

# Bilaga 15 A

Justerad 2019-09-06

STOCKHOLMS TINGSRÄTT  
Avdelning 2

INKOM: 2019-10-16  
MÅLNR: B 9735-17  
AKTBIL: 1276

(PM)  
**Bilaga M**

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 M till**

**MSAC**

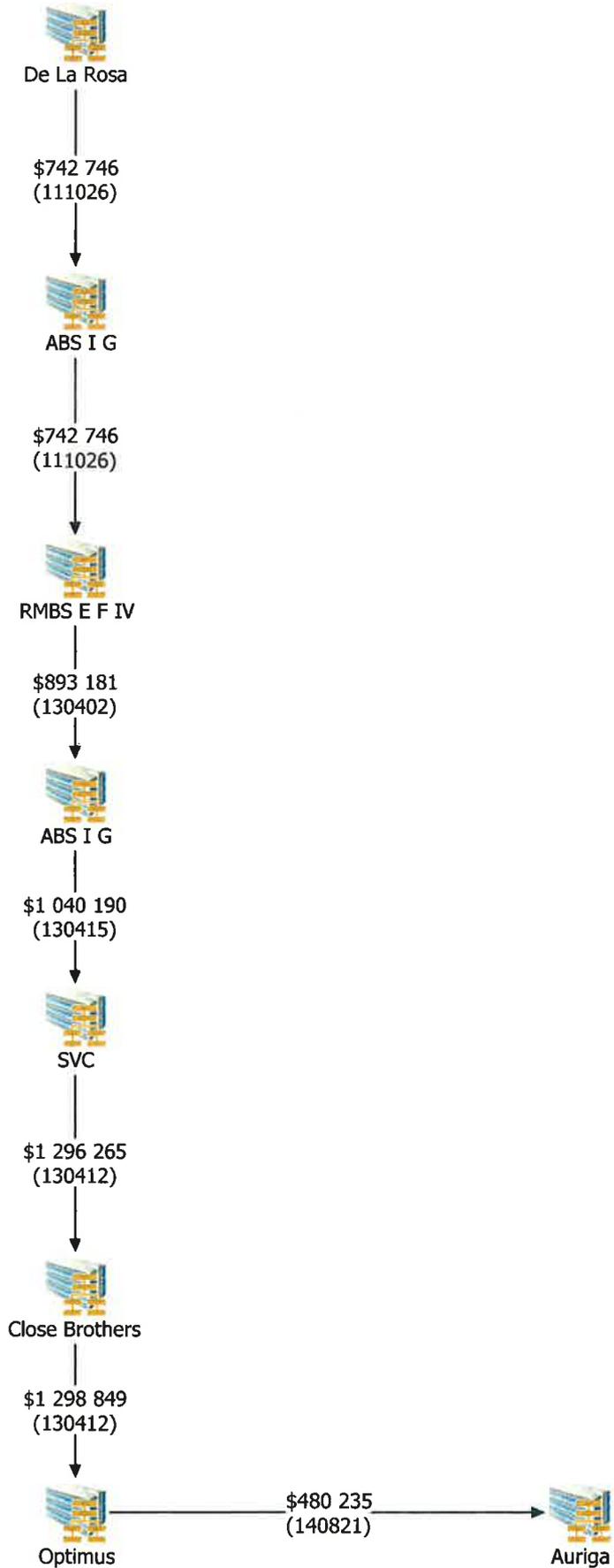
**2003-NC8**

**B3**

**Sid****Kap 7.10 MSAC - Bilaga M**

1	<b>Kap 7.10 MSAC - Bilaga M</b>		
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# Försäljning av MBS "MSAC"



*Bilagga M1*

**MSAC 2003-NC8 B3**

	Instrument	Cusip	Original Face	Trade date	Settlement date	Namn	Säljare	Köpare	Factor	Current Face	Deal price	Deal Belopp	Upplypen ränta	Bankavgift	Settlement Summa
1	US61746RDS76	61746RDS7	10 696 000	2011-10-21	2011-10-26	MSAC	De La Rosa	ABS I G	0,187597052	\$2 006 538,07	0,37	\$742 419,09	\$326,60		\$742 745,69
1	US61746RDS76	61746RDS7	10 696 000	2011-10-21	2011-10-26	MSAC	ABS I G	RMBS E F IV	0,187597052	\$2 006 538,07	0,37	\$742 419,09	\$326,60		\$742 745,69
2	US61746RDS76	61746RDS7	10 696 000	2013-03-25	2013-04-02	MSAC	RMBS E F IV	ABS I G	0,187597052	\$2 006 538,07	0,445	\$892 909,44	\$44,50		\$892 953,94
2	US61746RDS76	61746RDS7	10 696 000	2013-03-25	2013-04-02	MSAC	RMBS E F IV	SVC	0,187597052	\$2 006 538,07	0,445	\$892 909,44	\$271,72		\$893 181,16
3	US61746RDS76	61746RDS7	10 696 000	2013-04-09	2013-04-15	MSAC	ABS I G	SVC	0,1875970524	\$2 006 538,07	0,515	\$1 033 367,11	\$6 822,97		\$1 040 190,08
4	US61746RDS76	61746RDS7	10 696 000	2013-04-10	2013-04-12	MSAC	SVC	Close Brothers	0,1875970524	\$2 006 538,07	0,64375	\$1 291 708,88	\$5 848,26	-\$1 291,71	\$1 296 265,43
5	US61746RDS76	61746RDS7	10 696 000	2013-04-10	2013-04-12	MSAC	Close Brothers	Optimus	0,1875970524	\$2 006 538,07	0,64375	\$1 291 708,88	\$5 848,26	\$1 291,71	\$1 298 848,85
6	US61746RDS76	61746RDS7	10 696 000	2014-08-18	2014-08-21	MSAC	Optimus	Auriga	0,187597052	\$2 006 538,07	0,235	\$471 536,45	\$8 698,34		\$480 234,79

