirofinancial.com](mailto:rgreenwood@mesirofinancial.com)

**Purchaser:** 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](mailto:mbishop@absig.com)

**Bluesheet Data  
Confidential**

This report was generated by Daniel Koster on Mon Jul 08 2019 20:50:14 EDT

Tax Id 1	Tax Id 1 Original	Name Address 1	Trade Date	Order Execution Time Original	Quantity	Price	Buy/Sell Code	Symbol
999999999		BARCLAYS CAPITAL/FIXED INCOME	11/29/2012	143057	5 350 000	16,5	S	45661EAW
271771079	271771079	ABS INVESTMENT GROUP LLC	12/05/2012	105000	5 350 000	20,5	B	45661EAW
262119490	262119490	ABS INVESTMENT GROUP LP	12/07/2012	105000	5 350 000	20,5	B	45661EAW
271771079	271771079	ABS INVESTMENT GROUP LLC	12/07/2012	105000	5 350 000	20,5	B	45661EAW
262119490	262119490	ABS INVESTMENT GROUP LLC.	12/11/2012	102526	5 350 000	27	S	45661EAW
271972187	271972187	AURIGA USA LLC	12/11/2012	102526	5 350 000	27	B	45661EAW
271972187	271972187	AURIGA USA LLC	12/11/2012	102716	5 350 000	28	S	45661EAW
999999999		TRACTION HIGH YIELD FUND	12/11/2012	102716	5 350 000	28	B	45661EAW
999999999		OPTIMUS FONDER AB	02/08/2013	142747	5 350 000	24,5	S	45661EAW
010594168	010594168	FURTHER LANE SECURITIES LP	02/08/2013	144324	5 350 000	25,375	B	45661EAW
010594168	010594168	FURTHER LANE SECURITIES LP	02/08/2013	144431	5 350 000	25,484375	S	45661EAW
455536792	455536792	SECOND BRIDGE CAPITAL RMBS FD	02/08/2013	144431	5 350 000	25,484375	B	45661EAW
999999999		PERSHING LLC	02/08/2013	165225	5 350 000	25,375	B	45661EAW

18.7699 K4

Date 12/31/12  
Account Number  
Enclosures

Page 2  
92200070

BUSINESS ANALYZED CHECKING 92200070 (Continued)

Deposits and Additions

Date	Description	Amount
12/31	IB Transfer from D *****005 to D *****070	293,351.43
12/31	IB Transfer from D *****005 to D *****070	428,815.21
12/31	WIRE-IN 20123660022300	1,515.55
12/31	WIRE-IN 20123660022400	5,893.15
12/31	WIRE-IN 20123660022200	47,272.37

\*\*\*\*\*

Checks and withdrawals

Date	Description	Amount
12/03	WIRE-OUT 20123380003900	20,000.00
12/03	WIRE-OUT 20123380005400	2,000.00
12/03	WIRE-OUT 20123380005700	2,000.00
12/03	WIRE-OUT 20123380005600	2,000.00
12/03	WIRE-OUT 20123380005500	4,000.00
12/03	WIRE-OUT 20123380005800	12,000.00
12/03	WIRE-OUT 20123380004400	13,650.63
12/03	WIRE-OUT 20123380004300	99,750.00
12/04	WIRE-OUT 20123390003100	95,573.30
12/05	PAID SCGC THE GAS COMPANY 8882052494 12/05/12	134.86
	TRACE #-043301607786191	
12/06	WIRE-OUT 20123410014600	20,000.00
12/07	WIRE-OUT 20123420003900	20,000.00
12/10	WIRE-OUT 20123450002900	20,000.00
12/10	WIRE-OUT 20123450003200	137.50
12/10	WIRE-OUT 20123450003000	1,541.00
12/10	WIRE-OUT 20123450003100	4,000.00
12/10	WIRE-OUT 20123450006700	235,793.83
12/10	WIRE-OUT 20123450003500	274,677.52
12/10	WIRE-OUT 20123450003400	658,176.88
12/11	INTERNAL TRF 2012346000240	54,253.00
12/11	WIRE-OUT 20123460002500	27,126.00
12/11	WIRE-OUT 20123460002600	108,506.00
12/11	USFCA ePay USF Web Payment 1364199567 12/11/12	22,962.00

