

# Bilaga 15 A

Justerad 2019-09-06

STOCKHOLMS TINGSRÄTT  
Avdelning 2

INKOM: 2019-10-16  
MÅLNR: B 9735-17  
AKTBIL: 1280

(PM)  
**Bilaga Q**

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 Q till**

**GSAA**

**2006-6**

**AF7**

**Sid****1 Kap. 7.14 GSAA - Bilaga Q****2 Innehållsförteckning**

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# Försäljning av MBS " GSAA "



# GSAA

GSAA Home Equity Trust 2006- 6 AF7

	Trade		Settlement		Säljare	Köpare	Deal price	Belopp	Upplupen ränta	Bankavgift	Settlement Summa
	Instrument	Antal	date	date							
1	US362334MZ48	4 321 000	2011-11-03	2011-11-08	i.u.	Omniarch - RMBS Eq. Fund IV	0,25	\$1 080 250,00	\$4 919,89		\$1 085 169,89
2	US362334MZ48	4 321 000	2013-07-03	2013-07-11	Omniarch - RMBS Eq. Fund IV	ABS I G	0,2875	\$1 242 287,50	\$6 886,61		\$1 249 174,11
3	US362334MZ48	4 321 000	2013-07-03	2013-07-11	ABS I G	SVC, UK	0,549	\$2 372 229,00	\$6 886,61		\$2 379 115,61
4	US362334MZ48	4 321 000	2013-07-10	2013-07-12	SVC, UK	Close Brothers	0,61	\$2 635 810,00	\$6 886,61	-\$4 321,00	\$2 638 375,61
5	US362334MZ48	4 321 000	2013-07-10	2013-07-12	Close Brothers	Optimus Fonder	0,61	\$2 635 810,00	\$6 886,61	\$2 635,81	\$2 645 332,42
6	US362334MZ48	4 321 000	2014-04-10	2014-04-15	Optimus Fonder	Auriga	0,21	\$907 410,00	\$9 226,99		\$916 636,99

AF7 omfattar \$4 321 000

Prospektet finns (266 s)

Resultat för Optimus = -\$1 728 695,43

Resultat för SVC, UK = \$259 260,00

Resultat för ABS I G = \$1 129 941,50

Resultat för SVC + ABS I G = \$1 389 201,50

Provision till Zeptunus: 107 079 kr

Bilagga Q 2

**\* TRADE TICKET \***

**ABS INVESTMENT GROUP**

<b>TRADE DATE:</b>	03-nov-11	
<b>TRADER:</b>	NOMURA	
<b>CUSIP:</b>	362334MZ4	
<b>BOND NAME:</b>	GSA 2006-6 AF7	
<b>PRICE:</b>	25,0000000	[25-00]
<b>SETTLE:</b>	08-nov-11	[TUESDAY]
<b>DAYS ACCRUAL:</b>	7	
<b>ACCRUAL PAID:</b>	4 919,89	
<b>NEXT PAYMENT:</b>	2011-12-25	[24 DAY DELAY]
<b>SELLS:</b>	4 321 000,00	
<b>FACTOR:</b>	1,000000000	
<b>OFFERED FACE:</b>	4 321 000,00	
<b>PRINCIPAL VALUE:</b>	1 080 250,00	
<b>TOTAL FUNDS:</b>	1 085 169,89	

BC 924-38

Bilaga 04

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

**OMNIARCH - AMERICAN RMBS EQUITY FUND IV**

**CURRENT BOND SUMMARY:**

Purchase Date	Description	CUSIP	Original Face	Orig Price	% Inc.	Omni Projected Sale Price	% Inc.	Optimus Projected Sale Price	Curr Factor (May 2013)	Curr Coupon	Optimus cash-on-cash	Cash back to Omnl	Cash to be paid by Optimus
11/2/10	BAFC 07AT2 1A2	09553VAU5	2,000,000.00	48.750	100%	48.750	175%	61.750	0.422512400	5.500%	5.725%	402,528	103,888
11/2/11	GSA4 2006-6 AF7	367334M24	4,321,000.00	125.000	115%	28.750	212%	61.000	1.000000000	4.888%	7.980%	1,242,268	2,855,610
7/6/12	LSX 2007-5H 3A4	575248AV6	1,245,000.00	140.500	100%	49.500	175%	81.875	0.904392042	3.488%	3.918%	1,702,738	3,084,787
8/14/12	FNLC 2005-3 M2	321133BV6	7,000,000.00	15.625	115%	20.000	365%	71.000	1.000000000	1.220%	1.716%	1,400,000	4,870,000
<b>Current Net Asset Value</b>												4,807,552	11,354,485