B1 omfattar \$17 696 000

Prospektet finns (207 s)

Resultat för Optimus = -\$818 614,06

Resultat för SVC, UK = \$256 075,35

Resultat för ABS I G = \$147 008,92

Resultat för SVC och ABS I G: \$403 084,27

Zeptunus = 12,5% av SVC 212 335 kr

136721-3  
Bitaga 172

**\* TRADE TICKET \***

**ABS INVESTMENT GROUP**

<b>TRADE DATE:</b>	21-Oct-11
<b>TRADER:</b>	DE LA ROSA
<b>CUSIP:</b>	61746RDS7
<b>BOND NAME:</b>	MSAC 2003-NC8 B3
<b>PRICE:</b>	37.0000000 [37-00]
<b>SETTLE:</b>	26-Oct-11 [WEDNESDAY]
<b>DAYS ACCRUAL:</b>	1 DYS ACC
<b>ACCRUAL PAID:</b>	326.60
<b>NEXT PAYMENT:</b>	11/25/11 [24 DAY DELAY]
<b>SELLS:</b>	10,696,000.00
<b>FACTOR:</b>	0.187597052
<b>CURRENT FACE:</b>	2,006,538.07
<b>PRINCIPAL VALUE:</b>	742,419.09
<b>TOTAL FUNDS:</b>	742,745.69

Date 10/31/11 Page 1  
 Account Number [REDACTED] 0070  
 Enclosures 3

\*\*\*\*\*SNGLP  
 1006 1.0300 SP 0.640 7 1 25  
 ABS INVESTMENT GROUP LLC  
 707 BROADWAY 18TH FLOOR  
 SAN DIEGO CA 92101

---- CHECKING ACCOUNTS ----

BUSINESS ANALYZED CHECKING		Number of Images	3
Account Number	[REDACTED] 0070	Statement Dates	10/01/11 thru 10/31/11
Previous Balance	19,280.42	Days in the statement period	31
5 Deposits/Credits	2,010,240.09	Average Ledger	198,551
23 Checks/Debits	2,003,307.29	Average Collected	198,551
Service Charge	268.17		
Interest Paid	.00		
Ending Balance	25,945.05		

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Deposits and Additions

Date	Description	Amount
10/07	IB Transfer from D *****005 to D *****070	608,832.56
10/12	INTERNAL TRF 2011285000210	192,868.55
10/24	IB Transfer from D *****005 to D *****070	460,933.71
→10/24	IB Transfer from D *****005 to D *****070	742,745.69 ←
10/27	WIRE-IN 20113000008400	4,859.58

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Checks and withdrawals

Date	Description	Amount
10/07	INTERNAL TRF 2011280000930	25,000.00
10/11	WIRE-OUT 20112840003400	30,705.00
10/11	WIRE-OUT 20112840003300	522,420.68
10/13	WIRE-OUT 20112860002000	192,868.55
10/13	PAYMENT AT&T 9991300000 10/13/11	661.55
10/13	TRACE #-028000085527727 EPAY CHASE 5760039224 10/13/11	2,633.93
10/14	TRACE #-021000022950457 PAID SDGE SD GAS ELEC 5951184800 10/14/11	144.51

