

Bilaga 15 A

Justerad 2019-09-06

STOCKHOLMS TINGSRÄTT
Avdelning 2

INKOM: 2019-10-16
MÅLNR: B 9735-17
AKTBIL: 1281

(PM) Bilaga R

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 R till

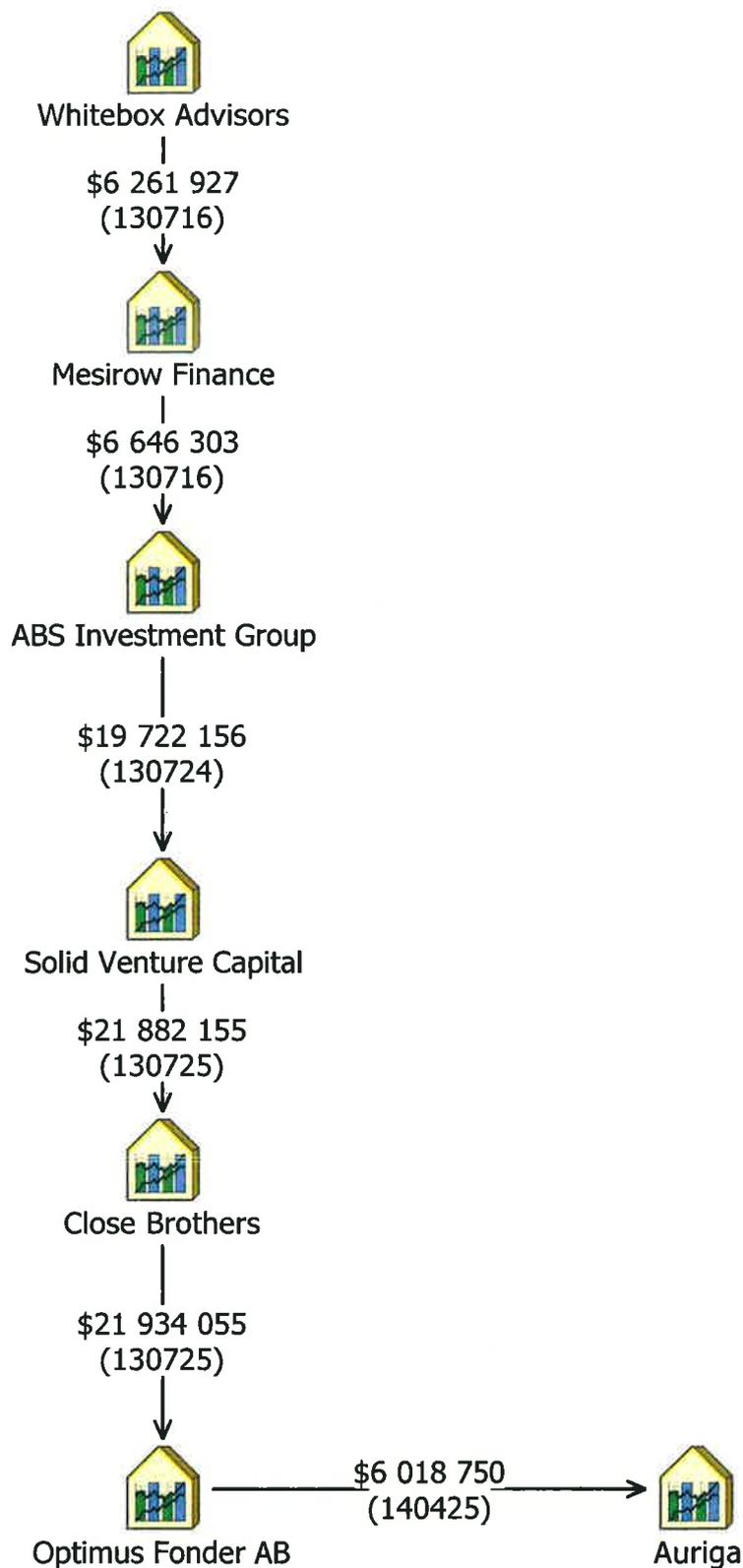
SAIL 2006-

4 A5

Sid**1 Bilagor till SAIL**

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Försäljning av MBS " SAIL "



