

Bilaga 15 A

Justerad 2019-09-06

STOCKHOLMS TINGSRÄTT
Avdelning 2

INKOM: 2019-10-16
MÅLNR: B 9735-17
AKTBIL: 1279

(PM) Bilaga P

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 P till

FNLC

2005-3 M2

Sid

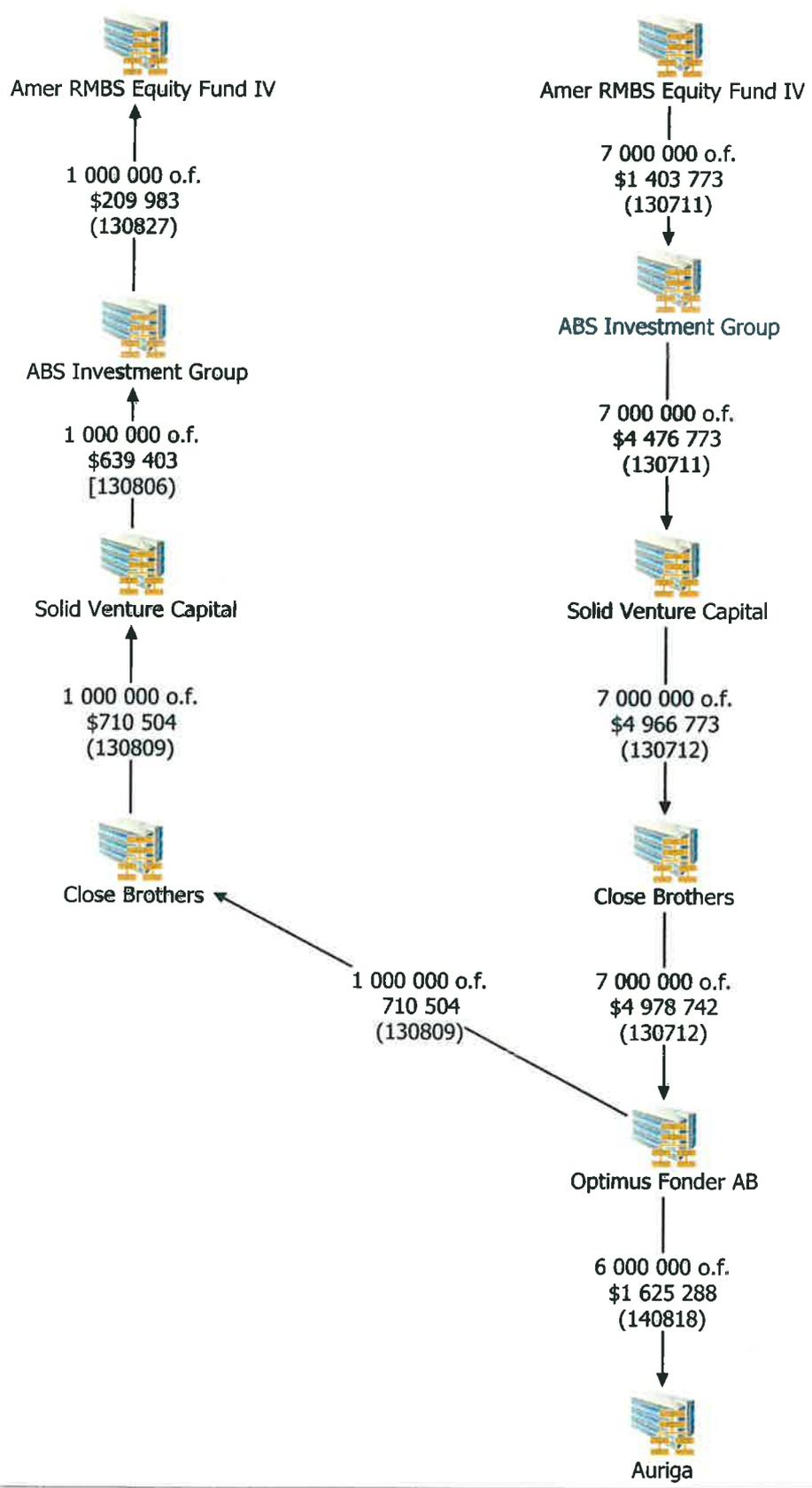
1 **Kap. 7.13 FNLC - Bilaga P**

2 - 3 Innehållsförteckning

	<u>Från</u>	<u>Avser</u>
4	Bilaga P 1	EBM Chart över köp och försäljning av FNLC
5	Bilaga P 2	EBM Sammanställning i Excel av köp och försäljningar.
6	Bilaga P 3	Mesirow Financial Ticket från Mesirow avseende inköp av FNLC 2012-08-14
7	Bilaga P 4	Mesirow Financial Ticket från Mesirow avseende försäljning av FNLC 2012-08-14 till ABS I G
8	Bilaga P 5	Mark Bishop T T avseende ABS I G.s försäljning 2012-08-09 till American RMBS Equity Fund IV
9	Bilaga P 6	Pensionsmyndigheten Bankkontoutdrag för ABS I G i CommerceWest Bank för aug 2013.
10	Bilaga P 7	Mark Bishop T T avseende American RMBS Equity Fund IV.s försäljning till ABS I G
11	Bilaga P 8	SVC.s bokföring T T avseende SVC.s köp från ABS I G
12	Bilaga P 9	Mark Bishop Mappomslag för mapp funnen hos Mark Bishop vid husrannsakan.
13	Bilaga P 10	Mark Bishop T T avseende ABS I G.s försäljning till SVC
14	Bilaga P 11	Pensionsmyndigheten Bankkontoutdrag för ABS I G i CommerceWest Bank för juli 2013.
15	Bilaga P 12	SVC.s bokföring T T avseende SVC.s försäljning till Close Brothers. Denna saknar bankavgiften om \$7 000
16 - 17	Bilaga P 13	Rättshjälp Tyskland Sammanställning av Close Brothers köp och försäljning.
18 - 22	Bilaga P 14	Rättshjälp Tyskland Handlingar rörande köp och försäljning av FNLC del 1 (Anlage 5)
23 - 32	Bilaga P 15	Rättshjälp Tyskland Handlingar rörande köp och försäljning av FNLC del 2 (Anlage 6)
33 - 34	Bilaga P 16	Rättshjälp Tyskland Settlement confirm från Close Brothers
35	Bilaga P 17	Swedbank Trade instruction
36	Bilaga P 18	Wahlstedt Trade confirmation
37	Bilaga P 19	Rättshjälp Tyskland Settlement confirm från Close Brothers
38	Bilaga P 20	Swedbank Trade instructions
39	Bilaga P 21	SVC.s bokföring T T avseende SVC återköp från Close Brothers/Optimus av 1 000
40	Bilaga P 22	SVC.s bokföring T T avseende SVC.s återförsäljning till ABS I G av 1 000
41	Bilaga P 23	Mark Bishop T T avseende ABS I G.s återförsäljning av 1 000
42	Bilaga P 24	Mark Bishop Kontoutdrag från LPL Financial för ABS I G
43	Bilaga P 25	EBM Bankkontoutdrag för SVC.s bankkonto i Close Brothers
44	Bilaga P 26	Swedbank Trade instructions avseende Optimus försäljning 2014-08-18
45	Bilaga P 27	Wahlstedt Mail från Auriga till Optimus
46	Bilaga P 28	Swedbank Optimus köp och försäljning av FNLC
47	Bilaga P 29	Mark Bishop Mail från Mark Bishop till Ron Chamberlin 2013-07-01

48 - 49	Bilaga P 30	Mark Bishop	Mail från Mark Bishop till Emil Amir Ingmanson 2013-07-03
50	Bilaga P 31	Mark Bishop	Mail från Mark Bishop till Emil Amir Ingmanson 2013-07-05
51	Bilaga P 32	Mark Bishop	Mail från Emil Amir Ingmanson till Mark Bishop 2013-07-10
52	Bilaga P 33	Mark Bishop	Mail från Mark Bishop till Emil Amir Ingmanson 2013-07-10
53	Bilaga P 34	Mark Bishop	DTC Request
54	Bilaga P 35	Mark Bishop	Lager av MBS.er i Omniarch American RMBS Equity Fund IV

Försäljning av MBS " FNLC"



FNLC

First NLC Trust 2005-3 serie 2005-3 M-2

	Instrument	Trade		Settlement date	Säljare	Köpare	Deal price	Deal Belopp	Upplupen ränta	Bankavgift	Settlement Summa
		Antal	date								
1	US32113JBV61	7 000 000	2012-08-09	2012-08-14	US Financial Investments Inc	Mesirow	0,103125	\$721 875,00	\$4 924,11		\$726 799,11
1	US32113JBV61	7 000 000	2012-08-09	2012-08-14	Mesirow	ABS I G	0,10625	\$743 750,00	\$4 924,11		\$748 674,11
2	US32113JBV61	7 000 000	2012-08-09	2012-08-14	ABS I G	Omniarch - RMBS Eq. Fund IV	0,15625	\$1 093 750,00	\$4 924,11		\$1 098 674,11
3	US32113JBV61	7 000 000	2013-07-03	2013-07-11	Omniarch - RMBS Eq. Fund IV	ABS I G	0,2	\$1 400 000,00	\$3 773,78		\$1 403 773,78
4	US32113JBV61	7 000 000	2013-07-03	2013-07-11	ABS I G	SVC, UK	0,639	\$4 473 000,00	\$3 773,78		\$4 476 773,78
5	US32113JBV61	7 000 000	2013-07-10	2013-07-12	SVC, UK	Close Brothers	0,71	\$4 970 000,00	\$3 773,78	-\$7 000,00	\$4 966 773,78
6	US32113JBV61	7 000 000	2013-07-10	2013-07-12	Close Brothers	Optimus Fonder	0,71	\$4 970 000,00	\$3 773,78	\$4 970,00	\$4 978 743,78
7	US32113JBV61	1 000 000	2013-08-08	2013-08-09	Optimus Fonder	Close Brothers	0,71	\$710 000,00	\$504,18		\$710 504,18
8	US32113JBV61	1 000 000	2013-08-08	2013-08-09	Close Brothers	SVC, UK	0,71	\$710 000,00	\$504,18		\$710 504,18
9	US32113JBV61	1 000 000	2013-08-04	2013-08-06	SVC, UK	ABS I G	0,639	\$639 000,00	\$403,34		\$639 403,34
10	US32113JBV61	1 000 000	2013-08-22	2013-08-27	ABS I G	Omniarch - RMBS Eq. Fund IV	0,21	\$210 000,00	\$33,45	-\$50	\$209 983,45
11	US32113JBV61	6 000 000	2014-08-18	2014-08-21	Optimus Fonder	Auriga	0,27	\$1 620 000,00	\$5 287,50		\$1 625 287,50