BndName	BndCusip	SettleDate	Curr. Face Sept. 30, 2012	Price as of Settle Date	DLR Valuation Dec. 31, 2012	Independent Valuation Sept. 30, 2012
Banc of America Mortgage Securities 2004-11, 30-10	05949AD98	2010-04-28	2 289 900,19	19,625000%	18,750000%	21,500000%
Countrywide MBS 2006-1, A3	126694XD5	2010-05-28	8 183,82	34,999999%	24,750000%	5,750000%
GSR Mortgage Loan Trust 2006-1F, 5A2	3623418A0	2010-05-28	19 107,96	35,000000%	40,000000%	15,000000%
Wells Fargo MBS 2005-17, IA2	94982SAE3	2010-05-28	44 023,07	50,000000%	56,000000%	38,000000%
Banc of America Funding Corp 2007-4, 1A2	05953YAU5	2010-06-02	1 021 650,32	46,750000%	45,000000%	53,000000%
Countrywide MBS 2005-17, 1AF4	126670QU5	2010-06-25	1 124 841,37	38,000000%	40,500000%	45,000000%
Structured Asset Investment Loan Trust 2003-BC11, M4	86358EE05	2010-08-23	175 697,23	85,000000%	86,250000%	89,000000%
Wells Fargo Alternative Loan Trust 2007-PA5, IIA2	949922AU2	2010-09-22	281 356,76	48,750000%	48,000000%	73,000000%
JP Morgan Alternative Loan Trust 2006-A1, 4A2	46627MDB0	2010-10-21	-	25,000000%	20,000000%	
Structured Asset Securities Corp 2005-WF4, B2	863576DR2	2010-11-05	532 842,04	2,500000%	1,750000%	0,300000%
Countrywide MBS 2006-1, A3	126694XD5	2011-01-19	8 183,82	34,000011%	24,750000%	5,750000%
IndyMac Residential Asset Securities Trust 2003-A11, B3	45660NVF9	2011-01-25	1 266 398,76	42,625000%	43,500000%	47,000000%
Residential Accredit Loans Inc 2004-QA4, M2	76110HZQ5	2011-02-25	544 999,85	26,375000%	20,750000%	25,000000%
HarborView Mortgage Loan Trust 2005-3, X2	41161PNK5	2011-03-22	2 989 612,11	7,250000%	8,000000%	10,000000%
Citigroup Mortgage Loan Trust 2004-HYB4, 1M	17307GMP0	2011-04-04	-	49,000000%	48,000000%	
GSAMP Trust 2006-HE7, M2	36245EAG3	2011-04-19	1 774 835,02	19,500000%	50,500000%	27,000000%
IndyMac Residential Asset Securities Trust (RAST) 2003-A4, B3	45660NPV1	2011-05-04	1 033 407,09	47,500000%	44,000000%	52,000000%
Citigroup Mortgage Loan Trust 2005-WF1, M1	17307GPG7	2011-06-13	-	44,000000%	44,000000%	
Centex Home Equity Loan Trust 2002-A, MF2	152314EN6	2011-06-15	1 158 706,61	45,250000%	51,500000%	55,000000%
Long Beach Mortgage Loan Trust 2003-4, M5F	542514EP5	2011-07-12	353 818,64	36,250000%	40,000000%	65,000000%
Taylor, Bean & Whitaker Mortgage Corp 2007-1, A3	87222EAC2	2011-07-14	188 000,00	41,500000%	41,750000%	45,000000%
C-Bass Mortgage Loan Asset-Backed Certificates 2007-CB1, AF6	1248MGAP9	2011-07-19	2 321 542,64	46,562500%	40,250000%	45,000000%
Wamu Mortgage Pass-Through Certificates 2004-AR14, B2	939336W66	2011-07-22	2 552 928,25	27,500000%	24,250000%	25,000000%
C-Bass Mortgage Loan Asset-Backed Certificates 2007-CB1, AF4	1248MGAM6	2011-08-03	2 391 766,97	48,375000%	40,000000%	47,500000%
Long Beach Mortgage Loan Trust 2003-3, M3	542514EC4	2011-10-11	1 502 971,83	35,000000%	31,500000%	42,000000%
Chec Home Loan Trust 2004-1, M3	162765AF8	2011-10-26	832 373,06	51,000000%	47,000000%	55,000000%
Morgan Stanley ABS Capital I Trust 2003-NC8, B3	61746RDS7	2011-10-26	2 006 538,07	37,000000%	32,500000%	37,000000%
Bank of America Mortgage Securities 2004-8, 1510	05949ATT7	2011-11-02	216 210,86	9,937500%	10,000000%	11,500000%
Banc of America Mortgage Securities 2006-3, 1A13	05950LAN2	2011-11-02	1 041 014,00	20,500000%	25,000000%	27,500000%
GSAA Home Equity Trust 2006-6, AF7	362334MZ4	2011-11-08	4 321 000,00	25,000000%	25,000000%	29,000000%
Morgan Stanley Mortgage Loan Trust 2007-14AR, 3A4	61756VAV1	2011-12-05	30 818 419,62	1,250000%	1,250000%	1,250000%
Countrywide ABS 2005-01, MF2	126673WF5	2011-12-07	2 331 528,32	36,125000%	31,500000%	39,000000%
Countrywide ABS 2005-16, MV1	126670PH5	2011-12-14	-	24,500000%	74,000000%	
Popular ABS Mortgage Pass-Through Trust 2005-2, M4	73316PCN8	2011-12-20	1 634 794,10	17,500000%	30,000000%	30,000000%
<b>Weighted Average Price</b>			<b>17,39601%</b>	<b>14,15315%</b>	<b>19,34882%</b>	
<b>Total Valuation</b>			<b>66 786 652,38</b>	<b>11 618 211,65</b>	<b>9 452 416,83</b>	<b>12 922 429,52</b>

1367281-3 Bilaga M4

OMNIARCH - AMERICAN RMBS EQUITY FUND IV

CURRENT BOND SUMMARY:

Purchase Date	Description	CUSIP	Original Face	Price	Factor (@ pur dt)	Notional Amount (@ pur dt)	Factor (@ Jan2013)	Notional Amount (@ Jan2013 factor)	Market Value (@ pur dt)	Model Future Value Strike 1	Model Future Value Strike 2	Accrued Int	Annualized Cash-on-Cash Return (@ pur dt)
2010-04-28	BOAMS 2004-11 30IO	05949AD98	\$ 4 075 030.82	19.625	1.000000000	\$ 4 075 030.82	0.5044415840	\$ 2 055 615.00	\$ 799 724.80	\$ 1 599 449.60	\$ 1 599 449.60	\$ 16 809.50	28.03%
2010-05-28	WFMB5 2005-17 1A2	94982SAE3	100 000.00	50.000	0.713080624	\$ 71 308.06	0.3984860000	\$ 38 846.60	\$ 35 654.03	\$ 53 481.05	\$ 60 611.85	\$ 294.15	11.00%
2010-05-28	GSR 2006-1F 5A2	3623418A0	45 000.00	35.000	0.688522060	\$ 30 983.49	0.2980510000	\$ 13 412.30	\$ 10 844.22	\$ 21 688.44	\$ 21 688.44	\$ 139.43	17.14%
2010-05-28	CWHL 2006-1 A3	126894XD5	35 000.00	35.000	0.627101352	\$ 21 948.55	0.0297010000	\$ 1 039.54	\$ 7 681.99	\$ 15 363.99	\$ 15 363.99	\$ 98.77	17.14%
2010-06-02	BAFC 074T2 1A2	05953YAU5	2 000 000.00	46.750	0.783140060	\$ 1 566 280.12	0.4671700000	\$ 934 340.00	\$ 732 235.96	\$ 1 174 710.09	\$ 1 331 338.10	\$ 239.29	11.76%
2010-06-25	CWL 2005-17 1AF4	126670QU5	1 218 271.00	38.000	1.000000000	\$ 1 218 271.00	0.8888140000	\$ 1 082 816.32	\$ 462 942.98	\$ 913 703.25	\$ 925 885.96	\$ 4 810.23	15.58%
2010-08-23	SAIL 03BC11M4	86358EEQ5	7 992 000.00	85.000	0.141463222	\$ 1 130 574.17	0.0219840000	\$ 175 696.13	\$ 960 988.04	\$ 1 017 516.75	\$ 1 017 516.75	\$ 3 655.52	5.71%
2010-09-22	WFALT 2007-PA5 2A2	949922AU2	1 034 000.00	48.750	0.560723320	\$ 579 787.91	0.2302890000	\$ 238 118.83	\$ 282 646.61	\$ 434 840.93	\$ 492 819.72	\$ 2 029.26	12.31%
2010-10-21	JPALT 2006-A1 4A2	46627MD50	9 303 000.00	25.000	0.565492340	\$ 5 260 775.24	PO	\$ -	\$ 1 315 193.81	\$ 2 630 387.62	\$ 2 630 387.62	\$ 17 318.29	23.70%
2010-11-05	SASC 2005-WF4 B2	863576DR2	10 000 000.00	2.500	0.418622250	\$ 4 186 222.50	0.0356030000	\$ 356 030.00	\$ 104 655.56	\$ 209 311.13	\$ 209 311.13	\$ 3 525.58	110.25%
2011-01-19	CWHL 2006-1 A3	126894XD5	125 000.00	34.000	0.559865784	\$ 69 983.22	0.0297010000	\$ 3 712.63	\$ 23 794.29	\$ 47 588.59	\$ 47 588.59	\$ 209.95	17.65%
2011-01-25	RAST 2003-A11 B3	45660NVF9	1 957 000.00	42.625	0.681426362	\$ 1 333 551.29	0.6415120000	\$ 1 255 438.98	\$ 568 426.24	\$ 1 000 163.47	\$ 1 133 518.60	\$ 5 111.95	13.49%
2011-02-25	RALI 2004-QA4 M2	78110HZQ5	1 500 000.00	26.375	0.5680765995	\$ 871 148.99	0.2960300000	\$ 444 045.00	\$ 229 765.55	\$ 459 531.09	\$ 459 531.09	\$ 2 285.82	14.92%
2011-03-23	HVMLT 2005-3 X2	41161PNK5	13 000 000.00	7.250	0.308607267	\$ 4 011 894.46	0.2126713500	\$ 2 764 727.55	\$ 290 862.35	\$ 581 724.70	\$ 581 724.70	\$ 5 196.41	32.55%
2011-04-04	CMLT1 04-HYB4 1M	17307GMP0	602 000.00	49.000	0.737122301	\$ 443 747.63	0.6822410800	\$ 410 709.13	\$ 217 436.34	\$ 332 810.72	\$ 377 185.49	\$ 157.92	8.72%
2011-04-19	GSAMP 2006-HE7 M2	36245EAG3	2 305 000.00	29.500	1.000000000	\$ 2 305 000.00	0.5933330000	\$ 1 367 632.57	\$ 679 975.00	\$ 1 359 950.00	\$ 1 359 950.00	\$ 776.85	1.86%
2011-05-04	RAST 2003-A4 B3	45660NPV1	1 925 000.00	47.500	0.583523486	\$ 1 123 282.71	0.5194010000	\$ 999 846.93	\$ 533 559.29	\$ 842 462.03	\$ 954 790.30	\$ 538.24	12.11%
2011-06-15	CXHE 2002-A MF2	152314EN6	3 451 000.00	45.250	0.335759668	\$ 1 158 706.61	0.3357600000	\$ 1 158 707.76	\$ 524 314.74	\$ 869 029.96	\$ 984 900.62	\$ 2 946.98	14.45%
2011-07-12	LBMLT 2003-4 M5F	542514EP5	5 000 000.00	36.250	0.157349484	\$ 786 747.42	0.0553160000	\$ 276 580.00	\$ 285 195.94	\$ 570 381.88	\$ 570 381.88	\$ 1 493.93	17.14%
2011-07-19	CBASS 2007-CB1 AF6	1248MGAP9	2 500 000.00	46.563	0.956276403	\$ 2 390 691.01	0.3189336000	\$ 2 297 340.00	\$ 1 113 165.50	\$ 1 793 018.26	\$ 2 032 087.36	\$ 7 007.62	12.59%
2011-07-22	WAMU 2004-AR14 B2	939336W66	2 797 000.00	27.500	0.949846378	\$ 2 656 720.32	0.3031610000	\$ 2 526 141.32	\$ 730 598.09	\$ 1 461 196.18	\$ 1 461 196.18	\$ 3 895.25	9.38%
2011-08-03	CBASS 2007-CB1 AF4	1248MGAM6	2 500 000.00	48.375	0.983623351	\$ 2 459 058.38	0.9467330000	\$ 2 366 832.50	\$ 1 189 569.49	\$ 1 844 293.79	\$ 2 090 199.62	\$ 799.37	12.22%
2011-10-11	LBMLT 2003-3 M3	542514EC4	8 000 000.00	35.000	0.216029687	\$ 1 728 237.50	0.1866456000	\$ 1 491 648.00	\$ 604 883.13	\$ 1 209 766.25	\$ 1 209 766.25	\$ 3 949.43	15.67%
2011-10-26	MSAC 2003-NC8 B3	61746RDS7	10 696 000.00	37.000	0.187597052	\$ 2 006 538.07	0.1875970000	\$ 2 006 537.51	\$ 742 419.09	\$ 1 484 838.17	\$ 1 484 838.17	\$ 326.60	15.84%