SAIL

US86360WAE21

Structured Asset Investment Loan Trust Serie 2006-4 A5

<u>Instrument</u>	<u>Antal</u> (Original face)	<u>Trade</u> <u>Date</u>	<u>Settlement</u> <u>Date</u>	<u>Säljare</u>	<u>Köpare</u>	<u>Deal</u> <u>price</u>	<u>Deal</u> <u>belopp</u>	<u>Upplupen</u> <u>ränta</u>	<u>Bankavgift</u>	<u>Settlement</u> <u>Summa</u>
1 US86360WAE21	30 000 000	2013-07-09	2013-07-16	Whitebox Advisors	Mesirow	0,208438	\$6 253 125,00	\$8 802,50		\$6 261 927,50
1 US86360WAE21	30 000 000	2013-07-09	2013-07-16	Mesirow Fin	ABS Inv Group	0,22125	\$6 637 500,00	\$8 802,50		\$6 646 302,50
2 US86360WAE21	30 000 000	2013-07-19	2013-07-24	ABS Inv Group	SVC, UK	0,657	\$19 710 000,00	\$12 155,83		\$19 722 155,83
3 US86360WAE21	30 000 000	2013-07-23	2013-07-25	SVC,UK	Close Brothers	0,73	\$21 900 000,00	\$12 155,83	-\$30 000,00	\$21 882 155,83
4 US86360WAE21	30 000 000	2013-07-23	2013-07-25	Close Brothers	Optimus Fonder AB	0,73	\$21 900 000,00	\$12 156,00	\$21 900,00	\$21 934 055,83
5 US86360WAE21	30 000 000	2014-04-22	2014-04-25	Optimus Fonder	Auriga	0,200625	\$6 018 750,00	\$0,00		\$6 018 750,00

A5 omfattar \$90 492 000

Prospektet finns (440 s)

Resultat för Optimus = -\$15 915 305,83

Resultat för SVC, UK = \$2 160 000,00

Resultat för ABS I G = \$13 075 853,33

Resultat för SVC och ABS I G: \$15 235 853,33

Provision till Zeptunus: 889 687,50 kr

Bitaga R2

P266 t

Ticket number 2874482

SAIL 2006-4 A5 2.78		Cancel	Trade Recap	Options	Accepted Ticket
B911802	86360WAE2			NY	07/09/2013 16:43:13
BUY	30M	(M)		As of	07/09/2013 15:59:35
Price	20-27	20.84375000	Yield	22.292335	
Settlement	07/16/2013	T+5 7		Broker	
Master	B84797336	WHITEBOX ADVISORS		Sales	EX42

Commission	Code	Rate	+/-	Amount	Curr	Spread	Mortgage
Sales Commission		0.6406		192187.5	USD	Effective Dur	-11.5 WAC 5.75
Misc Fee					USD	Average Life	8.82 WAM 285
						Prepayment	18 CPR WALA/AGE 87
						Cpn (Actual)	0.503 Factor 1.00000000
						Maturity	7/25/36 As Of Jun13
							Current Face 30,000,000.00

Notes 1-4 Notes 5-8 Reporting Prevailing Market Price Best Ex Notes

STEPOUT	U	TRADE STIP	
MASTER A/C	EX42	TRADE STIP	
TRD ID		TRADE STIP	
HEDGE		NOTES	

Invoice		Principal/Agency	P
Principal	6,253,125.00	SOL / UNSOL	
Accrued (21)	8,802.50	Settlement Loc	
Transaction Costs		Trade Flat	Venue ID
Total (USD)	6,261,927.50	Special Price	Fee-based
		TRACE: Unknown Status	pecial N
View in	USD	Rate	1.00000000
		Invert	
		Ticket #	2874482

SN 276302 EDT GMT-4:00 H755-5838-0 30-Apr-2019 15:54:19

P266 t

Ticket number 2874481

SAIL 2006-4 A5 2.78		Cancel	Trade Recap	Options	Accepted Ticket	
8911802	86360WAE2			NY	07/09/2013	16:42:45
SELL	30M (M)			As of	07/09/2013	16:17:00
Price	22-04	22.12500000	Yield	21.308269		
Settlement	07/16/2013	T+5 7		Broker		
Master	839902431	ABS INVT GROUP AMERICAN RMBS			Sales	EX09

Commission	Code	Rate	+/-	Amount	Curr	Spread	Mortgage
Sales Commission		0.6406		192187.5	USD	Effective Dur -10.59	WAC 5.75
Misc Fee					USD	Average Life 8.82	WAM 285
						Prepayment 18	CPR WALA/AGE 87
						Cpn (Actual) 0.503	Factor 1.00000000
						Maturity 7/25/36	As Of Jun13
							Current Face 30,000,000.00

Notes 1-4	Notes 5-8	Reporting	Prevailing Market Price	Best Ex Notes
STEPOUT U		TRADE STIP	ABS STEPS OUT TO 00541747	
MASTER A/C EX09		TRADE STIP		
TRD ID		TRADE STIP		
HEDGE		NOTES		

Invoice		Principal/Agency	P
Principal	6,637,500.00	SOL / UNSOL	
Accrued (21)	8,802.50	Settlement Loc	
Transaction Costs		Trade Flat	Venue ID
Total (USD)	6,646,302.50	Special Price	Fee-based
		TRACE: Unknown Status	pecial N
View in	USD	Rate	1.00000000
		Invert	
		Ticket #	2874481

SN 276302 EDT GMT-4:00 H755-5836-0 30-Apr-2019 15:53:44

LPL FINANCIAL

- ALL 06-4 AS
P.P. FUNDING #2

counterparty: Messier (^{settlement} 7.16.2013)
cusp: 86360WAE2
ISIN: US86360WAE21
sell to Optima (^{settlement} 7.24.2013)