B. Jaga K5

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

User: thua Bank: COMMERCEWEST BANK Date: 05/06/19 11:42:31

Message Status: PNRM
Seq Num: 20123450003500 Related Seq Num: 20123450005900
Pay Method: FED Output Message ID: FTI0811
Date Recvd: 12/10/2012 08:48:19 Value Date: 12/10/2012

Sender: 122243334, Receiver: 021000018
Amount: \$274,677.52

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:

Cr t 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}20121210L1LFB75C000009
Amount {2000}000027467752
Sender DI {3100}122243334
Sndr Ref {3320}20123450003500\*
Rcvr DI {3400}021000018
Bus Func {3600}CTR
BNF {4200}D8900366540\*
MESIROW FINANCIAL\*
350 NORTH CLARK STREET\*
CHICAGO , IL\*
60610\*
^G {5000}D92200070\*
ABS INVESTMENT GROUP LLC\*
707 BROADWAY 18TH FLOOR ,\*
SAN DIEGO , CA\*
US , 92101\*
OBI {6000}FURTHER CREDIT: CLIENT ACCT. NO. "4\*
3064229" , CLIENT ACCT. NAME "ABS I\*
N\*
VESTMENT GROUP , LLC". PURCHASE CUS\*



* TRADE TICKET *	
ABS INVESTMENT GROUP	
<b>TRADE DATE:</b>	11-dec-12
<b>TRADER:</b>	ABS Investment Group
<b>CUSIP:</b>	45661EAW4
<b>ISIN:</b>	
<b>BOND NAME:</b>	INDX 2006-AR4 A1B
<b>PRICE:</b>	27,0000000 [27-00]
<b>SETTLE:</b>	18-dec-12 [TUESDAY]
<b>BOND COUPON:</b>	0,50750%
<b>DAYS ACCRUAL:</b>	22 [22 DAYS ACCRUED]
<b>ACCRUAL PAID:</b>	415,15
<b>NEXT PAYMENT:</b>	26-dec-12 [0 DAY DELAY]
<b>SELLS (ORIG. FACE):</b>	5 350 000,00
<b>FACTOR:</b>	0,2502059048
<b>CURRENT FACE:</b>	1 338 601,59
<b>PRINCIPAL VALUE:</b>	361 422,43
<b>TOTAL FUNDS:</b>	361 837,58
<b>COMMENTS:</b>	ABSIG sells and Auriga USA buys \$5,350,000 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](mailto: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](mailto:mbishop@absig.com)