M-2 omfattar \$26 056 000

Prospektet finns (362 s)

Resultat för Optimus = -\$2 642 952,10

Resultat för SVC, UK = \$418 899,16

Resultat för ABS I G 2013= \$2 643 580,11 (Avser enbart 2013)

Resultat för SVC och ABS I G: \$3 062 479,27 (Avser enbart 2013)

Provision till Zeptunus: 201 906 kr

Bilaga 13

P266 t

Ticket number 2600288

FNL2005-3 M2 3.4		2) Cancel	15) Trade Recap	99) Options	Accepted Ticket
8911312	32113JBV6			NY	08/09/2012 16:55:59
BUY	7M (M)			As of	08/09/2012 16:47:40
Price	10-10	10.31250000	Yield	36.980008	
Settlement	08/14/2012	T+3 B			
Account	00587606	US FINANCIAL INVESTMENTS INC		Broker	
				Sales	EX93

Commission	Code	Rate +/-	Amount	Curr	55) Spread	9) Mortgage
Sales Commission		0.1562	10937.5	USD	Effective Dur	4.12 WAC 5.856
Misc Fee				USD	Average Life	8.66 WAM 298
					Prepayment	6 CPR WALA/AGE 83
					Cpn (Actual)	1.2662 Factor 1.00000000
					Maturity	12/25/35 As Of Jul12
						Current Face 7,000,000.00

5) Notes 1-4	6) Notes 5-8	7) Reporting	80) Prevailing Market Price	89) Best Ex Notes
STEPOUT U	TRADE STIP	SUMIT CHHABRA		
MASTER A/C EX93	TRADE STIP			
TRD ID	TRADE STIP			
HEDGE	NOTES			

Invoice		Principal/Agency	P
Principal	721,875.00	SOL / UNSOL	
Accrued (20)	4,924.11	Settlement Loc	
Transaction Costs		Trade Flat	Venue ID
Total (USD)	726,799.11	Special Price	Fee-based
View in	USD	Rate	1.00000000
		Invert	
		TRACE: Unknown Status	pecial N
		Ticket #	2600288

SN 275302 EDT GMT-4:00 H755-5836-0 30-Apr-2019 15:37:13

Bilaga 104

P266 t

Ticket number 2600290

FNL2005-3 M2 3.4		Cancel	Trade Recap	Options	Accepted Ticket	
8911312	32113JBV6			NY	08/09/2012	16:56:26
SELL	7M (M)			As of	08/09/2012	16:48:41
Price	10-20	10.62500000	Yield	36.348474		
Settlement	08/14/2012	T+3 8		Broker		
Account	39902431	**INVALID ACCOUNT**			Sales	EX09

ABSFND GRP

Commission	Code	Rate	+/-	Amount	Curr	Spread	Mortgage
Sales Commission		0.1562		10937.5	USD	Effective Dur	4.17 WAC
Misc Fee					USD	Average Life	8.66 WAM
						Prepayment	6 CPR WALA/AGE
						Cpn (Actual)	1.2662 Factor
						Maturity	12/25/35 As Of
						Current Face	7,000,000.00

Notes 1-4	Notes 5-8	Reporting	Prevailing Market Price	Best Ex Notes
STEPOUT	U	TRADE STIP	MARK BISHOP	
MASTER A/C	EX09	TRADE STIP		
TRD ID		TRADE STIP		
HEDGE		NOTES		

Invoice		Principal/Agency	P
Principal	743,750.00	SOL / UNSOL	
Accrued (20)	4,924.11	Settlement Loc	
Transaction Costs		Trade Flat	Venue ID
Total (USD)	748,674.11	Special Price	Fee-based
View in	USD	TRACE: Unknown Status	pecial
Rate	1.00000000	Invert	
		Ticket #	2600290

SN 276302 EDT GMT-4:00 H755-5838-0 30-Apr-2019 15:38:10



BG721-3
Bilaga P5

*** TRADE TICKET ***

ABS INVESTMENT GROUP

TRADE DATE: 09-aug-12
TRADER: Mesirow Financial
CUSIP: 32113JBV6
ISIN:
EUROCLEAR ELIGIBLE:
BOND NAME: FNLC 2005-3 M2
PRICE: 15,62500 [15-20]
SETTLE: 14-aug-12 [TUESDAY]
BOND COUPON: 1,26620%
DAYS ACCRUAL: 20 DYS ACC
ACCRUAL PAID: 4 924,11
NEXT PAYMENT: 27-aug-12 [0 DAY DELAY]
SELLS (ORIG. FACE): 7 000 000,00
FACTOR: 1,0000000000
CURRENT FACE: 7 000 000,00
PRINCIPAL VALUE: 1 093 750,00
TOTAL FUNDS: 1 098 674,11

COMMENTS: Amer. RMBS Equity Fund IV buys, and ABS Investment Group sells \$7,000,000 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

Bi-laga P 6

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

*****EXCLUDE-Cycle
 1870 1.0090 EX 0.000 3 2 1327
 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	8/01/12 thru 8/31/12
Previous Balance	963,503.15	Days in the statement period	31
11 Deposits/Credits	5,970,846.43	Average Ledger	436,090
51 Checks/Debits	6,807,040.61	Average Collected	436,090
Service Charge	785.58		
Interest Paid	.00		
Ending Balance	126,523.39		

Deposits and Additions

Date	Description	Amount
8/01	WIRE-IN 20122140013600	46,949.01
8/02	IB Transfer from D *****005 to D *****070	241,794.67
8/09	IB Transfer from D *****005 to D *****070	533,563.68
8/10	IB Transfer from D *****005 to D *****070	1,098,674.11
8/14	IB Transfer from D *****005 to D *****070	112,560.89
8/14	IB Transfer from D *****005 to D *****070	312,928.77
8/14	IB Transfer from D *****005 to D *****070	333,971.29
8/14	IB Transfer from D *****005 to D *****070	746,647.72
8/16	IB Transfer from D *****005 to D *****070	334,697.29
8/23	WIRE-IN 20122360001600	906,059.00
8/23	WIRE-IN 20122360005600	1,303,000.00

Checks and withdrawals

Date	Description	Amount
8/01	WIRE-OUT 20122140002500	881,891.01

Railshjajp Wk
SVC's betkf

Bitaga P8

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

Bloomberg
GBS

TRADE TICKET

as of **7/3/13**

TRADER

MARK BISHOP

orig face **FIRST ILC TRUST**

32313JBV6

HOME EQT:MEZ,FLI,+

BUYS

7,000,000

FNLC 2005-3 MZ

1.213% 12/25/35

PRICE 63.90000000

(63.90000000)

SETTLE 7/11/13

Thu

Accrual Period 6/25/13 - 7/24/13 Monthly

Next payment 7/25/13 (0 day delay)

Original face

\$ 7,000,000.00

x Jun13 Factor

1.000000000

= current face

\$ 7,000,000.00

Principal value

\$ 4,473,000.00

+ 16 days accrued

\$ 3,773.78

= total funds

\$ 4,476,773.78

✓ actual current factor

✓ actual current coupon

TRACE ELIGIBLE
Text Highlight?

NOTES:

(1xLTBOR01M)+102BP, CAP= 14% FL00R= 0.68%

Australia 61 2 9777 8600 Brazil 5511 3048 4900 Europe 44 20 7330 7500 Germany 49 69 9204 1210 Hong Kong 652 2977 6000
Japan 81 3 3201 8900 Singapore 65 6212 1000 U.S. 1 212 318 2000 Copyright 2013 Bloomberg Finance L.P.
SH 577252 H621-524-1 04-Jul-13 16:41:47 PGT GMT-7:00

issued: 11/16/05
mature: 12/25/35
Collat:HOMEEQ5.16
5.69(292)94

F. LC 05-3M2
P.P. - FUNDING A1

From Fund IV
Sell to Optinus

CUSIP: 32113JBV6

ISIN: US32113JBV61

SETTLEMENT: 7.11.2013

Bilaga 129

017-9000-BG724-38



get föremål:
Ingsmapp

Enter [GO] to send Ticket via MSG and VCOM.



TRADE TICKET

as of 7/3/13

TRADER

MARK BISHOP

orig face

FIRST NLC TRUST

BUYS

7,000,000

FNLC 2005-3 M2

32113JBV6

HOME EQT:MEZ,FLT,+
1.213% 12/25/35

PRICE

63.90000000

(63.90000000)

SETTLE

7/11/13

Thu

Accrual Period 6/25/13 - 7/24/13 Monthly
Next payment 7/25/13 (0 day delay)

Original Face	\$	7,000,000.00	
x Jun13 Factor		1.0000000000	√ actual current factor
= current face	\$	7,000,000.00	
Principal value	\$	4,473,000.00	
+ 16 days accrued	\$	3,773.78	√ actual current coupon
= total funds	\$	4,476,773.78	

TRACE ELIGIBLE
Text HighLight?

