

Bilaga 15 A

Justerad 2019-09-06

STOCKHOLMS TINGSRÄTT
Avdelning 2

INKOM: 2019-10-16
MÅLNR: B 9735-17
AKTBIL: 1277

(PM)

Bilaga N

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 N till

LMT 2008-

6 B1

Sid

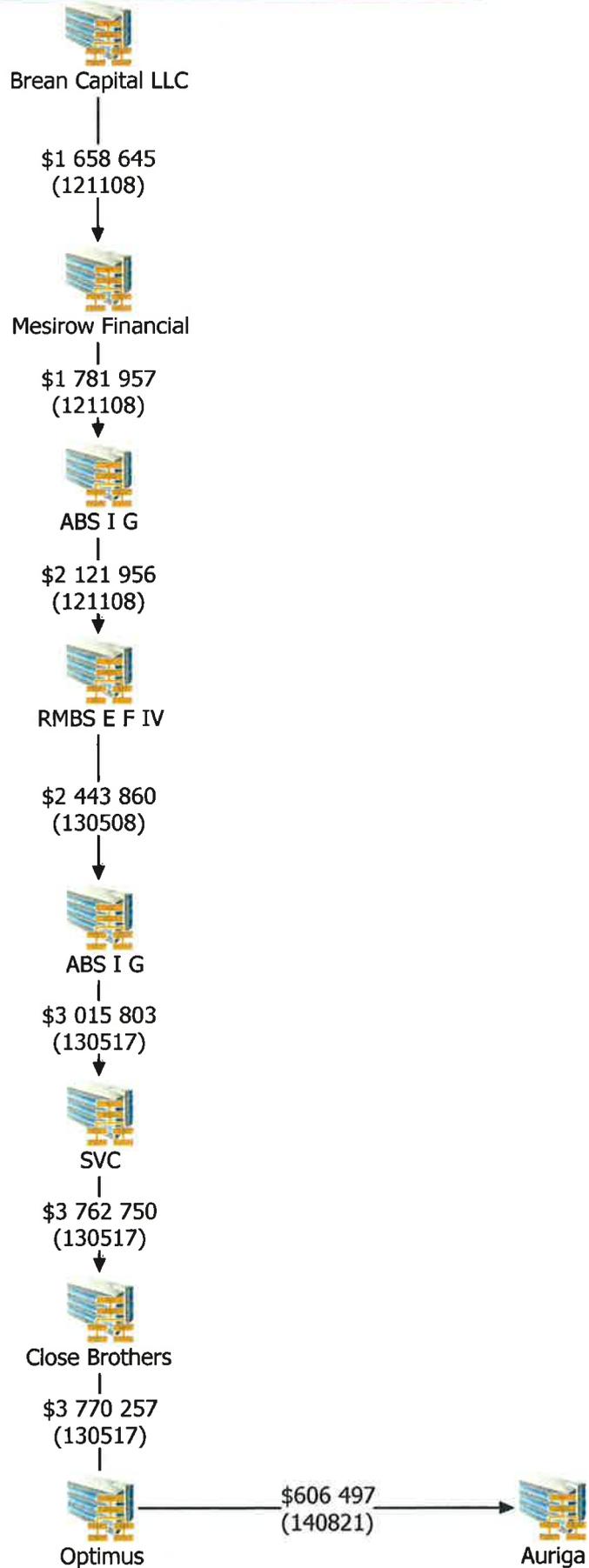
1 **Kap. 7.11 LMT 2008 - Bilaga N**

2 Innehållsförteckning

3 Chart över köp och försäljning av LMT 2008

		<u>Från</u>	<u>Avser</u>
4	Bilaga N 1	EBM	Sammanställning i Excel av köp och försäljningar.
5	Bilaga N 2	Mesirow Financial	Ticket Mesirow köper LMT 2008
6	Bilaga N 3	Mesirow Financial	Ticket Mesirow säljer LMT 2008 till ABS I G
7	Bilaga N 4	Mark Bishop	Trade Ticket
8	Bilaga N 5	Pensionsmyndigheten	Kontoutdrag ABS I G
9	Bilaga N 6	Mark Bishop	Trade Ticket
10	Bilaga N 7	Pensionsmyndigheten	Kontoutdrag ABS I G
11 - 12	Bilaga N 8	Mark Bishop	Omniarch Bond Inventory Fund IV Jul2013
13	Bilaga N 9	Mark Bishop	Trade Ticket
14	Bilaga N 10	Close Brothers	Kontoutdrag SVC
15	Bilaga N 11	Pensionsmyndigheten	Kontoutdrag ABS I G
16	Bilaga N 12	Wahlstedt	Trade Confirmation
17 - 18	Bilaga N 13	Close Brothers	Sammanställning från Close Brothers
19 - 20	Bilaga N 14	Close Brothers	Settlement confirm
21	Bilaga N 15	Close Brothers	Kontoutdrag SVC
22	Bilaga N 16	Wahlstedt	Trade Ticket
23	Bilaga N 17	Swedbank	Trade instructions
24 - 28	Bilaga N 18	Mark Bishop	Mail mellan Mark och Emil
29	Bilaga N 19	Close Brothers	Mail mellan Emil och Close Brothers

Försäljning av MBS " LMT 2008"



LMT 2008-6 B1

	Instrument	CUSIP	Original Face	Trade date	Settlement date	Namn	Säljare	Köpare	Factor	Current Face	Deal price	Deal Belopp	Upplupen ränta	Bankavgift	Settlement Summa
1	US52525FAH64	52525FAH6	6 614 000	2012-10-25	2012-11-08	LMT 2008	Brean Capital LLC	Mesirow	0,9700995920	\$6 416 238,70	0,2575	\$1 652 181,47	\$6 463,08		\$1 658 644,55