131199 K7



## Brokerage Account Statement

Statement Period: 12/01/2012 - 12/31/2012

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

Credits	This Period	Year-to-Date	Debits	This Period	Year-to-Date
<b>Securities</b>			<b>Securities</b>		
Securities Sold	2,354,854.41	10,353,562.24	Securities Bought	-999,270.62	-4,305,755.55
<b>Total Securities</b>	<b>\$2,354,854.41</b>	<b>\$10,353,562.24</b>	<b>Total Securities</b>	<b>-\$999,270.62</b>	<b>-\$4,305,755.55</b>
<b>Additional Transactions</b>			<b>Additional Transactions</b>		
Dividends and Interest	2.71	777.96	Dividends and Interest	0.00	-92.84
<b>Total Additional Transactions</b>	<b>\$2.71</b>	<b>\$777.96</b>	<b>Total Additional Transactions</b>	<b>\$0.00</b>	<b>-\$92.84</b>
<b>Cash</b>			<b>Cash</b>		
Deposits	0.00	179,583.09	Withdrawals	-1,355,583.70	-6,227,743.37
<b>Total Cash</b>	<b>\$0.00</b>	<b>\$179,583.09</b>	<b>Total Cash</b>	<b>-\$1,355,583.70</b>	<b>-\$6,227,743.37</b>
<b>Total Credits</b>	<b>\$2,354,857.12</b>	<b>\$10,533,923.29</b>	<b>Total Debits</b>	<b>-\$2,354,854.32</b>	<b>-\$10,533,591.76</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>									
12/18/12	12/11/12	SOLD	CWALT INC 2005-28CB MTG PASSTHRU CTF CL 1-A-11 5.500% 08/25/35 B/E DTD 06/01/05 CLB FACTOR 12667GE82 .90002826 REM BAL 3955984.22	-4,395,400.000	25.0000	10,274.57	999,270.62	USD	
12/18/12	12/11/12	SOLD	INDYMAC MBS INC 2006-AR4 MTG PASSTHRU CTF CL A-1B VAR RATE 0.507% 05/25/46 B/E DTD 03/25/06 VARIABLE IDMC34752 RATE FACTOR .25020590 REM BAL 1338601.59	-5,350,000.000	27.0000	415.15	361,837.58	USD	
12/26/12	12/11/12	CANCELLED SELL	CWALT INC 2005-28CB MTG PASSTHRU CTF CL 1-A-11 5.500% 08/25/35 B/E DTD 06/01/05 CLB FACTOR 12667GE82 .90002826 REM BAL 3955984.22 CANCELLED TRADE	4,395,400.000	25.0000	-10,274.57	-999,270.62	USD	
12/26/12	12/11/12	CORRECTED SELL	CWALT INC 2005-28CB MTG PASSTHRU CTF CL 1-A-11 5.500% 08/25/35 B/E DTD 06/01/05 FACT/CPN BAC330783 CORRECTION FACTOR .89505250 REM BAL 3934113.76 CORRECTED CONFIRM	-4,395,400.000	25.0000	10,217.77	993,746.21	USD	
<b>Total Securities Bought and Sold</b>							<b>\$10,632.92</b>	<b>\$1,355,583.79</b>	<b>USD</b>

Page 3 of 7

A0007414CSP30019

AMERICAN

Account Number: NFE-017456  
ABS INVESTMENT GROUP LLC.

Go paperless  
ASK ABOUT E-DELIVERY



Rated Excellent  
Six Years in a Row  
DALBAR RATED COMMUNICATIONS  
EXCELLENCE

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

BG721-5  
Bilagga K8

From: **Emil Amir Ingmanson** [eai@solidequity.se](mailto:eai@solidequity.se)  
Subject: Re: Arb for CWALT and INDX...  
Date: 22 December 2012 at 00:24  
To: Mark Bishop [mailtobishop@gmail.com](mailto:mailtobishop@gmail.com)

OK,

I think I understand, but the volume on the trade ticket is confusing. I thought the volume was \$3,955 984.22 on the CWALT but it's much lower, right?

Please teach me how this work when we see each other next time.

Merry Christmas!

Best Regards,

Emil Amir Ingmanson  
Solid Equity AB  
Hammarby Kaj 16  
120 30 Stockholm, Sweden  
Office phone: +4685-172 07 00  
Mobile phone: +4673-293 99 99  
[eai@solidequity.se](mailto:eai@solidequity.se)  
[www.solidequity.se](http://www.solidequity.se)

This communication, including any attachments, is confidential and must not be read by or disclosed to any person other than the above-named addressee(s). Any unauthorised party intercepting this communication is required to forward it to its intended destination &/or inform the sender as soon as possible. The Partnership - i.e. Solid Equity including any and all associated businesses - disclaims any liability for any action taken in reliance on the content of this communication. The statements or opinions expressed in this communication are not necessarily those of the partnership and should not be represented as such. Whilst all reasonable precautions have been taken to ensure that no harmful content is transmitted to any third party the partnership accepts no responsibility for any inconvenience, loss or damage resulting directly or indirectly from the use of this communication.

The Swedish National Defence Radio Establishment (FRA) may monitor e-mail traffic data and also the content of e-mail for the purposes of domestic surveillance.

**Från:** Mark Bishop <[mailtobishop@gmail.com](mailto:mailtobishop@gmail.com)>  
**Datum:** fredag 21 december 2012 16:39  
**Till:** Emil Amir Ingmanson <[eai@solidequity.se](mailto:eai@solidequity.se)>  
**Ämne:** Re: Arb for CWALT and INDX...