**Assumptions needed at Optimus Projected Sale Price**

BAFC 07AT2 1A2	speed @ 200 CDR @ 1. Loss @ 5. to Mkt. Yield @ 11.75%
GSA4 2006-6 AF7	speed @ 100 CDR @ 3. Loss @ 25. to Call. Yield @ 13.92%
LSX 2007-5H 3A4	speed @ 200 CDR @ 2. Loss @ 20. to Call. Yield @ 16.27%
FNLC 2005-3 M2	speed @ 100 CDR @ 2. Loss @ 25. to Call. Yield @ 18.73%

<b>Funding #1</b>
<b>Funding #2</b>

Initial bond arb 6,588,933 Secondary bond arb 12000000 Profit/loss & SVC MAB arb 5,366,933  
 Repay pur px -6000000

Bh721-6

Bitaga 05



**SALE TRADE TICKET**

**Amer. RMBS Equity Fund IV sells, and ABS Investment Group buys...**

* TRADE TICKET *		
ABS INVESTMENT GROUP		
<b>TRADE DATE:</b>	7/3/2013	
<b>TRADER:</b>	ABS Investment Group	
<b>CUSIP:</b>	362334MZ4	
<b>BOND NAME:</b>	GSAA 2006-6 AF7	
<b>PRICE:</b>	28.75	[28-24]
<b>SETTLE:</b>	7/11/2013	[THURSDAY]
<b>BOND COUPON:</b>	5.73751%	
<b>DAYS ACCRUAL:</b>	10	[10 DAYS ACCRUED]
<b>ACCRUAL PAID:</b>	6,886.61	
<b>NEXT PAYMENT:</b>	8/25/2013	[24 DAY DELAY]
<b>SELLS (ORIG. FACE)</b>	4,321,000.00	
<b>FACTOR:</b>	1	
<b>CURRENT FACE:</b>	4,321,000.00	
<b>PRINCIPAL VALUE:</b>	1,242,287.50	
<b>TOTAL FUNDS:</b>	1,249,174.11	
<b>COMMENTS:</b>	Amer. RMBS Equity Fund IV Sells and ABS Investment Group buys \$4,321,000.00 original face.	

**Contacts**

**Seller:** 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](mailto:jay.modi@omniarchcapital.com)

Räffshjälp 4K  
SVC.s bokföring

13/1999 26

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

**Bloomberg**  
BDS

**TRADE TICKET**

as of **7/ 3/13**

**TRADER**

**ABS INVESTMENT GROUP**

orig face  
GSAH HOME EQUITY TRUST

**362334MZ4**

HOME EQT:STEP,AFC,+

**BUYS**

**4,321,000**

**GSAH 2006-6 AF7**

5.73751% 3/25/36

**PRICE**

**54.9000000**

( 54.9000000)

**SETTLE**

**7/11/13**

Thu

Accrual Period 7/ 1/13 - 7/31/13 Monthly

Next payment 8/25/13 (24 day delay)

Original Face

\$

4,321,000.00

x Jun13 Factor

\$

1.000000000

= current face

\$

4,321,000.00

Principal value

\$

2,372,229.00

+ 10 days accrued

\$

6,886.61

= total funds

\$

2,379,115.61

! ASSUMED (actual Jul13 factor unknown)

! ASSUMED (actual Jul13 coupon unknown)

TRACE ELIGIBLE

Text Highlight?