2	US52525FAH64	52525FAH6	6 614 000	2012-10-25	2012-11-08	LMT 2008	Mesirow	ABS I G	0,9700995920	\$6 416 238,70	0,27671875	\$1 775 493,55	\$6 463,08		\$1 781 956,63
3	US52525FAH64	52525FAH6	6 614 000	2012-10-25	2012-11-08	LMT 2008	ABS I G	RMBS E F IV	0,9692289129	\$6 410 480,03	0,33	\$2 115 458,41	\$6 498,11		\$2 121 956,52
4	US52525FAH64	52525FAH6	6 614 000	2013-05-05	2013-05-08	LMT 2008	RMBS E F IV	ABS I G	0,9700995918	\$6 416 238,70	0,38	\$2 438 170,71	\$5 689,19		\$2 443 859,90
5	US52525FAH64	52525FAH6	6 614 000	2013-05-14	2013-05-17	LMT 2008	ABS I G	SVC	0,9700995918	\$6 416 238,70	0,468	\$3 002 799,71	\$13 003,86		\$3 015 803,57
6	US52525FAH64	52525FAH6	6 614 000	2013-05-15	2013-05-17	LMT 2008	SVC	Close Brothers	0,970099592	\$6 416 238,70	0,585	\$3 753 499,63	\$13 003,86	-\$3 753,50	\$3 762 749,99
6	US52525FAH64	52525FAH6	6 614 000	2013-05-15	2013-05-17	LMT 2008	Close Brothers	Optimus	0,970099592	\$6 416 238,70	0,585	\$3 753 499,63	\$13 003,86	\$3 753,50	\$3 770 256,99
7	US52525FAH64	52525FAH6	6 614 000	2014-08-18	2014-08-21	LMT 2008	Optimus	Auriga	0,861394720	\$5 697 264,68	0,10375	\$591 091,21	\$15 406,16		\$606 497,37

B1 omfattar \$6 614 000

Prospektet finns (43 s)

Resultat för Optimus =

-\$3 163 759,62

Resultat för SVC, UK =

\$746 946,42

Resultat för ABS I G =

\$571 943,68 (Avser enbart 2013)

Resultat för SVC och ABS I G:

\$1 318 890,09 (Avser enbart 2013)

Zeptimus =

619 347 kr

12,5% av SVC

13.11.12

P266 t

Screen Printed

LMT 2008-6 B1 4.76	Cancel	15) Trade Recap	99) Options	Accepted Ticket
8911152	52525FAH6		NY	11/27/2012 01:29:22
BUY	6614 (M)		As of	10/25/2012 15:35:57
Price	25-24	25.75000000	Yield	29.354754
Settlement	11/08/2012	Other	Broker	
Account	00189399	BREAN CAPITAL LLC	Sales	EX38