EMIL -

INDX: WE ASKED TO TRADE THE INDX BOND AT A PRICE OF 30-00 TO TRACTION AND 29-00 TO US, WHICH WOULD HAVE ALLOWED A 20% ARB TO SOLID. AURIGA COMPLIANCE GAVE US A TOP SALES PRICE OF 28-00 TO TRACTION AND 27-00 TO US,,, WHICH NARROWED THE ARB TO 14.814%, OR USD 53.544,06.

CWALT: WE TRADED THE CWALT AT A PRICE OF 26-00 TO TRACTION AND 25-00 TO US, WHICH IS AN ARB OF 20%, OR USD 197.799,22.

A TOTAL WIRE OF USD 251.343,28 WAS SENT TO SOLID AT BARCLAYS ON DECEMBER 12, 2012 (SEE ATTACHED WIRE TRANSACTION ADVICE).

BEST REGARDS,

MARK

=====

On Fri, Dec 21, 2012 at 10:06 AM, Emil Amir Ingmanson  
<[eai@solidequity.se](mailto:eai@solidequity.se)> wrote:

Hi Mark,

We have received the arbitrage for the INDX bond, but not for the CWALT. When do we get that?

Also, the arbitrage was 18,78% on the INDX bond, not 20% as agreed, why is that? I need to understand how this is calculated.

Best Regards,

Emil Amir Ingmanson  
Solid Equity AB  
Hammarby Kaj 16  
120 30 Stockholm, Sweden  
Office phone: [+4685-172 07 00](tel:+4685-172 07 00)  
Mobile phone: [+4673-293 99 99](tel:+4673-293 99 99)  
[eai@solidequity.se](mailto:eai@solidequity.se)  
[www.solidequity.se](http://www.solidequity.se)

This communication, including any attachments, is confidential and must not be read by or disclosed to any person other than the above-named addressee(s). Any unauthorised party intercepting this communication is required to forward it to its intended destination &/or inform the sender as soon as possible. The Partnership - i.e. Solid Equity including any and all associated businesses - disclaims any

*Bilaga R9*

Date 12/31/12  
 Account Number  
 Enclosures

Page 3  
 0070

BUSINESS ANALYZED CHECKING 0070 (Continued)

Checks and withdrawals

Date	Description	Amount
	TRACE #-104910797098094	
12/12	WIRE-OUT 20123470002900	20,000.00
12/12	WIRE-OUT 20123470002800	251,343.28 ←
12/12	WIRE-OUT 20123470003000	7,000.00
12/12	Online Pmt HSBC CARD SRVCS 2000000510 12/12/12	7,512.84
	TRACE #-021001082181767	
12/14	outgoing-wires 12.14.12	799,853.83
12/14	WIRE-OUT 20123490003500	20,000.00
12/14	WIRE-OUT 20123490004300	7,000.00
12/18	INTERNAL TRF 2012353000360	61,037.00
12/18	WIRE-OUT 20123530003000	20,000.00
12/18	WIRE-OUT 20123530003300	6,000.00
12/18	WIRE-OUT 20123530003700	30,518.00
12/19	WIRE-OUT 20123540011600	77,964.00
12/20	WIRE-OUT 20123550003200	143,105.79
12/24	Outgoing-wires 12.24.12	1,078,351.43
12/24	Online Pmt HSBC CARD SRVCS 2000000510 12/24/12	2,989.34
	TRACE #-021001084739142	
12/26	Online Pmt HSBC CARD SRVCS 2000000510 12/26/12	15,221.78
	TRACE #-021001086236044	
12/27	WIRE-OUT 20123620003600	1,078,351.43
12/28	IB Transfer from D *****070 to D *****005	361,837.58
12/28	IB Transfer from D *****070 to D *****005	999,270.63
12/28	WIRE-OUT 20123630004000	14,500.00
12/31	WIRE-OUT 20123660005000	13,000.00
12/31	WIRE-OUT 20123660004500	100,000.00
12/31	WIRE-OUT 20123660022500	121,194.00
12/31	WIRE-OUT 20123660006200	363,504.00
12/31	SERVICE CHARGE	854.06