**NOTES:**

issued: 4/ 1/06

mature: 3/25/36

Collat:HOMEEQ5.34

5.59(264)90

Australia 61 2 9777 8600 Brazil 5511 3048 4500 Europe 44 20 7880 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.  
SH 577352 H621-524-1 04-Jul-13 16:38:56 PDT GMT-7:00

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

		<b>EBM.s noteringar</b>			
<b>Datum</b>	<b>Text</b>	<b>Belopp</b>	<b>Saldo</b>	<b>KOMMENTAR</b>	<b>Värdepapper</b>
2013-07-12	Försäljning värdepapper	2 638 375,61	2 640 314,64	SVC säljer till Close Brothers/Optimus	GSAA
2013-07-15	Överföring	-2 379 115,61	751 199,03	SVC köper från ABS Investment Group	GSAA

13.1990 Q8

\*\*\*\*\*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

\*\*\*\*\*

Reiffersh, i.e./o LK.  
SVC s baktferi:ng

Bilaga 09

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

**Bloomberg**  
ABS

# TRADE TICKET

as of **7/ 3/13**

**TRADER**

**CLOSE BROTHERS**

ISSAA HOME EQUITY TRUST

**362334MZ4**

HOME EQT:STEP,AFC,+

**BUYS**

**4,321,000**

**GSAA 2006-6 AF7**

5.73751% 3/25/36

**PRICE**

**61-00**

( 61.0000000)

**SETTLE**

**7/11/13**

Thu

Accrual Period **7/ 1/13 - 7/31/13** Monthly

Next payment **8/25/13** (24 day delay)

Original Face	\$	4,321,000.00
x Jun13 Factor		1.0000000000
= current face	\$	4,321,000.00
Principal value	\$	2,635,810.00
+ 10 days accrued	\$	6,886.61
= total funds	\$	2,642,696.61

TRACE ELIGIBLE

Text Highlight?

**NOTES:**

[Redacted notes area]

issued: 4/ 1/06  
mature: 3/25/36  
Collat:HOMEEQ5.34  
5.59(264)90

Australia 61 2 9777 8600 Brazil 5511 3048 4500 Europe 44 20 7330 7500 Germany 49 69 2304 1210 Hong Kong 852 2977 6000  
Japan 81 3 3201 8300 Singapore 65 5212 1000 U.S. 1 212 313 2000 Copyright 2013 Bloomberg Finance L.P.  
SN 207448 H521-04-1 03-Jul-13 21:41:25 PCT GMT+7:00

**settlement confirm**

**20130712194414W00 RECEIVE AGAINST PAYMENT CONFIRMATION**

1:F01 TUBDDEDDAXXX 9571 148237  
 2:O 545 1344 130712 BBHCUS33AXXX 0683 884339 130712 1944 N  
 3:108:SWFT0SW419332809  
 4::16R:GENL  
 :20C::SEME//121321408000000  
 :23G:NEWM  
 :98A::PREP//20130712  
 :16R:LINK  
 :20C::RELA//1057117120130712  
 :16S:LINK  
 :16S:GENL  
 :16R:TRADDET  
 :98A::SETT//20130712  
 :98A::TRAD//20130710  
 :98A::ESET//20130712  
 :90A::DEAL//PRCT/61,  
 :35B:ISIN US362334MZ48  
           GSAA 2006-6 AF7 5.56 03/25/36  
 :16S:TRADDET  
 :16R:FIAC  
 :36B::ESTT//FAMT/4321000,  
 :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//00208CD4  
 :16S:SETPRTY  
 :16R:AMT  
 :19A::ESTT//USD2638375, 61  
 :16S:AMT  
 :16S:SETDET  
 5:CHK:77534B3AF45C