Commission	Code	Rate	+/-	Amount	Curr	55) Spread	9) Mortgage
Sales Commission		0.9296		59650.97	USD	Effective Dur	4.31 WAC
Misc Fee					USD	Average Life	10.47 WAM
						Prepayment	10.02 CPR WALA/AGE
						Cpn (Assumed)	5.1804 Factor
						Maturity	7/25/47 As Of
							Current Face

5) Notes 1-4 6) Notes 5-8 7) Reporting 80) Prevailing Market Price 89) Best Ex Notes

STEPOUT	U	TRADE STIP	MIKE
MASTER A/C	EX38	TRADE STIP	
TRD ID		TRADE STIP	
HEDGE		NOTES	CHG BLOTTER/COMISH

Invoice		Principal/Agency	P
Principal	1,652,181.47	SOL / UNSOL	
Accrued (7)	6,463.08	Settlement Loc	
Transaction Costs		Trade Flat	Venue ID
Total (USD)	1,658,644.55	Special Price	
View in	USD	TRACE: Unknown Status	Fee-based
Rate	1.00000000		pecial
			N
			Ticket #
			2685913

SN 276302 EDT GMT-4:00 H755-5838-0 30-Apr-2019 15:29:38

Bilaga N3

P266 t

Ticket number 2685916

LMT 2008-6 B1 4.76	Cancel	15) Trade Recap	99) Options	Accepted Ticket
8911152	52525FAH6	NY	11/27/2012	01:29:22
SELL	6614 (M)	As of	10/25/2012	15:40:13
Price	27-21 1/2	Yield	27.508881	
Settlement	11/08/2012	Other	Broker	
Account	39902431	**INVALID ACCOUNT**	Sales	EX09

ABS INV GRP

Commission	Code	Rate	+/-	Amount	Curr	5) Spread	9) Mortgage
Sales Commission		0.9296		59650.97	USD	Effective Dur	4.59 WAC
Misc Fee					USD	Average Life	10.47 WAM
						Prepayment	10.02 CPR WALA/AGE
						Cpn (Assumed)	5.1804 Factor
						Maturity	7/25/47 As Of
						Current Face	6,416,238.70

9) Notes 1-4 10) Notes 5-8 7) Reporting 8) Prevailing Market Price 8) Best Ex Notes

STEPOUT	U	TRADE STIP	MARK BISHOP
MASTER A/C	EX09	TRADE STIP	
TRD ID		TRADE STIP	
HEDGE		NOTES	CHG BLOTTER AND COMISH PER JEANNIE

Invoice		Principal/Agency	P
Principal	1,775,493.55	SOL / UNSOL	
Accrued (7)	6,463.08	Settlement Loc	
Transaction Costs		Trade Flat	Venue ID
Total (USD)	1,781,956.63	Special Price	Fee-based
View in	USD	TRACE: Unknown Status	pecial
Rate	1.00000000	Invert	
		Ticket #	2685916

SN 276302 EDT GMT-4:00 H755-5838-D 30-Apr-2019 15:31:05

Bitage NY*** TRADE TICKET *****ABS INVESTMENT GROUP**

TRADE DATE:	25-okt-12	
TRADER:	Mesirow Financial	
CUSIP:	52525FAH6	
BOND NAME:	LMT 2008-6 B1	
PRICE:	33,0000000	[33-00]
SETTLE:	08-nov-12	[THURSDAY]
BOND COUPON:	5,213%	
DAYS ACCRUAL:	7	[7 DAYS ACCRUED]
ACCRUAL PAID:	6 498,11	
NEXT PAYMENT:	25-dec-12	[24 DAY DELAY]
SELLS (ORIG. FACE):	6 614 000,00	
FACTOR:	0,9692289129	
CURRENT FACE:	6 410 480,03	
PRINCIPAL VALUE:	2 115 458,41	
TOTAL FUNDS:	2 121 956,52	
COMMENTS:	Amer. RMBS Equity Fund IV buys, and ABS Investm Group sells \$6,614,000 original face.	