NOTES:

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 577252 H621-524-1 04-Jul-13 16:41:47 PDT GMT-7:00

issued: 11/16/05
mature: 12/25/35
Collat:HOMEEQ5.16
5.69(292)94

36724-38
Bilaga P10

*****EXCLUDE-Cycle
 1851 0.8180 EX 0.000 5 2 1134
 Abs Investment Group LLC
 707 Broadway 18th Floor
 San Diego CA 92101

Date 7/31/13
 Primary Account

Page 1
 0070

---- CHECKING ACCOUNTS ----

Abs Investment Group LLC

BUSINESS ANALYZED					1
Account No.		0070	Statement Dates	7/01/13 thru	7/31/13
Previous Balance		113,071.88	Days in the statement period		31
6 Deposits/Credits	28,219,886.30		Average Ledger	3,261,198.66	
39 Checks/Debits	15,543,849.27		Average Collected	3,261,198.66	
Service Charge		.00			
Interest Paid		.00			
Current Balance	12,789,108.91				

	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
7/01	IB Transfer from D *****005 to	675,000.00
7/05	INTERNAL TRF 2013186000960	876,841.08
7/08	IB Transfer from D *****005 to	90,000.00
7/15	WIRE-IN 20131960003800	2,379,115.61
7/15	WIRE-IN 20131960003700	4,476,773.78
7/26	WIRE-IN 20132070001900	19,722,155.83

Ratshhycjo UK

Bilaga P12

Enter 1460 to send Ticket via MSG and VCOM.

Bloomberg
ABS

TRADE TICKET

as of **7/3/13**

TRADER

CLOSE BROTHERS

32113JBV6

orig face

FIRST ILC TRUST

HOME EQI:MEZ,FLT,+

BUYS

7,000,000

FMLC 2005-3 M2

1.213% 12/25/35

PRICE

71.00

(71,000,000)

SETTLE

7/11/13 Thu

Accrual Period 6/25/13 - 7/24/13 Monthly

Next payment 7/25/13 (0 day delay)

Original face

\$ 7,000,000.00

x Jun13 Factor

1.000000000

= current face

\$ 7,000,000.00

Principal value

\$ 4,970,000.00

+ 16 days accrued

\$ 3,773.78

= total funds

\$ 4,973,773.78

NOTES:

(1xLIBOR01M)+102BP. CAP= 14%. FLOOR= 0.08%

TRACE ELIGIBLE
Text Highlight?

issued: 11/16/05
mature: 12/25/35
Collat:HOMEEQ5.16
5.69(292)94

(1xLIBOR01M)+102BP. CAP= 14%. FLOOR= 0.08%
Australia 61 2 9777 8900
Brazil 5511 3049 4500 Europe 44 20 7390 7500 Germany 49 89 9204 1210 Hong Kong 852 2977 6000
Japan 81 3 3201 8900 Singapore 65 6212 1000 U.S. 1 212 316 2000 Copyright 2013 Bloomberg Finance L.P.
SN 207448 H521-04-1 03-Jul-13 21:57:37 PDT GMT-7:00

**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
5 US32113JBV61	Eingang	FIRST NLC TRUST 2005-3 DL-FLR NOTES 2005(35) CL.M-2	7 000 000 USD	2013-07-10	ABS Investment Group, acc. 1360-4701, DTC 0075
6 US32113JBV61	Ausgang	FIRST NLC TRUST 2005-3 DL-FLR NOTES 2005(35) CL.M-2	- 1 000 000 USD	2013-08-22	ABS Investment Group, acc. 1360-4701, DTC 0075

Info
Unser Depotkunde Solid Venture Captial Ltd. hat die Nominale frei von Zahlung von ABS Investment Group erhalten, und nach Erhalt verkauft an Optimus Fonder AB.
Unser Depotkunde Solid hat die Stücke OTC von Optimus Fonder AB gekauft, und im Anschluss frei von Zahlung an ABS Investment Group übertragen.



Beilage P13

**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)	7 000 000 USD	4 978 744 USD	JP Morgan Chase Bank, NY DTC 00902, Inst. ID 62815 ABA no: 02100021 JP Morgan Chase Bank, London ACC: PS 75350	2013-07-10	2013-07-12	Solid Venture Capital Ltd. (Anlage 2.3 bzw. 3.1)	4 966 773,78 USD	Clearstream Banking S.A. Luxembourg CEDELULXXX s7c 63359 BNP Paribas BIC PARDEFF Citibank, New York DTC acc. 908 RCVR-Acct: 089154 CSC63359 (w/ Depot #900728)	2013-07-10	2013-07-12
Solid Venture Capital Ltd. (Anlage 2.3 bzw. 3.1)	1 000 000 USD	710 504,18 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)	2013-08-08	2013-08-09	Optimus Fonder AB (Anlage 3.1)	709 794,18 USD	JP Morgan Chase Bank, NY DTC 00902, Inst. ID 62815 ABA no: 02100021 JP Morgan Chase Bank, London ACC: PS 75350	2013-08-08	2013-08-09

5 07-08/2013

TA No.	TransType	Ref-TA No.	TradeDate	TradeTime	Portfolio	ISIN	Instrument	B/S	Quantity	TradePriceCC	GrossAmountCCY	CommissionCCY	NetAmountCCY	TradeCcy	CoRate	Trader	SettleInstr
8671123	N	0	20130808	100000	Tub ISE	US321133BV61	First NLC Trust 2005-3 DL-PLR Notes 2005(35) CLM-2	S	-1,000,000	71.00	-710,000.00	0.00	0.71	710,594.18	USD	1.33 PFERSOCA	SOL01
8671114	N	0	20130808	100000	Tub ISE	US321133BV61	First NLC Trust 2005-3 DL-PLR Notes 2005(35) CLM-2	B	1,000,000	71.00	-710,000.00	710.00	0.71	-709,794.18	USD	1.33 PFERSOCA	TRAC01
8671100	C	9071076	20130808	100000	Tub ISE	US321133BV61	First NLC Trust 2005-3 DL-PLR Notes 2005(35) CLM-2	S	-1,000,000	71.00	-710,000.00	-710.00	0.71	-709,693.76	USD	1.33 PFERSOCA	TRAC03
8671076	N	0	20130808	100000	Tub ISE	US321133BV61	First NLC Trust 2005-3 DL-PLR Notes 2005(35) CLM-2	B	1,000,000	71.00	-710,000.00	710.00	0.71	-709,693.76	USD	1.33 PFERSOCA	TRAC03
8432018	N	0	20130710	144447	Tub ISE	US321133BV61	First NLC Trust 2005-3 DL-PLR Notes 2005(35) CLM-2	B	7,000,000	71.00	-4,970,000.00	7,000.00	0.71	-4,966,773.78	USD	1.28 PFERSOCA	SOL01
8432012	C	8430660	20130710	110000	Tub ISE	US321133BV61	First NLC Trust 2005-3 DL-PLR Notes 2005(35) CLM-2	S	-7,000,000	71.00	-4,970,000.00	-7,000.00	0.71	-4,966,773.78	USD	1.28 PFERSOCA	SOL01
8431992	N	0	20130710	144346	Tub ISE	US321133BV61	First NLC Trust 2005-3 DL-PLR Notes 2005(35) CLM-2	S	-7,000,000	71.00	-4,970,000.00	4,970.00	0.71	-4,977,688.00	USD	1.28 PFERSOCA	TRAC03
8431981	C	8430668	20130710	110000	Tub ISE	US321133BV61	First NLC Trust 2005-3 DL-PLR Notes 2005(35) CLM-2	B	7,000,000	71.00	-4,970,000.00	-4,970.00	0.71	-4,977,688.00	USD	1.28 PFERSOCA	TRAC03
8430668	N	0	20130710	110000	Tub ISE	US321133BV61	First NLC Trust 2005-3 DL-PLR Notes 2005(35) CLM-2	S	-7,000,000	71.00	-4,970,000.00	4,970.00	0.71	-4,977,688.00	USD	1.28 PFERSOCA	TRAC03
8430660	N	0	20130710	110000	Tub ISE	US321133BV61	First NLC Trust 2005-3 DL-PLR Notes 2005(35) CLM-2	B	7,000,000	71.00	-4,970,000.00	7,000.00	0.71	-4,966,773.78	USD	1.28 PFERSOCA	SOL01

Bloomberg TRADE TICKET as of 7/10/13
TRADER OPTIMUS FONDER AB 3213318V6
BUY 7,000,000 FNLC 2005-3 M2 HOME EQ:MEZ,FLT,*
PRICE 71.00 assuming CPR= 6.0 YTM = 5.71% 1.213% 12/25/35
SETTLE 7/11/13 Thu Accrual Period 6/25/13 - 7/24/13 Monthly
CALL? Date 7/25/13 Px 100 Next payment 7/25/13 (0 day delay)
1st Idx 0.19528 LIBOR01M 0.19528

Original Face	\$ 7,000,000.00	
x Jun13 Factor	1.0000000000	✓ actual current factor
= current face	\$ 7,000,000.00	
Principal value	\$ 4,970,000.00	
+ 16 days accrued	\$ 3,773.78	✓ actual current coupon
= total funds	\$ 4,973,773.78	

NOTES: [REDACTED]

TRACE ELIGIBLE
Text HighLight? Y
issued: 11/16/05
mature: 12/25/35
Collat: HOME EQ5.16
5.69(292)94

(1xLIBOR01M)+102BP CAP= 14% FLOOR= 0.68%
Australia 61 2 9272 8600 Brazil 5511 2048 4500 Europe 44 20 7330 7500 Germany 49 69 8004 1210 Hong Kong 852 2977 6000
Japan 81 3 3201 6900 Singapore 65 6212 1000 U.S. 1 212 318 2000 Copyright 2013 Bloomberg Finance L.P.
BN 109008 0E87 6A712 00 6055-3889-0 10-Jul-2013 10:38:27

9/6/2018

Preview

SV: Trade Confirmation GSAA 2006-6 AF7 & FNLC 2005-3 M2

From: Ulf Deckmark [ulf.deckmark@optimusfonder.se]

To: 'Carsten Pfersdorf'

Date: Wed, Jul 10, 2013 10:46 AM WT

Hi Carsten,

I confirm the trade.