Bitaga M5

Omniararch - American RMBS Equity Fund IV Inventory

Purchase Date	Sold Date	Description	CUSIP	Original Total Bond Face	Original Face Purchased	% of Bond Purchased	Price	Factor @ Purchase Date	Face Amount @ Purchase Date	Purchase Market Value (Purchase Principal)	Accrued Interest Paid @ Purchase	Projected Cash-on-Cash Return @ Purchase Date	Vintage
2011-10-26	2013-04-02	MSAC 2003-NC8 B3	61746RDS7	17 696 000,00	10 696 000,00	60,44%	37,000	0,1875970520	2 006 538,07	\$ 742 419,09	\$ 326,60	15,84%	2003

Original S&P or comp.	Rating @ Pur Date	Class Coupon Rate (@ pur (dt))	Subordination, Current Percent (ex OC), Notes	Bond Sold Date	Sold Price	Factor on Sold Date	Face on Sold Date	Sold Principal Received	Accrued Interest Received	Total Funds Received
BBB-	CC	5.860%	Solid core bond, holds up in ABS(G model, exceptional COC and total return.	apr 02 2013	44,500	0,1875970000	2 006 538,07	892 909,44	44,50	892 953,94



## \* TRADE TICKET \*

## ABS INVESTMENT GROUP

<b>TRADE DATE:</b>	25-mar-13	
<b>TRADER:</b>	ABS Investment Group / Amer RMBS Equity Fund IV	
<b>CUSIP:</b>	61746RDS7	
<b>BOND NAME:</b>	MSAC 2003-NC8 B3	
<b>PRICE:</b>	44,5000000	[44-16]
<b>SETTLE:</b>	02-apr-13	[TUESDAY]
<b>BOND COUPON:</b>	4,875%	
<b>DAYS ACCRUAL:</b>	1	[1 DAYS ACCRUED]
<b>ACCRUAL PAID:</b>	271,72	
<b>NEXT PAYMENT:</b>	25-apr-13	[24 DAY DELAY]
<b>SELLS (ORIG. FACE):</b>	10 696 000,00	
<b>FACTOR:</b>	0,187597052	
<b>CURRENT FACE:</b>	2 006 538,07	
<b>PRINCIPAL VALUE:</b>	892 909,44	
<b>TOTAL FUNDS:</b>	893 181,16	
<b>COMMENTS:</b>	Solid Venture Capital buys, and ABS Investment Group / Fund IV sells \$10,696,000 original face.	