Contacts

Purchaser: Jay Modi, Limited Partner
 American RMBS Equity Fund IV, LP
 Suite 104, 320 - 23 Ave. SW
 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

Page 115

Date 11/30/12 Page 1
Account Number [REDACTED] 0070
Enclosures 1

*****EXCLUDE-Cycle
1888 0.8180 EX 0.000 5 2 1185
ABS INVESTMENT GROUP LLC
707 BROADWAY 18TH FLOOR
SAN DIEGO CA 92101

---- CHECKING ACCOUNTS ----

BUSINESS ANALYZED CHECKING		Number of Images	1
Account Number	[REDACTED] 0070	Statement Dates	11/01/12 thru 11/30/12
Previous Balance	487,005.05	Days in the statement period	30
12 Deposits/Credits	6,785,333.23	Average Ledger	548,875
32 Checks/Debits	6,694,971.38	Average Collected	548,875
Service Charge	446.29		
Interest Paid	.00		
Ending Balance	576,920.61		

Deposits and Additions		
Date	Description	Amount
11/01	WIRE-IN 20123060007300	348,190.51
11/05	IB Transfer from D *****005 to D *****070	566,392.68
11/06	IB Transfer from D *****005 to D *****070	213,684.74
11/06	WIRE-IN 20123110002000	41,526.00
11/07	WIRE-IN 20123120004100	200,000.00
11/08	IB Transfer from D *****005 to D *****070	2,000,000.00
11/20	IB Transfer from D *****005 to D *****070	121,956.52
11/20	IB Transfer from D *****005 to D *****070	276,246.93
11/23	WIRE-IN 20123280007900	705,396.63
11/26	IB Transfer from D *****005 to D *****070	1,351,077.22
11/28	IB Transfer from D *****005 to D *****070	334,320.00
11/28	IB Transfer from D *****005 to D *****070	626,542.00

} 2 121 956.52

Checks and withdrawals		
Date	Description	Amount

Enter 1<Go> to send Ticket via MSG and VCON.

Bloomberg
CMO

TRADE TICKET

as of 5/ 5/13

TRADER

ABS INVESTMENT GROUP

orig face LEHMAN MORTGAGE TRUST

BUYS

6,614,000

LMT 2008-6 B1

52525FAHG

CMD :SUB,CSTR

4.5601% 7/25/47

8.95 Avg Life

7/13- 7/47 Principal

PRICE 38-00

assuming CPR= 24.0

YTM = 21.101%

(38.0000000)

SETTLE 5/ 8/13

Wed

Accrual Period 5/ 1/13 - 5/31/13 Monthly

CALL?N Date 5/25/18 Px 100

Next payment 6/25/13 (24 day delay)

Original Face

\$ 6,614,000.00

x Apr13 Factor

0.970099518

! ASSUMED (actual May13 factor unknown)

= current face

\$ 6,416,238.70

Principal value

\$ 2,438,170.71

+ 7 days accrued

\$ 5,689.19

! ASSUMED (actual May13 coupon unknown)

= total funds

\$ 2,443,859.90

TRACE ELIGIBLE

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NOTES:

[Redacted notes area]

issued: 8/ 1/08

mature: 7/25/47

Collat: WH30 4.38

4.65(314)65

Australia 61 2 9777 8600 Brazil 5511 3048 4500 Europe 44 20 7330 7500 Germany 49 69 9204 1210 Hong Kong 852 2977 6000

Japan 81 3 3201 8900 Singapore 65 6212 1000 U.S. 1 212 318 2000 Copyright 2013 Bloomberg Finance L.P.

SN 109100 H629-121-1 05-May-13 22:21:40 PDT GMT-7:00

136921-3

31/999N6

Exhibit N7

Date 5/31/13
Primary Account

Page 2
0070

BUSINESS ANALYZED

0070 (Continued)