Best regards

Ulf

Ulf Deckmark, VD
Optimus Fonder AB

Från: Carsten Pfersdorf [mailto:Carsten.Pfersdorf@cbseydler.com]

Skickat: den 10 juli 2013 10:41

Till: 'Ulf Deckmark'

Ämne: Trade Confirmation GSAA 2006-6 AF7 & FNLC 2005-3 M2

Hello Ulf,

please confirm the two trade attached.

Trade day will be today, settlement day tomorrow.

We will charge 10bps as usual.

Thanks
Carsten

Mit freundlichen Grüßen / With best regards

Carsten Pfersdorf
Sales Trading

We believe in German Mittelstand

- **Winner 2012 Best German SME House – Capital Markets Daily Portal**
- **Top Stock Picker 2012 – Thomson Reuters Starmine Ranking in sector machinery (pan-European)**
- **Best Bookrunner Mittelstandsanleihen 2011 – Bond Magazine**
- **Platz 1 Going Public League Table 2011 für Emissionen von Mittelstandsanleihen nach Anzahl und Volumen**
- **Platz 1 Thomson Reuters Starmine Ranking 2011 für die besten Aktienempfehlungen im TecDAX und SDAX**
- **Platz 1 Dealogic Ranking 2010 für Aktienemissionen unter 100 Mio EUR für Small & Mid Caps in Deutschland**

Close Brothers Seydler Bank AG
Registergericht: Frankfurt am Main
Aktiengesellschaft mit Sitz in Frankfurt am Main - HRB 43507
Aufsichtsrat: Jonathan Howell (Vorsitzender)
Vorstand: René Parmantier, Holger Gröber

Schillerstr. 27-29

<https://archive.seydler.local/web/ui/Default.aspx?lc=1>

Trade Ticket via ISO and VCON



TRADE TICKET

as of 7/3/13

TRADER CLOSE BROTHERS

32113JBV6

orig face FIRST NLC TRUST

HOME EQT:MEZ,FLT.+

BUYS 7,000,000

FNLC 2005-3 M2

1.213% 12/25/35

PRICE 71-00

(71.0000000)

SETTLE 7/11/13 Thu

Accrual Period 6/25/13 - 7/24/13 Monthly

Next payment 7/25/13 (0 day delay)

Original Face	\$	7,000,000.00	
x Jun13 Factor	x	1.0000000000	√ actual current factor
= current face	\$	7,000,000.00	
Principal value	\$	4,970,000.00	
+ 16 days accrued	\$	3,773.78	√ actual current coupon
= total funds	\$	4,973,773.78	

TRACE ELIGIBLE
Text HighLight?

NOTES:

issued: 11/16/05
mature: 12/25/35
Collat:HOMEQ5.16
5.69(292)94

(1xLIBOR01M)+102BP. CAP= 14% FLOOR= 0.68%

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 207448 H621-34-1 03-Jul-13 21:57:37 PDT GMT-7:00

8/29/2018

Preview

Bonds...

From: Emil Amir Ingmanson [eai@solidequity.se]

To: Carsten Pfersdorf

Date: Tue, Jul 9, 2013 9:56 PM WT

Attachments:  [21256E5B-5599-47E1-B36B-02B91354B64D.png \(4.4 KB\)](#)  [Trade Ticket - Close Brothers to Optimus\[1\].pdf \(45.7 KB\)](#)  [Trade Ticket - FNLC - Close Brothers to Optimus\[1\].pdf \(45.3 KB\)](#)

Dear Carsten,

Here is the trade tickets for the sale of the two bonds that should arrive tomorrow. Settlement is Thursday.

Best Regards,
E-A Ingmanson



Hammarby Kaj 16
120 30 Stockholm, Sweden

—
+467-329 399 99

+356-999 380 99

www.solidequity.se
eai@solidequity.se

6

TradeDate	TradeTime	Portfolio	ISIN	Instrument	B/S	Quantity	TradePriceCcy	GrossAmountCcy	CommissionCcy	NetPriceCcy	NetAmountCcy	TrdCcy	CcyRate	Trader	SettleInstrct
20130808	100000	Tub ISE	US3211338V61	First NLC Trust 2005-3 DL-FLR Notes 2009(35) CLM-2	S	-1,000,000	71,00	-710,000,00	0,00	0,71	-710,504,16	USD	1,33	PFERSDCA	SOLJ01
20130808	100000	Tub ISE	US3211338V61	First NLC Trust 2005-3 DL-FLR Notes 2009(35) CLM-2	B	1,000,000	71,00	-710,000,00	710,00	0,71	-709,794,18	USD	1,33	PFERSDCA	TRAC03
20130808	100000	Tub ISE	US3211338V61	First NLC Trust 2005-3 DL-FLR Notes 2009(35) CLM-2	S	-1,000,000	71,00	-710,000,00	-710,00	0,71	-709,653,75	USD	1,33	PFERSDCA	TRAC03
20130808	100000	Tub ISE	US3211338V61	First NLC Trust 2005-3 DL-FLR Notes 2009(35) CLM-2	B	1,000,000	71,00	-710,000,00	710,00	0,71	-709,653,75	USD	1,33	PFERSDCA	TRAC03

Lieferung 1Mio Solid 900728 FoP
 From: Trade Operations Mailbox
 To: stefan.hille@bnpparibas.com
 Cc: Trade Operations Mailbox
 Date: Tue, Aug 20, 2013 12:13 PM WT
 Attachments:  [ABS delivery instructions.pdf \(178.9 KB\)](#)

Hallo Herr Hille,

könnten sie bitte die Million nochmals auf die Reise schicken und ggf, die Lieferinstruktionen nochmals prüfen.

Vielen Dank

Mit freundlichen Grüßen

Dana Benz-Fischer
 Trade Operations

We believe in German Mittelstand

- *Top 10 Brokers Europe – Wall Street Journal Europe 2013*
- *Winner 2012 Best German SME House – Capital Markets Daily Portal*
- *Best Bookrunner Mittelstandsanleihen 2011 und 2012 – BOND MAGAZINE*
- *Top Stock Picker 2012 – Thomson Reuters Starmine Ranking in sector machinery (pan-European)*
- *Platz 1 Going Public League Table 2011 für Emission von Mittelstandsanleihen nach Anzahl und Volumen*
- *Platz 1 Thomson Reuters Starmine Ranking 2011 für die besten Aktienempfehlungen im TecDAX und SDAX*
- *Platz 1 Dealogic Ranking 2010 für Aktienemissionen unter 100 Mio EUR für Small & Mid Caps in Deutschland*

Close Brothers Seydler Bank AG
 Schillerstrasse 27 - 29
 60313 Frankfurt am Main

Tel: +49 (0) 69 / 92054-308
 Fax: +49 (0) 69 / 92054-915
 e-mail: dana.benz-fischer@cbseydler.com

Registergericht: Frankfurt am Main
 Aktiengesellschaft mit Sitz in Frankfurt am Main - HRB 43507
 Aufsichtsrat: Jonathan Howell (Vorsitzender)
 Vorstand: René Parmantier, Holger Gröber

<http://www.cbseydler.com>

Emil -

[Regarding bond: FNLC 2005-3 M2, cusip 32113JBV6, ISIN US32113JBV61, original face USD 1.000.000]

Please ask Close Brothers Seydler Bank to attempt delivery again. To confirm, you are delivering the subject bond to our account at LPL Financial. Again, it is DTC # 0075, and account # 1360-4701. Please also make a note on the delivery instructions to deliver the subject bond "FREE OF PAYMENT - FREE DELIVERY".

Aaron Hodgdon at LPL Financial is aware that you will make delivery. His contact information is aaron.hodgdon@lpl.com, +1-855-575-4678.

Let me know if there is any difficulty after the next attempt of delivery.

Thank you.

Regards,

Mark Bishop
 +1 949 678 9574

+46 709 933 538

----- Forwarded message -----

From: **Emil Amir Ingmanson** <amir77@me.com>
Date: Tue, Aug 20, 2013 at 11:13 AM
Subject: Fwd: ABS delivery instructions.pdf
To: Mark Bishop <mailtobishop@gmail.com>

What can we do?

Best Regards,

E-A Ingmanson

Sent from my iPhone

Vidarebefordrat brev:

Från: Markus Laifle <Markus.Laifle@cbseydler.com>
Datum: 20 augusti 2013 10:01:55 GMT+01:00
Till: "eai@solidequity.se" <eai@solidequity.se>
Kopia: Carsten Pfersdorf <Carsten.Pfersdorf@cbseydler.com>, Stefan Krewinkel <Stefan.Krewinkel@cbseydler.com>, Angela Leser <Angela.Leser@cbseydler.com>
Ämne: FW: ABS delivery instructions.pdf

Hello Emil,

ABS refused to take the bond in we tried to delivery.