\*\*\*\*\*

13/1499 K10  
STATEMENT

DATE	DETAILS	RECEIPTS	PAYMENTS	BALANCE
2012-12-04	Reference 1016 * 007965*Emil Amir * TFR	GBP	-7 243,02	
2012-12-04	Invoice 201214 * 008292*Solid Equi* TFR	GBP	-9 657,36	
2012-12-04	FCHG*Reference 101 6 *007965* TFR	GBP	-34,00	
2012-12-04	FCHG*Invoice 20121 4 *008292* TFR	GBP	-34,00	2 553,55
2012-12-05	SVENSK FONDSERVI * 886259*5 * TFR	GBP	23 289,80	25 843,35
2012-12-06	Reference 1017 * 008081*Solid Equi* TFR	GBP	-10 000,00	
2012-12-06	FCHG*Reference 101 7 *008081* TFR	GBP	-25,00	15 818,35
2012-12-12	THE MET/NOBU REST REF 345 0000000000 BDC	GBP	-316,68	
2012-12-12	19:0611DECLKRAB000 AMEX LHR T5 Zone C ATM	GBP	-500,00	
2012-12-12	HMRC VAT REPAY 140 6939 10 BGC	GBP	1 070,86	16 072,53
2012-12-13	GOLDEN DRAGON REF 346 0000000000 BDC	GBP	-57,90	
2012-12-13	METROPOLITAN HOTEL REF 346 0000000000 BDC	GBP	-369,00	
2012-12-13	METROPOLITAN HOTEL REF 345 0000000000 BDC	GBP	-447,20	
2012-12-13	METROPOLITAN HOTEL REF 346 0000000000 BDC	GBP	-553,43	
2012-12-13	BRITISH A 125249 REF 342 0000000000 BDC	GBP	-2 070,91	
	INCLUDING COMMISSION £55.43 ABS INVESTMENT G * 689182*ARB			
2012-12-13	CWALT * TFR	GBP	151 722,14 ←	164 296,23
2012-12-14	METROPOLITAN HOTEL REF 347 0000000000 BDC	GBP	-15,50	
2012-12-14	METROPOLITAN HOTEL REF 347 0000000000 BDC	GBP	-382,80	
2012-12-14	METROPOLITAN HOTEL REF 346 0000000000 BDC	GBP	-392,80	
2012-12-14	METROPOLITAN HOTEL REF 347 0000000000 BDC	GBP	-652,80	
2012-12-14	Invoice 201215 * 006518*Solid Equi* TFR	GBP	-35 000,00	
2012-12-14	FCHG*Invoice 20121 5 *006518* TFR EA ASSOCIATES	GBP	-25,00	
2012-12-14	IOM COMPANY 3 BBP	GBP	-3 600,00	124 227,33
2012-12-17	Reference 1017 * 007449*Emil Amir * TFR	GBP	-3 019,21	
2012-12-17	Invoice 12 * 045061*Strategi P* TFR	GBP	-10 000,00	
2012-12-17	Invoice 201216 * 036932*Solid Equi* TFR	GBP	-40 000,00	
	FCHG*Invoice 20121	GBP		
2012-12-17	6 *036932* TFR	GBP	-25,00	
2012-12-17	FCHG*Invoice 12 *045061* TFR	GBP	-25,00	
2012-12-17	FCHG*Reference 101 7 *007449* TFR	GBP	-34,00	71 124,12
2012-12-18	METROPOLITAN HOTEL REF 350 0000000000 BDC	GBP	-130,00	
2012-12-18	Invoice 12 * 045426*Strategi P* TFR	GBP	-27 750,00	
2012-12-18	FCHG*Invoice 12 *045426* TFR	GBP	-25,00	43 219,12
2012-12-21	DATA BACKUP SER	GBP	-3,30	43 215,82
2012-12-27	A/C FEES SETTLED FROM CFC 54570344 TFR	GBP	-7,00	
2012-12-27	Invoice 201217 * 013284*Solid Equi* TFR	GBP	-10 000,00	
2012-12-27	Reference 1018 * 007418*Emil Amir * TFR	GBP	-14 593,00	
2012-12-27	Reference 1019 * 013265*Emil Amir * TFR	GBP	-14 593,00	
2012-12-27	FCHG*Invoice 20121 7 *013284* TFR	GBP	-25,00	
2012-12-27	FCHG*Reference 101 8 *007418* TFR	GBP	-34,00	
2012-12-27	FCHG*Reference 101 9 *013265* TFR	GBP	-34,00	
2012-12-27	EA ASSOCIATES FEE NOTE 30940 BBP	GBP	-421,00	
2012-12-27	EA ASSOCIATES FEE NOTE 30894 BBP	GBP	-1 302,00	2 206,82