Checks and withdrawals

Date	Description	Amount
5/01	Online Pmt HSBC CARD SRVCS	4,356.80-
	WEB	
5/02	PAID SDGE SD GAS ELEC	48.06-
	WEB	
5/03	WIRE-OUT 20131230002500	34,960.00-
5/06	WIRE-OUT 20131260012400	20,000.00-
5/08	Account Analysis Charge	1,007.94-
5/08	WIRE-OUT 20131280002200	20,000.00-
5/09	WIRE-OUT 20131290004000	10,000.00-
5/09	WIRE-OUT 20131290002800	1,585.00-
5/09	WIRE-OUT 20131290002700	2,410.00-
5/10	PAYMENT AAA INSURANCE-WB	2,531.00-
	WEB	
5/10	WIRE-OUT 20131300002000	20,000.00-
5/13	WIRE-OUT 20131330002200	100,000.00-
5/13	WIRE-OUT 20131330001800	20,000.00-
5/13	OUTGOING WIRES FOR 5/13/13	2,414,140.26-
5/13	INTERNAL TRF 2013133000230	207,287.11-
5/15	WIRE-OUT 20131350002700	20,000.00-
5/16	Online Pmt HSBC CARD SRVCS	20,011.76-
	WEB	
5/17	WIRE-OUT 20131370002900	20,000.00-
5/20	WIRE-OUT 20131400003600	2,000.00-
5/20	WIRE-OUT 20131400003700	3,000.00-
5/20	WIRE-OUT 20131400003800	3,000.00-
5/20	WIRE-OUT 20131400003500	4,000.00-
5/20	WIRE-OUT 20131400004000	11,800.00-
5/20	WIRE-OUT 20131400003900	13,200.00-
5/20	PAID SCGC THE GAS COMPANY	31.42-
	WEB	
5/20	WIRE-OUT 20131400003000	20,000.00-
5/20	WIRE-OUT 20131400016400	85,000.00-
5/21	WIRE-OUT 20131410004000	13,200.00-
5/21	IB Transfer from D ****070 to	2,443,859.90-
5/22	WIRE-OUT 20131420003300	100,000.00-
5/22	INTERNAL TRF 2013142000320	120,811.93-



Omniarch - 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
2012-11-06	2013-05-08	LMT 2008-6 B1	52525FAH6	6 614 000,00	6 614 000,00	100,00%	33,000	0,9692289129	\$ 6 410 480,03	\$ 2 115 458,41	\$ 6 498,11	15,80%	2008

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
AA	CC	5,213%	Good credit enhancement, curr prin pmnts, curr coc mid-double digit, with total return 25%+ upside to call.	maj 08 2013	38,000	0,9700995918	6 416 238,70	2 438 170,71	5 689,19	2 443 859,90

Enter 1<Go> to send Ticket via MSG and VCON.

Bloomberg
CMO

TRADE TICKET

as of 5/14/13

TRADER

SOLID VENTURE CAPITAL

52525FAHG

orig face LEHMAN MORTGAGE TRUST

CMO : SUB, CSTR

BUYS

6,614,000

LMT 2008-6 B1

4.5601% 7/25/47

8.93 Avg Life

PRICE

46.8000000

assuming

CPR= 24.0

YTM = 16.953%

SETTLE

5/17/13 Fri

Accrual Period 5/ 1/13 - 5/31/13 Monthly

CALL? Date 5/25/18 Px 100

Next payment 6/25/13 (24 day delay)

Original Face

\$ 6,614,000.00

x Apr13 Factor

0.9700995918

! ASSUMED (actual May13 factor unknown)

= current face

\$ 6,416,238.70

Principal value

\$ 3,002,799.71

+ 16 days accrued

\$ 13,003.86

! ASSUMED (actual May13 coupon unknown)

= total funds

\$ 3,015,803.57

TRACE ELIGIBLE

Text HighLight?

NOTES :

[Redacted notes area]

issued: 8/ 1/08

mature: 7/25/47

Collat: WH30 4.38

4.65(314)65

Australia 61 2 9777 8600 Brazil 5511 3048 4500 Europe 44 20 7330 7500 Germany 49 69 9204 1210 Hong Kong 852 2977 6000
Japan 81 3 3201 8900 Singapore 65 6212 1000 U.S. 1 212 318 2000 Copyright 2013 Bloomberg Finance L.P.
SN 132341 H311-26-1 14-May-13 1:56:57 PDT GMT-7:00

BG721-3 Bilaga N 9

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

Datum	Text	Belopp	KOMMENTAR	EBM.s noteringar	Vinst SVC
2013-05-16	Försäljning värdepapper	\$3 762 750,00	SVC säljer till Close Brothers/Optimus	Värdepapper LMT 2008	\$746 946,43
2013-05-21	Överföring	-\$3 015 803,57	SVC köper från ABS I G	LMT 2008	