Can you please check and let us know what to do?

Thank you and best regards

Markus

rom: Carsten Pfersdorf
Sent: Dienstag, 13. August 2013 15:25
To: Trade Operations Mailbox
Subject: FW: ABS delivery instructions.pdf

Hallo zusammen,

anbei die Instruktionen für die 1mln US bond aus Emils BNP depot.

Gruss
Carsten

From: Emil Ingmanson [<mailto:eai@solidequity.se>]
Sent: Freitag, 9. August 2013 06:52
To: Carsten Pfersdorf
Subject: ABS delivery instructions.pdf

Carsten -

Please find attached the delivery instructions for ABS INVESTMENT GROUP.

8/29/2018

Preview

Deliver to LPL Financial, DTC #0075, Account No. 1360-4701, Account Name "ABS INVESTMENT GROUP, LLC". Make sure to add a notation, "Free Delivery".

Best Regards,

E-A Ingmanson

Sent from my iPhone

--
Mark Bishop

+1 949 678 9574

+46 709 933 538

**DELIVERY INSTRUCTIONS FOR ABSIG LLC
d.b.a. ABS INVESTMENT GROUP, LLC**

Effective as of: January 2013

DTC ELIGIBLE SECURITIES

LPL Financial
DTC# 0075
Account #1360-4701
Account name: ABS Investment Group, LLC

PHYSICAL SECURITIES

LPL Financial
Attention: Custody Department
9785 Towne Centre Drive
San Diego, California 92121
Further Credit: ABS Investment Group, LLC
Account #1360-4701

WIRE TRANSFERS - INTERNATIONAL

Swift Code: WFBIUS6S
Beneficiary Bank Name: Wells Fargo Bank
Beneficiary Bank Address: San Francisco, CA USA
Beneficiary Acct #: 122243334
Beneficiary Name: Commerce West Bank
Further Credit: ABS Investment Group, LLC
Acct #92200070
(Wire description)

WIRE TRANSFERS - DOMESTIC

Commerce West Bank
2111 Business Center Drive
Irvine, California 92612
ABA #122 243 334
Account #92200070
Account name: ABS Investment Group, LLC
(Wire description)

FOREIGN DELIVERY

EUROCLEAR# 93999
(Merrill Lynch)

TAX ID

26-2119490

CONFIRM MAILING ADDRESS

ABS Investment Group, LLC
Attn: Mark Bishop
707 Broadway, 18th Floor
San Diego, California 92101
[mbishop@absig.com]
[+1 949 678 9574]



Bloomberg **TRADE TICKET** as of **8/ 8/13**

TRADER **OPTIMUS HIGH YIELD** **32113JBY6**
BY VALUE REDEEMABLE TRUST HOME EQT:MEZ.FLT.+

SELLS **1,000,000** **FNLC 2005-3 M2** 1.210031 12/25/35
ON = 1510 0.00 7.05 Aug 1 Day

PRICE **71-00** 71,000,000 ASSUMING **CPR= 8.0** **YTM = 6.423%** 10.0% Total Principal

SETTLE **8/ 9/13** Fri Accrual Period 7/25/13 - 8/25/13 Monthly
CALL **Date 8/25/13** Px 100 Next payment 8/25/13 (0 day delay)

1st Yr 0.18593 LIBOR01M 0.18593

Original Face	\$	1,000,000.00	
x Jul13 Factor		1.0000000000	✓ actual current factor
= current face	\$	1,000,000.00	
Principal value	\$	710,000.00	
= 15 days accrued	\$	504.18	✓ actual current coupon
= total funds	\$	710,504.18	

NOTES: [REDACTED]

[REDACTED]

[REDACTED]

[REDACTED]

(1xLIBOR01M)+102BP. CAP= 14% FLOOR= 0.68% **5.69(291)95**

issued: 11/16/05
 mature: 12/25/35
 Collat: HOME F05.16

Australia 61 2 9277 8600 Brazil 5511 3048 4500 Europe 44 20 7930 7500 Germany 49 63 9204 1210 Hong Kong 852 2377 6000
 Japan 81 3 3201 8300 Singapore 65 6212 1000 U.S. 1 212 313 2000 Copyright 2013 Bloomberg Finance L.P.
 SH 109008 CEST GMT+2:00 6436-3328-0 09-Aug-2013 03:43 13

9/6/2018

Preview

Confirm trade Optimus High Yield
From: Jan Eriksson [jan.eriksson@optimusfonder.se]
To: Carsten.Pfersdorf@cbseydler.com
Date: Thu, Aug 8, 2013 9:57 AM WT

God morning,

We confirm the trade.

Regards
Jan Eriksson

pls confirm your sell of 1mln nom **US32113JBV61** as in the trade attached

Regards
Carsten

Markus Keßler

From: Markus Laifle
Sent: Dienstag, 20. August 2013 11:59
To: Trade Operations Mailbox
Subject: FW: ABS delivery instructions.pdf
Attachments: ABS delivery instructions.pdf

Dana, passt das dann ?

Gruß
Markus

From: Mark Bishop [<mailto:mailtobishop@gmail.com>]
Sent: Dienstag, 20. August 2013 11:49
To: Emil Amir Ingmanson; emil
Cc: Markus Laifle; aaron.hodgdon@lpl.com
Subject: Fwd: ABS delivery instructions.pdf

Emil -

[Regarding bond: FNLC 2005-3 M2, cusip 32113JBV6, ISIN US32113JBV61, original face USD 1.000.000]

Please ask Close Brothers Seydler Bank to attempt delivery again. To confirm, you are delivering the subject bond to our account at LPL Financial. Again, it is DTC # 0075, and account # 1360-4701. Please also make a note on the delivery instructions to deliver the subject bond "FREE OF PAYMENT - FREE DELIVERY".

Aaron Hodgdon at LPL Financial is aware that you will make delivery. His contact information is aaron.hodgdon@lpl.com, +1-855-575-4678.

Let me know if there is any difficulty after the next attempt of delivery.

Thank you.

Regards,

Mark Bishop
+1 949 678 9574
+46 709 933 538

----- Forwarded message -----

From: Emil Amir Ingmanson <amir77@me.com>
Date: Tue, Aug 20, 2013 at 11:13 AM
Subject: Fwd: ABS delivery instructions.pdf
To: Mark Bishop <mailtobishop@gmail.com>

What can we do?

Best Regards,

E-A Ingmanson

Sent from my iPhone

Vidarebefordrat brev:

Från: Markus Laifle <Markus.Laifle@cbseydler.com>
Datum: 20 augusti 2013 10:01:55 GMT+01:00
Till: "eai@solidequity.se" <eai@solidequity.se>
Kopia: Carsten Pfersdorf <Carsten.Pfersdorf@cbseydler.com>, Stefan Krewinkel <Stefan.Krewinkel@cbseydler.com>, Angela Leser <Angela.Leser@cbseydler.com>
Ämne: FW: ABS delivery instructions.pdf

Hello Emil,

ABS refused to take the bond in we tried to delivery.

Can you please check and let us know what to do?

Thank you and best regards

Markus

rom: Carsten Pfersdorf
Sent: Dienstag, 13. August 2013 15:25
To: Trade Operations Mailbox
Subject: FW: ABS delivery instructions.pdf

Hallo zusammen,

anbei die Instruktionen für die 1mln US bond aus Emils BNP depot.

Gruss

Carsten

From: Emil Ingmanson [<mailto:eai@solidequity.se>]
Sent: Freitag, 9. August 2013 06:52

To: Carsten Pfersdorf
Subject: ABS delivery instructions.pdf

Carsten -

Please find attached the delivery instructions for ABS INVESTMENT GROUP.

Deliver to LPL Financial, DTC #0075, Account No. 1360-4701, Account Name "ABS INVESTMENT GROUP, LLC". Make sure to add a notation, "Free Delivery".

Best Regards,

E-A Ingmanson

Sent from my iPhone

--
Mark Bishop
+1 949 678 9574
+46 709 933 538

settlement confirm

20130712195019W00 RECEIVE AGAINST PAYMENT CONFIRMATION

1:F01 TUBDDEDDAXXX 9571 148672
 2:O 545 1349 130712 BBHCUS33AXXX 0683 884468 130712 1950 N
 3:108:SWFT0SW419332876
 4::16R:GENL
 :20C::SEME//121321409600000
 :23G:NEWM
 :98A::PREP//20130712
 :16R:LINK
 :20C::RELA//2218217120130712
 :16S:LINK
 :16S:GENL
 :16R:TRADDET
 :98A::SETT//20130712
 :98A::TRAD//20130710
 :98A::ESET//20130712
 :90A::DEAL//PRCT/71,
 :35B:ISIN US32113JBV61
 FNLC 2005-3 M2 V/R 12/25/35
 :16S:TRADDET
 :16R:FIAC
 :36B::ESTT//FAMT/7000000,
 :36B::ESTT//AMOR/7000000,
 :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//00207FEC
 :16S:SETPRTY
 :16R:AMT
 :19A::ESTT//USD4966773,78
 :16S:AMT
 :16S:SETDET
 5:CHK:2AE928D332E9

settlement confirm

20130712195020W00 DELIVER AGAINST PAYMENT CONFIRMATION

1:F01 TUBDDEDDAXXX 9571 148673
2:O 547 1349 130712 BBHCUS33AXXX 0683 884511 130712 1950 N
3:108:SWFTOSW419332919
4::16R:GENL
:20C::SEME//121321407800000
:23G:NEWM
:98A::PREP//20130712
:16R:LINK
:20C::RELA//3982097220130712
:16S:LINK
:16S:GENL
:16R:TRADDET
:98A::SETT//20130712
:98A::TRAD//20130710
:98A::ESET//20130712
:90A::DEAL//PRCT/71,
:35B:ISIN US32113JBV61
FNLC 2005-3 M2 V/R 12/25/35
:16S:TRADDET
:16R:FIAC
:36B::ESTT//FAMT/7000000,
:36B::ESTT//AMOR/7000000,
: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//USD4978743,78
:16S:AMT
:16S:SETDET
5:CHK:67525C94BDBB