14  
Bilag K 11

**Solid Venture Capital Ltd**  
**869 High Road**  
**London**  
**N12 8QA**

Office phone +4685-172 07 00  
Mobile phone +4673-293 99 99  
Email [eai@solidequity.se](mailto:eai@solidequity.se)

VAT Registration No. GB 140 6939 10

ABS Investment Group LLC  
707 Broadway 18th Floor  
San Diego, CA  
US, 92101

**Invoice No. 14**  
**Invoice/Tax Date 13/12/2012**  
**Customer Ref Mark Bishop**  
**Our Ref Emil Amir Igmanson**

<b>Service Details</b>	<b>Tax Rate</b>	<b>Net Amount</b>
	<b>£</b>	<b>£</b>
Sales Commission for a mortgage backed security deal between ABS Investment Group LLC and a fund company in the EU.	-	151,722.14

Settlement is due within 28 days. We reserve the right to charge interest on late payment

Please make cheques payable to: Solid Venture Capital Ltd

Bank Payments to Solid Venture Capital Ltd

Sort Code 20-95-61

Account number 33313980

IBAN GB04 BARC 2095 6133 3139 80

SWIFTBIC BARCGB22

**Net Amount** 151,722.14

**Tax Amount** -

**Invoice Total** 151,722.14

BG721-3  
Trade Ticket Indx -  
Bilaga K12

## AURIGA USA, LLC

**\* TRADE TICKET \***

**ABS INVESTMENT GROUP**

<b>TRADE DATE:</b>	11-Dec-12	
<b>TRADER:</b>	Auriga USA	
<b>CUSIP:</b>	45661EAW4	
<b>BOND NAME:</b>	INDX 2006-AR4 A1B	
<b>PRICE:</b>	28.0000000	[28-00]
<b>SETTLE:</b>	18-Dec-12	[TUESDAY]
<b>BOND COUPON:</b>	0.50750%	
<b>DAYS ACCRUAL:</b>	22	[22 DAYS ACCRUED]
<b>ACCRUAL PAID:</b>	415.15	
<b>NEXT PAYMENT:</b>	26-Dec-12	[0 DAY DELAY]
<b>SELLS (ORIG. FACE):</b>	5,350,000.00	
<b>FACTOR:</b>	0.2502059048	
<b>CURRENT FACE:</b>	1,338,601.59	
<b>PRINCIPAL VALUE:</b>	374,808.45	
<b>TOTAL FUNDS:</b>	375,223.60	
<b>COMMENTS:</b>	Traction High Yield buys, and Auriga USA sells \$5,350,000 original 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)

**From:** "FONDA MANOUS (MESIROW FINANCIAL IN)"  
 <fmanous1@bloomberg.net>  
**Sent:** 2013-02-11 15:55:52 +0000  
**To:** traction.backoffice <traction.backoffice@ws.se>  
**Subject:** ID : 45661EAW4 \*Trade Ticket\* As of Date: 2/8/2013 14:27:47 Cusip:  
 45661EAW4