Exhibit 111

*****EXCLUDE-Cycle
1853 0.8180 EX 0.000 5 2 1112
Abs Investment Group LLC
707 Broadway 18th Floor
San Diego CA 92101

Date 5/31/13
Primary Account

Page 1
0070

---- CHECKING ACCOUNTS ----

Abs Investment Group LLC

BUSINESS ANALYZED					1
Account No.		0070	Statement Dates	5/01/13 thru	6/02/13
Previous Balance	537,914.69		Days in the statement period		33
5 Deposits/Credits	5,904,067.42		Average Ledger		568,735.69
38 Checks/Debits	5,815,063.55		Average Collected		568,735.69
Service Charge	.00				
Interest Paid	.00				
Current Balance	626,918.56				

	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
5/07	WIRE-IN 20131270010200	40,436.48
5/13	IB Transfer from D *****005 to	2,821,427.37
5/20	WIRE-IN 20131400019500	13,200.00
5/21	WIRE-IN 20131410015300	13,200.00
5/21	WIRE-IN 20131410002000	3,015,803.57 ←

Wahlstedt
Bitago N12

TRADE CONFIRMATION

Date: 15/05/13

Client: Optimus Fonder AB
Confirmation Text:
Reference No.: 220671

We confirm your Buy

Security Name: LEHMAN MORTGAGE TRUST 2008-6 DL-FLR CERTS 2008(47) CL.B1
ISIN: US52525FAH64
Currency: USD
Nominal: 6,614,000
Trade Price: USD 58.50000000 **Principal Amount:** USD 3,753,499.63
Commission: USD 3,753.50 **Interest Days:** 16
Local Tax: **Accrued Amount:** USD 13,003.86
Net Price: USD 58.76117100
Net Amount: USD 3,770,256.99
Exchange:
Trade Day: 15/05/13
Value Day: 17/05/13
Trade Time: 09:30
Trader: pfersdca

Our Settlement Instructions:

BBH, New York
BBHCUS33
DTC 0010, AgentID 10419, ACC. 2006112 HSBC RE NCM Clients

Your Settlement Instruction:

JP Morgan Chase Bank, New York
DTC 00902 inst.ID 62815
ABA no: 021000021
JP Morgan Chase Bank, London
ACC: PS75350

Bikaga N13

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
US52525FAH64	Eingang	LEHMAN MORTGAGE TRUST 2008-6 DL-FLR CERTS 2008(47) CL.B1	6 614 000 USD	2013-05-14	ABS Investment Group, acc. 7395-4378, 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 Optimus 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
Optimus Fonder AB (Anlage 3.1)	6 614 000 USD	3 770 257 USD	JP Morgan Chase Bank, NY DTC 00902, Inst. ID 62815 ABA no: 02100021 JP Morgan Chase Bank, London ACC: PS 75350	2013-05-15	2013-05-17	Solid Venture Capital Ltd. (Anlage 2.3 bzw. 3.1)	3 762 749,99 USD	Clearstream Banking S.A. Luxembourg CEDELULXXX s/c 63359 BNP Paribas BIC PARDEFF Citibank, New York DTC acc. 908 RCVR-Acct: 089154 CSC63359 (w/ Depot #900728)	2013-05-15	2013-05-17

settlement confirm

20130517160537W02 RECEIVE AGAINST PAYMENT CONFIRMATION

1:F01 TUBDDEDDAXXX 9507 752151
 2:O 545 1004 130517 BBHCUS33AXXX 0671 984329 130517 1605 N
 3:108:SWFT0SW413732796
 4::16R:GENL