unser SWIFT

**20130712165036W01 RECEIVE AGAINST PAYMENT INSTRUCTION**

1:F01 TUBDDEDDAXXX 9571 330999  
2:I 541 BBHCUS33XXXX N  
3:108:  
4::16R:GENL  
  :**20C::SEME//1057117120130712**  
  :23G:NEWM  
  :98C::PREP//20130712165032  
  :16S:GENL  
  :16R:TRADDET  
  :98A::TRAD//20130710  
  :98A::SETT//20130712  
  :90A::DEAL//PRCT/61,  
  :99A::DAAC//010  
  :35B:ISIN US362334MZ48  
    FRN GSAA HE TRUST 06-6 2036  
  :16S:TRADDET  
  :16R:FIAC  
  :36B::SETT//FAMT/4321000,  
  :97A::SAFE//2006112  
  :97A::CASH//8933541  
:16S:FIAC  
  :16R:SETDET  
  :22F::SETR//TRAD  
  :16R:SETPRTY  
  :95P::PSET//DTCYUS33  
  :16S:SETPRTY  
  :16R:SETPRTY  
  :95R::DEAG/DTCYID/908  
  :97A::SAFE//089154 CSC63359  
  :16S:SETPRTY  
  :16R:SETPRTY  
  :95P::SELL//CEDELULL  
  :16S:SETPRTY  
  :16R:AMT  
  :19A::ACRU//USD6886,61  
  :16S:AMT  
  :16R:AMT  
  :19A::SETT//USD2638375,61  
  :16S:AMT  
  :16S:SETDET  
5:CHK:D8D4550C5320

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
US362334MZ48	Eingang	GSAA HOME EQUITY TRUST 2006-6 DL-FLR CERTS 2006(36) CL.AF-7	4 321 000 USD	2013-07-10	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.

**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)	4 321 000 USD	2 645 332,42 USD	J.P Morgan Chase Bank, NY DTC 00902, Inst. ID 62815 ABA no: 02100021 J.P Morgan Chase Bank, London ACC: PS 75350	2013-07-10	2013-07-12	Solid Venture Capital Ltd. (Anlage 2.3 bzw. 3.1)	2 638 375,61 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>	2013-07-10	2013-07-12



B. Page 912

settlement confirm

20130712194414W01 DELIVER AGAINST PAYMENT CONFIRMATION

1:F01 TUBDDEDDAXXX 9571 148238  
2:O 547 1344 130712 BBHCUS33AXXX 0683 884343 130712 1944 N  
3:108:SWFT0SW419332816  
4::16R:GENL

**:20C::SEME//121321408100000**

:23G:NEWM

:98A::PREP//20130712

:16R:LINK

**:20C::RELA//2420267120130712**

:16S:LINK

:16S:GENL

:16R:TRADDET

:98A::SETT//20130712

:98A::TRAD//20130710

:98A::ESET//20130712

:90A::DEAL//PRCT/61,

:35B:ISIN US362334MZ48

GSAA 2006-6 AF7 5.56 03/25/36

:16S:TRADDET

:16R:FIAC

:36B::ESTT//FAMT/4321000,

: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//USD2645332,42

:16S:AMT

:16S:SETDET

5:CHK:55F9424D3DBD

*Bilaga Q13  
BG 85-1*

**TRADE CONFIRMATION**

Date: 10/07/13

<b>Client:</b>	Optimus Fonder AB
<b>Confirmation Text:</b>	
<b>Reference No.:</b>	235656

**We confirm your Buy**

<b>Security Name:</b>	GSA HOME EQUITY TRUST 2006-6 DL-FLR CERTS 2006(36) CL.AF-7		
<b>ISIN:</b>	US362334MZ48		
<b>Currency:</b>	USD		
<b>Nominal:</b>	4,321,000		
<b>Trade Price:</b>	USD 61.00000000	<b>Principal Amount:</b>	USD 2,635,810.00
<b>Commission:</b>	USD 2,635.81	<b>Interest Days:</b>	10
<b>Local Tax:</b>		<b>Accrued Amount:</b>	USD 6,886.61
<b>Net Price:</b>	USD 61.22037500		
<b>Net Amount:</b>	USD 2,645,332.42		
<b>Exchange:</b>			
<b>Trade Day:</b>	10/07/13		
<b>Value Day:</b>	12/07/13		
<b>Trade Time:</b>	14:40		
<b>Trader:</b>	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