Bilaga P17



Information to Swedbank
Traction

2013-07-11 14:02:05

Swedbank trade instructions
Version 3.20

Verify/Approve instructions

Row ID	Type of Message	Instruction type	Sw/keeping account	Client reference	Trade date	Settlement date	Instrument	Quantity	Deal price	Deal Amount currency	Settlement amount currency	Counterparty Buyer/Seller	Counterparty settlement agent	Counterparty safe	Place of settlement	Event code	Status	Client ID
1	NEWM	B	901901350628	33032	20130710	20130712	SEK005188521	80 000 000	0.995	79 630 778.64 SEK	79 630 779.00 SEK	SWEDSESS	SWEDSESS		WPCSSESS		Verified	Traction
2	NEWM	B	901901350628	33033	20130710	20130712	SEK005308418	60 000 000	0.996	59 750 842.32 SEK	59 750 842.00 SEK	SWEDSESS	SWEDSESS		WPCSSESS		Verified	Traction
3	NEWM	B	901901350628	33034	20130710	20130715	KSD456513711	2 000 000	0.993	1 985 000.00 USD	1 985 541.67 USD	43743	43743		MAGTCBEFE		Verified	Traction
4	NEWM	B	901901350628	J3035	20130710	20130712	US3211318V61	7 000 000	0.710	4 970 000.00 USD	4 978 243.78 USD	BBHCUS33	0100		OTCYUS33		Identified	Traction
5	NEWM	B	901901350628	33036	20130710	20130712	US36234M248	4 321 000	0.610	2 615 810.00 USD	2 645 332.42 USD	BBHCUS33	0010		IDTCYUS33		Verified	Traction

BG 85-1 Bilaga P18

TRADE CONFIRMATION

Date: 10/07/13

Client:	Optimus Fonder AB
Confirmation Text:	
Reference No.:	235658

We confirm your Buy

Security Name:	FIRST NLC TRUST 2005-3 DL-FLR CERTS 2005(35) CL.M-2		
ISIN:	US32113JBV61		
Currency:	USD		
Nominal:	7,000,000		
Trade Price:	USD 71.00000000	Principal Amount:	USD 4,970,000.00
Commission:	USD 4,970.00	Interest Days:	16
Local Tax:		Accrued Amount:	USD 3,773.78
Net Price:	USD 71.12491100		
Net Amount:	USD 4,978,743.78		
Exchange:			
Trade Day:	10/07/13		
Value Day:	12/07/13		
Trade Time:	14:42		
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

settlement confirm

Bilaga P19

20130816190345W01 DELIVER AGAINST PAYMENT CONFIRMATION

1:F01 TUBDDEDDAXXX 9608 946047
2:O 547 1303 130816 BBHCUS33AXXX 0689 254233 130816 1903 N
3:108:SWFTOSW422831586
4::16R:GENL
:20C::SEME//121482062200000
:23G:NEWM
:98A::PREP//20130816
:16R:LINK
:20C::RELA//2559206720130809
:16S:LINK
:16S:GENL
:16R:TRADDET
:98A::SETT//20130809
:98A::TRAD//20130808
:98A::ESET//20130816
:90A::DEAL//PRCT/71,
:35B:ISIN US32113JBV61
FNL 2005-3 M2 V/R 12/25/35
:16S:TRADDET
:16R:FIAC
:36B::ESTT//FAMT/1000000,
:36B::ESTT//AMOR/1000000,
:97A::SAFE//2006112
:16S:FIAC
:16R:SETDET
:22F::SETR//TRAD
:16R:SETPRTY
:95P::BUYR//CEDELULL
:16S:SETPRTY
:16R:SETPRTY
:95R::REAG/DTCYID/00000908
:16S:SETPRTY
:16R:SETPRTY
:95P::PSET//DTCYUS33
:16S:SETPRTY
:16R:AMT
:19A::ESTT//USD710504,18
:16S:AMT
:16S:SETDET
5:CHK:9EB27FD9C6EF



Information to Swedbank
Traction

2013-08-09 14:11:14

Swedbank trade instructions
Version 3.20

Verify/Approve instructions

Row ID	Type of message	Instruction type	Settlement account	Client reference	Trade date	Settlement date	Instrument	Quantity	Deal price	Deal Amount currency	Settlement amount currency	Counterparty Buyer/Seller	Counterparty settlement agent	Counterparty sale	Place of settlement	Event code	Status	Client ID
1	REVM	S	901901350628	33275	20130808	20130809	US32113BV61	1000000	0,71000000	710000,00 USD	710504,18 USD	BHICUS33	OCIO	206412	DICTUS33		Verified	Traction
2	REVM	B	901901350628	33275	20130808	20130813	X5026691447	1500000	0,97500000	1387500,00 EUR	1414135,00 EUR	B3743	43743	MGT0BEBE			Verified	Traction

Enter 1460 to send Ticket via MSG and VCDM.

Bloomberg
ABS

TRADE TICKET

as of 8/ 6/13

TRADER

OPTIMUS HIGH YIELD

32113JBV6

orig face

FIRST NLC TRUST

HOME EQT:MEZ,FLT,+

BUYS

1,000,000

MZ

1.21003% 12/25/35

DM = +615.3 BP 7.03 Avg Life

PRICE 71.00

assuming

CPR= 8.0

YTM =

6.423%

10.17- 3.84 Principal

(71,000,000)

SETTLE

8/ 9/13 Fri

Accrual Period 7/25/13 - 8/25/13 Monthly

CALL? Date 8/25/13 Px 100

Next payment 8/26/13 (0 day delay)

1st Idx 0.18593 LIBOR01M 0.18593

Original face

\$ 1,000,000.00

x Jul13 Factor

1.000000000

√ actual current factor

= current face

\$ 1,000,000.00

Principal value

\$ 710,000.00

+ 15 days accrued

\$ 504.18

√ actual current coupon

= total funds

\$ 710,504.18

TRACE ELIGIBLE

Text Highlight?

NOTES:

(1xLIBOR01M)+102BP. CAP=	14%	FLOOR=	0.68%
Australia 61 2 9777 8600	Brazil 5511 3048 4500	Europe 44 20 7200 7500	Germany 49 69 9204 1210
Japan 81 3 3201 8900	Singapore 65 6212 1000	U.S. 1 212 318 2000	Hong Kong 852 2977 6000
Copyright 2013 Bloomberg Finance L.P.			
SH 315420 H621-403-1 04-Aug-13 20:56:20 PDT GMT-7:00			

issued: 11/16/05
mature: 12/25/35
Collat:HOMEEQS.16
5.69(291)95

Rättshjälp UK
Bilagga p 21

Enter 1xGo to send Ticket via MSG and VCOM.

Bloomberg
ABS

TRADE TICKET

as of 8/4/13

TRADER

ABS INVESTMENT GROUP

32113JBV6

orig. face

FIRST ILC TRUST

HOME EQT:MEZ,FLT,+

BUYS

1,000,000

FNLC 2005-3 M2

1.21003% 12/25/35

DH = +776.8 BP 7.04 Avg Life

PRICE

63,900,000

assuming

CPR= 8.0

YTM =

8.086%

10/17-9/24 Principal

(63,900,000)

SETTLE

8/6/13 Tue

Accrual Period

7/25/13 -

8/25/13

Monthly

Next payment

CALL? Date 8/25/13 Px 100

Next payment 8/26/13 (0 day delay)

1st Idx 0.18593 LIBOR01M 0.18593

Original Face

\$

1,000,000.00

x Jul13 Factor

\$

1,000,000,000

= current face

\$

1,000,000.00

Principal value

\$

639,000.00

+ 12 days accrued

\$

403.34

= total funds

\$

639,403.34

NOTES:

(1xLIBOR01M)+102BP. CAP= 14% FLOOR= 0.68%

TRACE ELIGIBLE
Text Highlight?

issued: 11/16/05
mature: 12/25/35
Collat:HOMEEQ5.16
5.69(291)95

Australia 61 2 9777 8800 Brazil 5511 2048 4500 Europe 44 20 7330 2500 Germany 49 69 9304 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 315420 H621-403-1 04-Aug-13 20:53:50 PDT GMT-7:00

Rolfshjelt/LK
Bilag 122

GRAB

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

Bloomberg
ABS

TRADE TICKET

as of 8/22/13

TRADER

AARON HODGDON

32113318V6

orig face

FIRST NLC TRUST

HOME EQT:MEZ,FLT,+

SELLS

1,000,000

FNLC 2005-3 M2

1.20406% 12/25/35

DM = +1331.7 BP

15.31 Avg Life

PRICE 21-00

(21.0000000)

assuming PPS= S3

YTM = 13.887%

12/23- 2/33 Principal

SETTLE 8/27/13 Tue

Tue

Accrual Period 8/26/13 - 9/24/13 Monthly

Next payment 9/25/13 (0 day delay)

CALL? Date 8/25/13 Px 100

1st Idx 0.18593 LIBOR01M 0.18593

Original Face \$ 1,000,000.00

x Jul13 Factor = current face \$ 1,000,000.00

Principal value \$ 210,000.00

+ 1 days accrued \$ 33.45

= total funds \$ 210,033.45

! ASSUMED (actual Aug13 factor unknown)

√ actual current coupon

TRACE ELIGIBLE

Text Highlight?