:20C::SEME//120966708500000

R

:23G:NEWM
 :98A::PREP//20130517
 :16R:LINK
:20C::RELA//5156496820130517
 :16S:LINK
 :16S:GENL
 :16R:TRADDET
 :98A::SETT//20130517
 :98A::TRAD//20130515
 :98A::ESET//20130517
 :90A::DEAL//PRCT/58,5
 :35B:ISIN US52525FAH64
 LMT 2008-6 B1 V/R 07/25/47
 :16S:TRADDET
 :16R:FIAC
 :36B::ESTT//FAMT/6614000,
 :36B::ESTT//AMOR/6416238,6882
 :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//001E006C
 :16S:SETPRTY
 :16R:AMT
 :19A::ESTT//USD3762750,
 :16S:AMT
 :16S:SETDET
 5:CHK:2E58F3706B57

settlement confirm

20130517160537W09 DELIVER AGAINST PAYMENT CONFIRMATION

1:F01 TUBDDEDDAXXX 9507 752154
2:O 547 1004 130517 BBHCUS33AXXX 0671 984335 130517 1605 N
3:108:SWFT0SW413732803
4::16R:GENL
:20C::SEME//120966708300000
:23G:NEWM
:98A::PREP//20130517
:16R:LINK
:20C::RELA//4500236820130517
:16S:LINK
:16S:GENL
:16R:TRADDET
:98A::SETT//20130517
:98A::TRAD//20130515
:98A::ESET//20130517
:90A::DEAL//PRCT/58,5
:35B:ISIN US52525FAH64
LMT 2008-6 B1 V/R 07/25/47
:16S:TRADDET
:16R:FIAC
:36B::ESTT//FAMT/6614000,
:36B::ESTT//AMOR/6416238,6882
: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//USD3770257,
:16S:AMT
:16S:SETDET
5:CHK:0FE2E3482DC7

PA

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

Datum	Text	Belopp	Saldo	KOMMENTAR	EBM.s noteringar	Vinst SVC
2013-05-16	Försäljning värdepapper	\$3 762 750,00	\$3 764 719,40	SVC säljer till Close Brothers/Optimus	Värdepapper LMT 2008	\$746 946,43
2013-05-21	Överföring	-\$3 015 803,57	\$48 915,83	SVC köper från ABS I G	LMT 2008	

\$746 946,43

Bilagga N15

Robert Ekström

From: Robert Batista <robert.batista@aurigausallc.com>
Sent: den 18 augusti 2014 18:20
To: funds@cc.com.mt
Cc: info@optimusfonder.se; optimus.backoffice
Subject: Third trade done today
Attachments: New Auriga Del Instructions.pdf

We bought from you

TRADER: ALEX HENDRICKSON CUSIP: 52525FAH6

BUYS: 6,614,000 of LMT 2008-6 B1 4.86744% 07/25/47

PRICE: 10.3750000 assuming CPR= 6.0 YTM: 64.014 AL=16.27YR

SETTLE: 08/21/14 [Thu] Accrual Pd: 08/01/14 - 08/31/14 Monthly

Next Payment: 09/25/14 (24 day delay)

** Curr Face \$ 5,697,264.68 <Jul14 Factor 0.8613947203>

PRINCIPAL VAL \$ 591,091.21

+ 20 Days ACC \$ 15,406.16 !ASSUMED: Aug14 coupon unknown

= TOTAL FUNDS \$ 606,497.37 **

*justante vid kuppen vid 10.375 for all resterade vid
10.375 bid. / 8.014*

25692



Information to Swedbank

Traction

2014-08-19 12:33:30

Swedbank trade instructions Version 3.20

Verify/Approve instructions

Row ID	Type of Message	Instruction type	Safekeeping account	Client reference	Trade date	Settlement date	Instrument	Quantity	Deal price	Deal Amount	Deal currency	Settlement amount	Settlement currency	Buyer/Seller	Counterparty settlement agent
1	NEWM	S	901901350628	35681	20140818	20140821	US06740L8C27	1000000	1,11650000	1116500,00	USD	1135562,50	USD	11224	11224
2	NEWM	S	901901350628	35682	20140818	20140821	US52525FAH64	5697265	0,10375000	591091,21	USD	606497,37	USD	DTC0443	DTC0443
3	NEWM	S	901901350628	35684	20140818	20140821	US61746RDS76	2006538	0,23500000	471536,44	USD	480234,79	USD	DTC0443	DTC0443
4	NEWM	S	901901350628	35685	20140818	20140821	NO0010692155	10000000	0,99000000	9900000,00	NOK	9937000,00	NOK	DABANO22	DABANO22
5	NEWM	S	901901350628	35686	20140818	20140821	US32113JBV61	6000000	0,27000000	1620000,00	USD	1625287,50	USD	DTC0443	DTC0443

Bilaga N17

B67721-1
job 7645
Bilagor N18

From: Emil Amir Ingmanson eai@solidequity.se
Subject: Re: Bond purchase for April...
Date: 14 Apr 2013, 15:51:15
To: Mark mailtobishop@gmail.com

OK. Let's go at it!