**Contacts**

**Purchaser:** Emil Ingmanson, President  
 Solid Venture Capital  
 Hammarby Kaj 16  
 Stockholm, Sweden 120 30  
 +1 46 851 720 700 (office)  
 +1 46 732 939 999 (mobile)  
[eai@solidequity.se](mailto:eai@solidequity.se)

**Seller:** Mark Bishop  
 ABS Investment Group / American RMBS Equity Fund IV  
 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)

Bilaga M8

Date 4/30/13  
Primary Account

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0070

BUSINESS ANALYZED [REDACTED] 0070 (Continued)

Date	Description	Amount
4/08	WIRE-OUT 20130980002200	425,822.83-
4/08	Online Pmt HSBC CARD SRVCS 9541719426 04/08/13 TRACE #-056073619215834	6,491.39-
4/09	WIRE-OUT 20130990010500	2,400.00-
4/09	WIRE-OUT 20130990002000	425,822.83-
4/11	WIRE-OUT 20131010002200	22,374.95-
4/15	IB Transfer from D *****070 to D *****005	893,181.16- ←
4/15	INTERNAL TRF 2013105000420	100,000.00-
4/15	WIRE-OUT 20131050001900	20,000.00-
4/15	WIRE-OUT 20131050004000	100,000.00-
4/17	IB Transfer from D *****070 to D *****005	447,325.60-
4/17	WIRE-OUT 20131070001400	20,000.00-
4/17	WIRE-OUT 20131070002200	2,000.00-
4/19	WIRE-OUT 20131090003000	20,000.00-
4/19	WIRE-OUT 20131090003600	5,500.00-
4/22	PAID SCGC THE GAS COMPANY WEB	87.41-
4/22	Online Pmt HSBC CARD SRVCS WEB	11,606.22-
4/22	WIRE-OUT 20131120010900	8,515.00-
4/22	WIRE-OUT 20131120009400	20,000.00-
4/22	WIRE-OUT 20131120009800	21,750.00-
4/23	Online Pmt HSBC CARD SRVCS WEB	9,235.00-
4/24	WIRE-OUT 20131140002300	20,000.00-
4/26	WIRE-OUT 20131160001300	89,423.00-
4/29	WIRE-OUT 20131190003400	2,000.00-
4/29	WIRE-OUT 20131190003200	2,000.00-
4/29	WIRE-OUT 20131190004200	4,000.00-
4/29	WIRE-OUT 20131190003100	5,000.00-
4/29	WIRE-OUT 20131190003500	6,000.00-
4/29	WIRE-OUT 20131190003700	11,800.00-
4/29	WIRE-OUT 20131190003800	13,200.00-



## \* TRADE TICKET \*

## ABS INVESTMENT GROUP

<b>TRADE DATE:</b>	25-mar-13	
<b>TRADER:</b>	ABS Investment Group / Amer RMBS Equity Fund IV	
<b>CUSIP:</b>	61746RDS7	
<b>BOND NAME:</b>	MSAC 2003-NC8 B3	
<b>PRICE:</b>	51,500000	[51-16]
<b>SETTLE:</b>	02-apr-13	[TUESDAY]
<b>BOND COUPON:</b>	4,875%	
<b>DAYS ACCRUAL:</b>	1	[1 DAYS ACCRUED]
<b>ACCRUAL PAID:</b>	271,72	
<b>NEXT PAYMENT:</b>	25-apr-13	[24 DAY DELAY]
<b>SELLS (ORIG. FACE):</b>	10 696 000,00	
<b>FACTOR:</b>	0,187597052	
<b>CURRENT FACE:</b>	2 006 538,07	
<b>PRINCIPAL VALUE:</b>	1 033 367,11	
<b>TOTAL FUNDS:</b>	1 033 638,83	
<b>COMMENTS:</b>	Solid Venture Capital buys, and ABS Investment Group / Fund IV sells \$10,696,000 original face.	

**Contacts**

**Purchaser:** Emil Ingmanson, President  
 Solid Venture Capital  
 Hammarby Kaj 16  
 Stockholm, Sweden 120 30  
 +1 46 851 720 700 (office)  
 +1 46 732 939 999 (mobile)  
[eai@solidequity.se](mailto:eai@solidequity.se)

**Seller:** Mark Bishop  
 ABS Investment Group / American RMBS Equity Fund  
 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)

SVC.s bankkonto i den tyska banken Oddo Close Brothers

**Solid Venture Capital Ltd, UK, USD-konto 200000728 2013-02-01--**

Datum	Text	Belopp	Saldo	KOMMENTAR	EBM.s noteringar	Vinst SVC
2013-04-11	Försäljning värdepapper	\$1 296 251,04	\$1 425 159,48	SVC säljer till Close Brothers/Optimus	MSAC	\$256 060,96
2013-04-12	Överföring	-\$1 040 190,08	\$384 969,40	SVC köper från ABSIG	MSAC	

\$256 060,96

Bilaga M10

Bitago M11

\*\*\*\*\*EXCLUDE-Cycle  
1196 0.8490 EX 0.000 5 2 455  
Abs Investment Group LLC  
707 Broadway 18th Floor  
San Diego CA 92101