ID : 45661EAW4 \*Trade Ticket\* As of Date: 2/8/2013 14:27:47 Cusip: 45661EAW4  
 RDR/SLS : ROBERT GREENWOOD Settlement : 2/13/2013  
 UYS : 5350 (M) ISSUER:INDYMAC INDX MORTGAGE LOA  
 Security : INDX 2006-AR4 A1B 0.50%  
 Price : 24.500000000 Yield:72.665045 Yield to: 7/17/2018 at  
 Coupon : 0.503700% Prepay speed : 12.0 CPR Factor : 0.240223473

Notes : THIS ITEM IS DTC ELIGIBLE, PLEASE INSTRUCT TO SETTLE DTC 0727, NOT EUROCC  
 CLEAR

			{45661EAW4 MTGE DES <GO>}
Principal	USD	314,872.92	
Accrued	( 19 days)	341.66	
Transaction Costs		0.00	
Total	USD	315,214.58	

**Miscellaneous Fields:**  
 Original Face : 5350 (M) Current Face : 1,285,195.58  
 Issue Date : 03/25/06 Maturity Date : 05/25/46  
 Average Life : 5.43 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 \*\*  
 To learn more about the BLOOMBERG Professional® service,

<https://console.mxlogic.com/redir/?5NxNd6Wa9J5YttUQsCM0h0-Jli7N8YKrLRPhOUe7c8CzBBYTsSWHlaJQh1h0-Jli7N8Y3jr3P3xJfOXVEVuhvodzzhOr3gUQg96y1xZNN4q405od41Ewd41Ew0a2oWxVEw1cH5vC0kQg253h1IQQg1SPZ8Qg9UZytQmjh0yMACeio76rF9p8QgcfKe8zgw0H1KvxYYmfSk3q9J4SyUed7a8UQsLCM9kJZGYS1Olw>

This communication may contain privileged and/or confidential information. It is intended solely for the use of the addressee. If you are not the intended recipient, you are strictly prohibited from disclosing, copying, distributing or using any of this information. If you have received this communication in error, please contact the sender immediately and destroy the material in its entirety. Confidential, proprietary or time-sensitive communications should not be transmitted via the Internet, as there can be no assurance of actual or timely delivery, receipt and/or confidentiality. This is not an offer, or solicitation of any offer to buy or sell any security, investment or other product.

**Message Headers:** Microsoft Mail Internet Headers Version 2.0  
 Received: from p02c12m104.mxlogic.net ([208.65.145.245]) by mail.ws.se with Microsoft SMTPSVC(6.0.3790.4675);  
 Mon, 11 Feb 2013 16:54:29 +0100  
 Authentication-Results: p02c12m104.mxlogic.net; spf=pass  
 Received: from unknown [69.191.244.20] (EHLO mgnj2.bloomberg.net) by p02c12m104.mxlogic.net(mxlmmta-7.0.0-0) over TLS secured channel  
 with ESMTP id 98419115.0.2306568.00-2204.3042941.p02c12m104.mxlogic.net (envelope-from <fmanous1@bloomberg.net>);  
 Mon, 11 Feb 2013 08:55:53 -0700 (MST)  
 X-BB-Reception-Complete: 11 Feb 2013 10:55:52 -0500  
 X-IP-Listener: Outgoing Mail  
 X-IP-MID: 811831375  
 Received: from p135.bloomberg.com (HELO p135) ([10.126.152.31]) by mgnj2.bloomberg.net with SMTP; 11 Feb 2013 10:55:52 -0500

Swedbank  
 (1001) Optimus foreign trades.xls

CUSTOMER	B/S	T/D	S/D	ISIN	STATUS	ACCOUNT NR	QUANTITY	SETTLEMENT AMOUNT	CURRENCY	PSET	COUNTRY	CLIENT REFERENCE
OPTIMUS FONDER AB	Buy	2012-12-11	2012-12-18	US45661EAW49	CONFIRMED	901901350628	5350000	375223,6	USD	DTCYUS33	UNITED STATES	31578
OPTIMUS FONDER AB	Sell	2013-02-08	2013-02-13	US45661EAW49	CONFIRMED	901901350628	5350000	315214,58	USD	DTCYUS33	UNITED STATES	31951

*Bilaga K14*