NOTES:

[Redacted notes area]

issued: 11/16/05
mature: 12/25/35
Collat:HOMEEQ5.16
5.69(291)95

(1xLIBOR01M)+102BP. CAP= 14% FLOOR= 0.68%

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 756104 G990-1530-1 22-Aug-13 15:34:48 EDT GMT-4:00

B6721-3 Bilaga P23

Account Activity as of August 31, 2013

SECURITIES SOLD

Date	Activity Type	Description/SecurityID	Quantity	Price	Amount
08/22/13	Sale	FIRST NLC TR REMIC SER 2005-3 CL M2 MONTHLY 0 DAY DELAY VAR CPN 1.213% DUE 12/25/35 DTD 11/16/05 FC 11/25/05 32113JBV6	-1,000,000	\$21.00	\$209,983.45
TOTAL SECURITIES SOLD					\$209,983.45

ADDITIONS TO YOUR ACCOUNT

Date	Activity Type	Description/SecurityID	Quantity	Price	Amount
08/02/13	Wire Transfer	FED FUNDS/ COMMERCEWEST	--	--	\$2,000,000.00
08/06/13	Wire Transfer	FED FUNDS/COMMERCEWEST	--	--	2,400,000.00
08/19/13	Wire Transfer	FED FUNDS/COMMERCEWEST	--	--	3,945,000.00
08/21/13	Transfer A/C	FIRST NLC TR REMIC SER 2005-3 CL M2 MONTHLY 0 DAY DELAY VAR CPN 1.213% DUE 12/25/35 DTD 11/16/05 FC 11/25/05 32113JBV6	1,000,000	--	--
TOTAL ADDITIONS TO YOUR ACCOUNT					\$8,345,000.00

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

Datum	Text	Belopp	Saldo	KOMMENTAR	Värdepapper
2013-07-12	Försäljning värdepapper	4 966 773,78	7 607 088,42	SVC säljer till Close Brothers/Optimus	FNLC
2013-07-15	Överföring	-4 476 773,78	3 130 314,64	SVC köper från ABS Investment Group	FNLC
2013-08-08	Överföring	639 403,34	690 635,39	SVC säljer tillbaka till ABS I G	FNLC
2013-08-08	Inköp värdepapper	-710 504,18	5 131,21	SVC köper tillbaka från Optimus	FNLC

EBM.s noteringar

Bilag 1 P 26



Transmission 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	Safetkeeping account	Client reference	Trade date	Settlement date	Instrument	Quantity	Deal price	Deal Amount currency	Settlement amount currency	Counterparty Buyer/Seller	Counterparty settlement agent	Counterparty safe	Place of settlement	Event code	Status	Client ID
1	NEWM	S	901901350628	35681	20140818	20140821	US0674018C27	1000000	1.11650000	1116500.00 USD	1139562.50 USD	11234	11234		MGTCEBEE		Verified	Traction
2	NEWM	S	901901350628	35682	20140818	20140821	US5225FAH64	5697205	0.10375000	591091.21 USD	606497.37 USD	DTCO443	DTCO443		DTCYUS33		Verified	Traction
3	NEWM	S	901901350628	35684	20140818	20140821	US61746RD576	2006538	0.23500000	471536.44 USD	480234.79 USD	DTCO443	DTCO443		DTCYUS33		Verified	Traction
4	NEWM	S	901901350628	35685	20140818	20140821	N00010692155	1000000	0.96000000	960000.00 NOK	993700.00 NOK	DABAN022	DABAN022		VPSNNOIKK		Verified	Traction
5	NEWM	S	901901350628	35686	20140818	20140821	US32113UBV61	6000000	0.27000000	1620000.00 USD	1625287.50 USD	DTCO443	DTCO443		DTCYUS33		Verified	Traction

Robert Ekström

From: Robert Batista <robert.batista@aurigausallc.com>
Sent: den 18 augusti 2014 17:32
To: optimus.backoffice
Cc: funds@cc.com.mt; info@optimusfonder.se
Subject: ONE TRADE DONE TODAY
Attachments: New Auriga Del Instructions.pdf

BOUGH FROM YOU:

IRADER: ALEX HENDRICKSON CUSIP: 32113JBV6
BUYS: 6,000,000 of FNLC 2005-3 M2 1.175% 12/25/35
PRICE: 27.0000000 assuming CPR= 10.0 YTM: 25.534 AL= 6.37YR
SETTLE: 08/21/14 [Thu] Accrual Pd: 07/25/14 - 08/24/14 Monthly

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

*Formula: (1xLIBOR01M)+102BP. CAP= 14% FLOOR= 0.68%

PRINCIPAL VAL \$ 1,620,000.00

+ 27 Days ACC \$ 5,287.50 ✓ actual current coupon

= TOTAL FUNDS \$ 1,625,287.50 **

35685

Wahlstedt
Bilaga 1297

Report Name: Settled Trades - Optimus HY
 From Date: 01-Jan-2013 To Date: 31-Dec-2014
 Run ID: D-466-312-332

Account Name	Account Number	Security ID	ISIN	Security Name	Units	Net Amount	Trade Date	Actual Settlement Date
SWEDBANK RE: OPTIMUS HIGH YIELD	60485	30006EB	US32113JBV61	FIRST NLC TRUST 2005-3 2005-3 M2 FLOATING 25/DEC/2035	7 000 000,00000000	(4 978 743,78)	10-Jul-2013	12-Jul-2013
SWEDBANK RE: OPTIMUS HIGH YIELD	60485	30006EB	US32113JBV61	FIRST NLC TRUST 2005-3 2005-3 M2 FLOATING 25/DEC/2035	1 000 000,00000000	709 794,18	08-Aug-2013	16-Aug-2013
SWEDBANK RE: OPTIMUS HIGH YIELD	60485	30006EB	US32113JBV61	FIRST NLC TRUST 2005-3 2005-3 M2 FLOATING 25/DEC/2035	6 000 000,00000000	1 625 287,50	18-Aug-2014	21-Aug-2014

B6724-38

7/1/13 6:33,
Bitaga P29

[Mark Bishop <mbishop@absig.com>]

Mon, 07/01/2013 06:32 AM

From: [Mark Bishop <mbishop@absig.com>]

To: [rchamberlin@cwbc.com, golf44ron@aol.com]

Cc: [Lisa Duehring <lduehring@absig.com>, Craig Chang <cchang@absig.com>]

Subject: DTC DELIVERY REQUEST: GSAA 2006-6 AF7, cusip 362334MZ4, orig. face \$4,321,000. and, FNLC 2005-3 M2, cusip 32113JBV6, orig. face \$7,000,000.

Ron -

We need a DTC delivery request:

Please find attached delivery instructions and contact information for the buyer of the subject bond (back-office: Stefania Ruhnke, trade operations, +49 69 92054 309, stefania.ruhnke@cbseydler.com).

We will be delivering the subject bond two (2) bonds via "DTC Free" delivery, from DTC number 0075, our LPL account number "2316-6098", account name "American RMBS Equity Fund IV", to the buyer's account with Close Brothers Seydler Bank AG (DTC number "0908", acct. no. "089 154 CSC63359", acct. name "Solid Venture Capital"). The settlement date is Friday, July 5, 2013. The two bonds to deliver are as follows:

**GSAA 2006-6 AF7, CUSIP 362334MZ4, ORIGINAL FACE \$4,321,000, and;
FNLC 2005-3 M2, CUSIP 32113JBV6, ORIGINAL FACE \$7,000,000.**

Please contact us if you have any questions

Best regards,

Mark

=====
Mark Bishop
mbishop@absig.com
+1 949 678 9574

B69 714-38

7/4/13 6:18 /

Bilagga P30

[Mark Bishop <mbishop@absig.com>]

Wed, 07/03/2013 07:52 PM

From: [Mark Bishop <mbishop@absig.com>]

To: [emil@solidequity.se]

Subject: CORRECTED!!!

GSAA 2006-6 AF7, ISIN US362334MZ48
FNLC 2005-3 M2, ISIN US32113JBV61

Emil -

Sorry for the above. Use these,,, they are correct.

Thanks,

Mark

=====
Mark Bishop
mbishop@absig.com
+1 949 678 9574

Subject: Re: DTC DELIVERY REQUEST: GSAA 2006-6 AF7, cusip 362334MZ4, orig. face \$4,321,000, and; FNLC 2005-3 M2, cusip 32113JBV6, orig. face \$7,000,000.]

From: Mark Bishop <mbishop@absig.com>

Date: Wed, 07/03/2013 07:50 PM

To: emil@solidequity.se

GSAA 2006-6 AF7, CUSIP 362334MZ4, ORIGINAL FACE \$4,321,000, ISIN
US362334MZ48 and;
FNLC 2005-3 M2, CUSIP 32113JBV6, ORIGINAL FACE \$7,000,000, ISIN 32113JBV61.

Emil -

I put the ISIN in "red" above.

Thanks,

Mark

=====
Mark Bishop
mbishop@absig.com
+1 949 678 9574

On Wed, 07/03/2013 10:53 AM, Emil Amir Ingmanson <emil@solidequity.se> wrote:

Great!

Please see if you can get the ISIN codes as well.

I moved another 100KK yesterday and are moving 100KK today as well.

Everything is going according to plan now, we are going to issue a statement on both websites before lunch time today.

We have about 90% hit rate on the clients that we've called so far.