Date 4/30/13  
Primary Account

Page 1  
0070

---- CHECKING ACCOUNTS ----

Abs Investment Group LLC

BUSINESS ANALYZED				0
Account No.	0070	Statement Dates	4/01/13 thru	4/30/13
Previous Balance	335,698.71	Days in the statement period		30
8 Deposits/Credits	4,763,228.65	Average Ledger		644,463.10
54 Checks/Debits	4,561,012.67	Average Collected		644,463.10
Service Charge	.00			
Interest Paid	.00			
Current Balance	537,914.69			

	Total For This Period	Total Year-to-Date
NSF paid item fees statement to date	\$ .00	\$ .00
NSF return item fees statement to date	\$ .00	\$ .00

\*\*\*\*\*

Deposits and Additions

Date	Description	Amount
4/01	IB Transfer from D *****005 to D *****070	1,594,300.00
4/08	WIRE-IN 20130980006000	175,200.15
4/08	WIRE-IN 20130980006100	180,069.78
4/08	WIRE-IN 20130980014800	425,822.83
4/10	INTERNAL TRF 2013100000220	5,320.21
4/12	WIRE-IN 20131020001700	1,040,190.08 ←
4/15	IB Transfer from D *****005 to D *****070	895,000.00
4/16	WIRE-IN 20131060004800	447,325.60

13:19gg 1712

# TRADE TICKET

**TRADER** [REDACTED] 5.8292 9/25/33

**PRICE** [REDACTED]

**SETTLE** [REDACTED]

**NOTES:** SOLID VENTURE CAPITAL SELLS TO OPTIMUS HIGH YIELD.

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*Bilaga M13*

Close Brothers Seydler Bank AG, Kunden-Depotgeschäft via BNP PARIBAS Securities Service S.C.A., Zweigniederlassung Frankfurt					
Depot # 900728 - Eingänge/ Ausgang Frei von Zahlung (Anlage 2.3)					
ISIN	Eingang/ Ausgang	Name	Nom.	trade date	Gegenseite der Frei von Zahlung Transaktion
US61746RDS76	Eingang	MS ABS CAP.I INC. TR.2003-NC8 DL-FLR CERTS 2003(33) CL.B-3	10 696 000 USD	2013-04-09	ABS Investment Group, acc. 1360-4701, DTC 0075

Info
Unser Depotkunde Solid Venture Capital Ltd. hat die Nominale frei von Zahlung von ABS Investment Group erhalten, und nach Erhalt verkauft an Tracition Fonder AB.



**Close Brothers Seydler Bank AG, Kundenhandel (Kommissionsgeschäft) via  
 HSBC Trinkaus & Burkhardt AG, Düsseldorf**

OTC Käufer				OTC Verkäufer						
Käufer	Nom.	Settlement amount	Settlement	Trade Day	Value Day	Verkäufer	Settlement amount	Settlement	Trade Day	Value Day
Traction Fonder AB (Anlage 3.1)	10 696 000 USD	1 298 848,83 USD	JP Morgan Chase Bank, NY DTC 00902, Inst. ID 62815 ABA no: 02100021 JP Morgan Chase Bank, London ACC: PS 75350	2013-04-10	2013-04-12	Solid Venture Capital Ltd. (Anlage 2.3 bzw. 3.1)	1 296 265,41 USD	Clearstream Banking S.A. Luxembourg CEDELULXXX s/c 63359 BNP Paribas BIC PARDEFF Citibank, New York DTC acc. 908 RCVR-Acct: 089154 CSC63359 <b>(w/ Depot #900728)</b>	2013-04-10	2013-04-12

settlement confirm

20130412151334W00 RECEIVE AGAINST PAYMENT CONFIRMATION

1:F01 TUBDDEDDAXXX 9471 917793  
 2:O 545 0913 130412 BBHCUS33AXXX 0666 347028 130412 1513 N  
 3:108:SWFTOSW410229227  
 4::16R:GENL  
   :**20C::SEME//120745936800000**  
   :23G:NEWM  
   :98A::PREP//20130412  
   :16R:LINK  
   :**20C::RELA//8839290520130412**  
   :16S:LINK  
 :16S:GENL  
   :16R:TRADDET  
   :98A::SETT//20130412  
   :98A::TRAD//20130410  
   :98A::ESET//20130412  
   :90A::DEAL//PRCT/12,07656  
   :35B:ISIN US61746RDS76  
     MSAC 2003-NC8 B3 V/R 09/25/33  
   :16S:TRADDET  
   :16R:FIAC  
   :36B::ESTT//FAMT/10696000,  
   :36B::ESTT//AMOR/2006538,0468  
   :97A::SAFE//2006112  
   :16S:FIAC  
   :16R:SETDET  
   :22F::SETR//TRAD  
   :16R:SETPRTY  
   :95P::SELL//CEDELULL  
   :16S:SETPRTY  
   :16R:SETPRTY  
   :95R::DEAG/DTCYID/00000908  
   :16S:SETPRTY  
   :16R:SETPRTY  
   :95P::PSET//DTCYUS33  
   :20C::PROC//001D4345  
   :16S:SETPRTY  
   :16R:AMT  
   :19A::ESTT//USD1296265,41  
   :16S:AMT  
   :16S:SETDET  
 5:CHK:9FA9F990C775