Best Regards,
E-A Ingmanson

Hammarby Kaj 16
120 30 Stockholm, Sweden

<

[+467-329 399 99](tel:+46732939999)

[+356-999 380 99](tel:+35699938099)

www.solidequity.se <Best Regards,
E-A Ingmanson

Hammarby Kaj 16
120 30 Stockholm, Sweden

<

[+467-329 399 99](tel:+46732939999)

[+356-999 380 99](tel:+35699938099)

www.solidequity.se
eai@solidequity.se
www.solidequity.se>

eai@solidequity.se

On 2013-04-14 15:50, "Mark" <mailtobishop@gmail.com> wrote:

I am putting a bond on our target list to purchase for April that will spend \$3.7 million (\$740,000 arb at SVC). The bond is LMT 08-6 B1 for reference. But Optimus fund size needs to get to SEK 800 million before I can fund it. So lets rock and roll !!!

M

=====

Mark Bishop

[+1 949 678 9574](tel:+19496789574)

[+46 709 933 538](tel:+46709933538)

BSG 721-1
job 7666-d

From: Emil Ingmanson emil@solidequity.se
Subject: Re: LMT bond...
Date: 6 May 2013, 08:58:04
To: Mark Bishop mailtobishop@gmail.com

Thank you, I'll send it to Carsten...

Best Regards,

E-A Ingmanson

Sent from my iPhone

6 maj 2013 kl. 07:49 skrev Mark Bishop <mailtobishop@gmail.com>:

Emil -

Disregard the previous trade tickets and replace them with the attached:

Thank you,

M

On Mon, May 6, 2013 at 7:43 AM, Mark Bishop
<mailtobishop@gmail.com> wrote:

Emil -

I have sent instructions to LPL to move the LMT bond to your Close Brothers account number 089 154 CSC63359, "free of payment".

Please forward the attached trade tickets to your applicable account representative.

Regards,

Mark

--

Mark Bishop

+1 949 678 9574

+46 709 933 538

--

Mark Bishop

+1 949 678 9574

+46 709 933 538

<Trade Ticket - ABS to SVC.pdf>

<Trade Ticket - Optimus High Yield.pdf>

From: **Emil Ingmanson** eai@solidequity.se
Subject: **Fwd: Trade Ticket - ABS to SVC.pdf**
Date: **6 May 2013, 11:05:14**
To: **Mark Bishop** mailtobishop@gmail.com, **Mark Bishop**
mbishop@absig.com

Please send the ISIN to me...

Best Regards,

E-A Ingmanson

Sent from my iPhone

Vidarebefordrat brev:

Från: Carsten Pfersdorf <Carsten.Pfersdorf@cbseydler.com>
Datum: 6 maj 2013 10:55:01 CEST
Till: 'Emil Ingmanson' <eai@solidequity.se>
Ämne: RE: Trade Ticket - ABS to SVC.pdf

Hi Emil,

may you have the ISIN from the Bond ?
So i can arrange everything for booking as soon as the bond is transferred.

Thanks
Carsten

8/29/2018

Preview

Bilagga N 19

SV: Trade Ticket - ABS to SVC.pdf
From: Emil Amir Ingmanson [eai@solidequity.se]
To: Carsten Pfersdorf
Date: Mon, May 6, 2013 3:19 PM WT
The ISIN is US52525FAH64.

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
www.solidequity.se

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

Från: Carsten Pfersdorf [mailto:Carsten.Pfersdorf@cbseydler.com]
Skickat: den 6 maj 2013 10:55
Till: Emil Amir Ingmanson
Ämne: RE: Trade Ticket - ABS to SVC.pdf

Hi Emil,

may you have the ISIN from the Bond ?
So i can arrange everything for booking as soon as the bond is transferred.

Thanks
Carsten