Sent from my iPhone

On 03 Jul 2013, at 10:45, "Mark Bishop" <mbishop@absig.com> wrote:

Emil -

We delivered two bonds to your account at Close Brothers on Tuesday, July 2, 2013. Hopefully you will see them in your account on Wednesday. Please notify your contact at the bank, so that they can accept them. Trade tickets, based on our verbal commitment will be sent to you Wednesday afternoon.

We will be delivering the subject two (2) bonds via "DTC Free" delivery, from DTC number 0075, our LPL account number "2316-6098", account name "American RMBS Equity Fund IV", to your account with Close Brothers Seydler Bank AG (DTC number "0908", acct. no. "089 154 CSC63359", acct. name "Solid Venture Capital"). The settlement date is Thursday, July 11, 2013. The two bonds that we delivered to you are as follows:

**GSA 2006-6 AF7, CUSIP 362334MZ4, ORIGINAL FACE \$4,321,000, and;
FNLC 2005-3 M2, CUSIP 32113JBV6, ORIGINAL FACE \$7,000,000.**

Please contact us if you have any questions.

Best regards,

Mark

=====
Mark Bishop
mbishop@absig.com
+1 949 678 9574
+46 709 933 538

3672438

7/5/13 2:06 AM

Biilage 031

[Mark Bishop <mbishop@absig.com>]

Fri, 07/05/2013 02:06 AM

From: [Mark Bishop <mbishop@absig.com>]

To: [emil@solidequity.se]

Subject: Revised - FNLC 2005-3 M2, CUSIP 32113JBV6, ORIGINAL FACE \$7,000,000, ISIN US32113JBV61...

Emil -

Please find attached the revised trade tickets. The trade ticket for ABS Investment Group to SVC is now at a price of 63.90%.

Regards,

Mark

=====
Mark Bishop
mbishop@absig.com
+1 949 678 9574

On Thu, 07/04/2013 07:15 AM, Mark Bishop <mbishop@absig.com> wrote:

**FNLC 2005-3 M2, CUSIP 32113JBV6, ORIGINAL FACE \$7,000,000, ISIN
US32113JBV61**

Emil -

For the FNLC bond, please find attached the trade ticket for Close Brothers to Optimus at a price of 71.00%, and the trade ticket for ABS Investment Group to SVC at a price of 66.00%.

If you have any questions, please contact me.

Regards,

Mark

=====
Mark Bishop
mbishop@absig.com
+1 949 678 9574



Fwd: Bonds...

Emil Ingmanson <eai@solidequity.se>
To: Mark Bishop <mbishop@absig.com>, Mark Bishop <mailtobishop@gmail.com>

Wed, Jul 10, 2013 at 2:25 PM

Problem?

Best Regards,

E-A Ingmanson

Sent from my iPhone

Vidarebefordrat brev:

Från: Carsten Pfersdorf <Carsten.Pfersdorf@cbseydler.com>
Datum: 10 juli 2013 14:12:06 CEST
Till: 'Emil Ingmanson' <eai@solidequity.se>
Ämne: RE: Bonds...

Hi Emil,

we just got feedback from custodian, unfortunately settlement tomorrow doesn't work, will take at least 2 days, probably 3 days due to US.

Will sent a new confirmation with t+2.

One more thing.

We got a price reasonable check for the bonds.

Compliance was asking as Bloomberg got some strange prices.

Is there any reason for that ?

Thanks

Carsten

B6724-38

7/10/13 4:00

Bitaga 1233

[Mark Bishop <mbishop@absig.com>]

Wed, 07/10/2013 03:59 PM

From: [Mark Bishop <mbishop@absig.com>]

To: [emil@solidequity.se]

Subject: response...

Emil -

Type this response back to Carsten on your email:

Carsten -

More than often, compliance will get "strange" prices when using Bloomberg, or "BVAL". BVAL is almost never accurate with lightly traded subprime, mezzanine bonds, and typically there are large variations to trade prices in this sector.

Nevertheless, the GSAA bond (cusip 362334MZ4) is a great bond at our trade price. The current coupon is 5.738%, and our CitiGroup/ABSNet cash flow models for the bond generate a 11.22% total return at our agreed trade price. We are happy with the bond and based upon our analysis, we purchased the bond and traded it to a very satisfied investor.

Regarding the FNLC bond (cusip 32113JBV6), this too is a great bond at our trade price. While the current coupon is 1.213%, it is a floater with great upside when rates tighten again. Our CitiGroup/ABSNet cash flow models for this bond generate a 11.25% total return at our agreed trade price. Again, we are happy with the bond and based upon our analysis, we purchased the bond and traded it to an investor that wants the bond.

We are now "long" the bonds, and are obligated to sell them to our investor, who is requesting delivery.

I understand that the bonds were delivered to my account only today, so we need to add a few days for delivery. Let me know what day is appropriate and I will change the settlement date with my investor and generate new trade tickets.

Best regards,

Emil

- GSAA, BVAL @ 22.25% 7-10-2013
ABS purchased bond @ 40.625 and market it to 61
- FNLC, BVAL @ 16.25% 7-10-2013
ABS purchased bond @ 47.375 and market it to 71

=====
Mark Bishop
mbishop@absig.com
+1 949 678 9574

136724-38
Bilaga P34

**Move Money
DTC Request**

DTC

Account Number

2	3	1	6	6	0	9	8
---	---	---	---	---	---	---	---

Rep ID

7	N	P	B
---	---	---	---

Instructions: Use this form to deliver DTC-eligible securities only from an LPL non-retirement account to a account holder account at another firm or financial institution. Note: Partial shares and Mutual funds are not DTC eligible
Please fax the completed form to (858) 202-8335.

1. Account Information

Account Registration American RMBS Equity Fund IV Social Security/Tax ID Number 27-1771079

2. Required Field: Select type of Delivery

Please select one: Gift Common Owner Death Distribution (Tax Lot selection not available)

3. Cost Basis Information

Use the optional (*) Tax Lot Trade Date and Tax Lot Price fields to select specific lots. If these fields are NOT specified, LPL will deliver the securities using the default first in, first out (FIFO) method.

I hereby authorize LPL Financial LLC to act on my behalf in accordance with the following delivery instructions. Please deliver the following security(ies):

CUSIP/Symbol	Security Description	Share Quantity	Tax Lot Trade Date*	Tax Lot Price*
362334M74	GSAA 2006 7 AF7	\$4,321,000.0000		
32113JRV6	FNLC 2005-3 M2	\$7,000,000.0000		

4. Send the securities according to the Receiving Broker/Dealer information below:

DTC # (4 Digits) 0908 Account Number 089 154 CSC63359 Account Title American RMBS Equity Fund IV
Receiving Institution Phone Number and Contact Information (additional information may be required) Clive Brothers Seydler Bank, Stephanie Ruhnko, +49 69 92054 309
Relationship to owner: (Note: Request is subject to LPL's AML/fraud prevention policies) Investor

5. Account Holder Acknowledgement

Mark Bishop Account Holder Signature Date 7-1-2013
Jay Modi Account Holder Signature Date 7/1/2013

6. Validation of Account Holder Signature

My customer(s) is/are well known to me, and I validate that the signature(s) on the attached document is/are genuine. I agree for myself and my successors, assigns, heirs, executors, and administrators to at all times indemnify and hold harmless LPL Financial LLC (LPL) and all LPL staff and third-party providers, acting as Authorized Agents of LPL, from and against any and all claims, losses, liabilities, taxes, damages, actions, charges, and expenses, including attorney fees, resulting from your compliance with this request. LPL reserves the right to verify the authenticity of any signature.

Ron Chamberlin Financial Advisor / Authorized Person Signature Date 07/01/2013



Member FINRA/SIPC

F85
Revised 1112



1367 7/24-38

Bitlage P35

CURRENT INVENTORY (F IV) TO REVIEW FOR SALE TO OPTIMUS

**QIMMARCH - AMERICAN RMBS EQUITY FUND IV
CURRENT BOND SUMMARY:**

Purchase Date	Description	CUSIP	Original Face	Orig Omni Price	% inc.	Omni Projected Sale Price	% inc.	Optimus Projected Sale Price	Curr Factor (May 2013)	Curr Coupon	Optimus cash-on cash	Cash back to paid by Optimus
5/2/10	SAFC 07A12 1A2	06955VAU5	3,000,000.00	46,750	100%	46,750	17.5%	187,750	0.450512460	5.500%	6.726%	407,579
1/28/11	GSAA 2006-6 AF7	367334M24	4,321,000.00	25,000	115%	28,750	21.2%	161,000	1.000000000	4.886%	7.980%	1,242,268
7/6/12	LSX 2007-5H 3A4	57523BAV6	12,455,000.00	48,500	100%	48,500	17.5%	161,575	0.101950042	5.186%	3.918%	1,763,796
8/14/12	FNLC 2005-3 M2	32113JBV6	7,000,000.00	15,625	115%	20,000	35.5%	71,000	1.000000000	1.220%	11.16%	1,400,000
Current Net Asset Value						4,807,652		11,394,465				4,807,652

Description	Assumptions needed at Optimus Projected Sale Price
SAFC 07A12 1A2	spread @ 200, CDR @ 1.00% @ 5. to WH, Yield @ 11.75%
GSAA 2006-6 AF7	spread @ 100, CDR @ 3. Loss @ 25. to Call, Yield @ 13.95%
LSX 2007-5H 3A4	spread @ 200, CDR @ 2. Loss @ 20. to Call, Yield @ 18.27%
FNLC 2005-3 M2	spread @ 100, CDR @ 2. Loss @ 25. to Call, Yield @ 18.73%

Funding #1	Funding #2

Initial bond arb Secondary bond arb Re-pay pur px Profit/ABS & SVC MAB arb
 6,566,933 12000000 -8000000 -4000000
 5,966,933