**20130417112231W00 DELIVER AGAINST PAYMENT CONFIRMATION**

1:F01 TUBDDEDDAXXX 9477 015064  
2:O 547 0522 130417 BBHCUS33AXXX 0667 798166 130417 1122 N  
3:108:SWFT0SW410723708  
4::16R:GENL

**:20C::SEME//120776077000000**

:23G:NEWM

F

:98A::PREP//20130417  
:16R:LINK  
**:20C::RELA//7968250520130412**  
:16S:LINK  
:16S:GENL  
:16R:TRADDET  
:98A::SETT//20130412  
:98A::TRAD//20130410  
:98A::ESET//20130417  
:90A::DEAL//PRCT/12,07656  
:35B:ISIN US61746RDS76  
MSAC 2003-NC8 B3 V/R 09/25/33  
:16S:TRADDET  
:16R:FIAC  
:36B::ESTT//FAMT/10696000,  
:36B::ESTT//AMOR/2006538,0468  
:97A::SAFE//2006112  
:16S:FIAC  
:16R:SETDET  
:22F::SETR//TRAD  
:16R:SETPRTY  
:95P::BUYR//CHASGB2LXXX  
:16S:SETPRTY  
:16R:SETPRTY  
:95R::REAG/DTCYID/00000902  
:16S:SETPRTY  
:16R:SETPRTY  
:95P::PSET//DTCYUS33  
:16S:SETPRTY  
:16R:AMT  
:19A::ESTT//USD1298848,83  
:16S:AMT  
:16S:SETDET  
5:CHK:073FB2C559A6

**TRADE CONFIRMATION**

Date: 10/04/13

<b>Client:</b>	Traction Fonder AB
<b>Confirmation Text:</b>	
<b>Reference No.:</b>	212542

**We confirm your Buy**

<b>Security Name:</b>	MS ABS CAP.I INC. TR.2003-NC8 DL-FLR CERTS 2003(33) CL.B-3		
<b>ISIN:</b>	US61746RDS76		
<b>Currency:</b>	USD		
<b>Nominal:</b>	10,696,000		
<b>Trade Price:</b>	USD 12.07656000	<b>Principal Amount:</b>	USD 1,291,708.86
<b>Commission:</b>	USD 1,291.71	<b>Interest Days:</b>	18
<b>Local Tax:</b>		<b>Accrued Amount:</b>	USD 5,848.26
<b>Net Price:</b>	USD 12.14331400		
<b>Net Amount:</b>	USD 1,298,848.83		
<b>Exchange:</b>			
<b>Trade Day:</b>	10/04/13		
<b>Value Day:</b>	12/04/13		
<b>Trade Time:</b>	14:50		
<b>Trader:</b>	pfersdca		

<b>Our Settlement Instructions:</b>
BBH, New York
BBHCUS33
DTC 0010, AgentID 10419, ACC. 2006112 HSBC RE NCM Clients
<b>Your Settlement Instruction:</b>
JP Morgan Chase Bank, New York
DTC 00902 inst.ID 62815
ABA no: 021000021
JP Morgan Chase Bank, London
ACC: PS75350

**Robert Ekström**

---

**From:** Robert Batista <robert.batista@aurigausallc.com>  
**Sent:** den 18 augusti 2014 17:34  
**To:** funds@cc.com.mt  
**Cc:** info@optimusfonder.se; optimus.backoffice  
**Subject:** ANOTHER TRADE DONE TODAY  
**Attachments:** New Auriga Del Instructions.pdf

WE BOUGHT FROM YOU:

TRADER: ALEX HENDRICKSON CUSIP: 61746RDS7

SELLS: 10,696,000 of MSAC 2003-NC8 B3 5.78% 09/25/33

PRICE: 23.5000000 assuming CPR= 10.0 YTM: 99.705 AL= 2.20YR

SETTLE: 08/21/14 [Thu] Accrual Pd: 07/25/14 - 08/24/14 Monthly

Next Payment: 08/25/14 ( 0 day delay)

\*\* Curr Face \$ 2,006,538.07 <Jul14 Factor 0.1875970524>

PRINCIPAL VAL \$ 471,536.45

+ 27 Days ACC \$ 8,698.34 ✓ actual current coupon

= TOTAL FUNDS \$ 480,234.79 \*\*

SETTLEMENT INSTRUCTIONS ATTACHED

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	BBHCUS33	Buy	2013-04-10	2013-04-12	US61746RDS76	CANCELED	901901350628	10696000	1298948,83	USD	DTCYUS33XXX	UNITED STATES 32398
OPTIMUS FONDER AB		Sell	2014-08-18	2014-08-21	US61746RDS76	CONFIRMED	901901350628	10696000	480234,79	USD	DTCYUS33	UNITED STATES 35684

Bilaga M17