13ilaga Q14



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	Selfkeeping account	Client reference	Trade date	Settlement date	Instrument	Quantity	Deal price	Deal 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	SE0005188521	80 000 000	0,995	79 630 778,64 SEK	79 630 779,00 SEK	SWEDSESS	SWEDSESS		VPCSSESS		Verified	Traction
2	NEWM	B	901901350628	33033	20130710	20130712	SE0005308418	60 000 000	0,996	59 750 842,32 SEK	59 750 842,00 SEK	SWEDSESS	SWEDSESS		VPCSSESS		Verified	Traction
3	NEWM	B	901901350628	33034	20130710	20130715	X50456513711	2 000 000	0,998	1 985 000,00 USD	1 985 541,67 USD	43743	43743		MGTCEBEE		Verified	Traction
4	NEWM	B	901901350628	33035	20130710	20130712	US5211318V61	7 000 000	0,710	4 970 000,00 USD	4 978 743,78 USD	BBFCUS33	0100		DTCU633		Verified	Traction
5	NEWM	B	901901350628	33036	20130710	20130712	US382344M248	4 321 000	0,610	2 635 810,00 USD	2 645 332,42 USD	BBFCUS33	0010		DTCU633		Verified	Traction

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	30802EB	US362334MZ48	GSAA HOME EQUITY TRUST 2006-6 2006-6 AF7 STEP 25/MAR/2036	4 321 000,00000000	(2 645 332,42)	10-jul-2013	12-jul-2013
SWEDBANK RE. OPTIMUS HIGH YIELD	60485	30802EB	US362334MZ48	GSAA HOME EQUITY TRUST 2006-6 2006-6 AF7 STEP 25/MAR/2036	4 321 000,00000000	916 636,99	10-apr-2014	15-apr-2014



Information to Swedbank  
**Swedbank**  
 2014-04-11 08:29:16

**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 Deal Amount currency	Settlement amount currency	Counterparty Buyer/Seller	Counterparty settlement agent
1	NEWM	S	901901350628	34936	20140410	20140415	US362334M248	4321000	0,21000000	907410,00 USD	916636,99 USD	DTC0443	DTC0443

*Bitlaga Q16*

1361106-4  
POSITIV PENSION  
INITIAL BOND SALES  
6/7/13 2:23 PM  
Bilaga Q17

**[Mark Bishop <mbishop@absig.com>]**  
Fri, 06/07/2013 02:22 PM

**From:** [Mark Bishop <mbishop@absig.com>]  
**To:** [Lisa Duehring <lduehring@absig.com>]  
**Cc:** [Craig Chang <cchang@absig.com>, Steve Bishop <sbishop@absig.com>]  
**Subject:** Re:

Lisa -

Also, can you check my attached spreadsheet for accuracy and to confirm that the 7 bonds listed on the spreadsheet are still held in our Fund IV portfolio (POPLR should be at Wedbush, all others should be at LPL).

These are the initial bonds that I would like to sell to Optimus the first week of July, after the close of the Positiv Pension acquisition.

Let me know.

Thanks,

M

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

On Fri, 06/07/2013 01:59 PM, Lisa Duehring <lduehring@absig.com> wrote:

i will have indications over to you this morning so we can decide what to sell and who to handle.

Sent from my Verizon Wireless 4G LTE smartphone



1361106-4  
6/7/13 4:40 PM  
Bitagga Q19

**[Mark Bishop <mbishop@absig.com>]**

Fri, 06/07/2013 04:22 PM

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

**To:** [Craig Chang <cchang@absig.com>]

**Subject:** Short term trading plan...

FYI -

Craig - My short term trading plan is as follows:

- (1) BAFC bond settles today with Mesirow. I will free trade the bond next week to Close Brothers Bank for a trade with Optimus for a settlement on June 18, with a USD 270K+ arb.
- (2) With the sale of the 3 Fund V bonds that we are contemplating today, we should have approx/exactly USD 6 million in cash. This will cover our purchase price for Positiv Pension on June 28, exactly.
- (3) We will sell 7 bonds out of the Fund IV portfolio to Optimus once the Positiv deal goes through. Within 2 weeks after the closing, there will be enough capital in Optimus to sell the bonds (approximately July 15th). This one transaction will produce about USD 5.5 million in profit. One more "turn" during the second 2 weeks of July will finish paying the purchase price for Positiv, and produce USD 2 million for ABSIG arb, and USD 2 million for Solid arb.
- (4) At the end of July we will turn our focus back on Fund IV, where we will have approximately USD 16 million to reinvest. We will reinvest the capital, cover all imbalances, and book a 15-20% arb.

M

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Mark Bishop  
mbishop@absig.com  
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