Bilag R5

017-9000-BG724-39



at föremål:
igsmapp

["ROBERT GREENWOOD (MESIROW FINANCIAL IN)" <bobgreenwood@bloomberg.net>]

Tue, 07/09/2013 10:59 PM

From: ["ROBERT GREENWOOD (MESIROW FINANCIAL IN)" <bobgreenwood@bloomberg.net>]

Subject: ID : 86360WAE2 *Trade Ticket* As of Date: 7/9/2013 16:17:0 Cusip: 86360WAE2

ID : 86360WAE2 *Trade Ticket* As of Date: 7/9/2013 16:17:0 Cusip: 86360WAE2

TRDR/SLS : ROBERT GREENWOOD Settlement : 7/16/2013

SELLS : 30M (M) ISSUER:STRUCTURED ASSET INVESTME

Security : SAIL 2006-4 A5 0.503%

Price : 22.125000000 Yield:21.308269 Yield to: 5/11/2022 at

Coupon : 0.503000% Prepay speed : 18.0 CPR Factor : 1.000000000

Notes :

{86360WAE2 MTGE DES <GO>}

Principal USD 6,637,500.00

Accrued (21 days) 8,802.50

Transaction Costs 0.00

Total USD 6,646,302.50

Miscellaneous Fields:

Original Face : 30M (M) Current Face : 30,000,000.00

Issue Date : 06/25/06 Maturity Date : 07/25/36

Average Life : 8.82 Factor Date : Jun13

Accrual Start Date : 06/25/13 Accrual End Date : 07/24/13

Next Payment Date : 07/25/13 Delay : 0 DAYS

** THIS TICKET (#2874481) GENERATED BY BLOOMBERG TOMS / POMS SYSTEM **

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<http://www.bloomberg.com>

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



TRADE TICKET

as of **7/ 9/13**

TRADER

MESIROW FINANCIAL

86360WAE2

STRICTLY ASSET INVESTMENT LOAN TRUST

HOME EQ:FLT,STEP,+

BUYS

30,000,000

SAIL 2006-4 A5

0.503% 7/25/36

DM = +2022.1 BP 8.82 Avg Life
10417-5429 Principal

PRICE

22-04

assuming **CPR= 18.0**

YTM = 21.299%

SETTLE

7/16/13

Tue

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

CALL? Date **1/25/20** Px 100

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

1st Idx 0.19193 LIBOR01M 0.19193

Original Face \$ 30,000,000.00

x Jun13 Factor = 1.0000000000 v actual current factor

= current face \$ 30,000,000.00

Principal value \$ 6,637,500.00

+ 21 days accrued \$ 8,802.50 v actual current coupon

= total funds \$ 6,646,302.50

TRACE ELIGIBLE
Text Highlight?

NOTES:

issued: 6/25/06
mature: 7/25/36
Collat:RESB/C4.87
5.75(285)87

(1xLIBOR01M)+31BP. CAP=n/a % FLOOR= 0.31%

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 3301 8900 Singapore 65 6212 1000 U.S. 1 212 318 2000 Copyright 2013 Bloomberg Finance L.P.
SN 132341 H311-274-1 18-Jul-13 23:49 20 PDT GMT-7:00

BG 744-39
Bilaga R 7

13ilaga R8

Date 7/31/13
Primary Account

Page 2
0070

BUSINESS ANALYZED

0070 (Continued)

Checks and withdrawals

Date	Description	Amount
7/01	WIRE-OUT 20131820004600	2,000.00-
7/01	WIRE-OUT 20131820004700	3,000.00-
7/01	WIRE-OUT 20131820004800	3,000.00-
7/01	WIRE-OUT 20131820004500	4,000.00-
7/01	WIRE-OUT 20131820005000	11,800.00-
7/01	WIRE-OUT 20131820005100	25,920.00-
7/01	WIRE-OUT 20131820004000	336,785.00-
7/01	WIRE-OUT 20131820003900	336,785.00-
7/01	INTERNAL TRF 2013182000490	13,200.00-
7/02	PAID SDGE SD GAS ELEC	47.67-
	WEB	
7/03	Account Analysis Charge	370.32-
7/03	Online Pmt HSBC CARD SRVCS	4,543.63-
	WEB	
7/05	WIRE-OUT 20131860011000	87,500.00-
7/05	WIRE-OUT 20131860010900	87,500.00-
7/05	IB Transfer from D *****070 to	675,000.00-
7/08	Online Pmt HSBC CARD SRVCS	8,723.55-
	WEB	
7/09	WIRE-OUT 20131900002000	126,000.00-
7/10	WIRE-OUT 20131910006500	3,768.40-
7/15	USFCA ePay USF Web Payment	18,042.00-
	WEB	
7/15	WIRE-OUT 20131960017800	6,646,302.50- ←
7/18	WIRE-OUT 20131990003700	40,014.00-
7/18	WIRE-OUT 20131990003800	40,014.00-
7/22	PAID SCGC THE GAS COMPANY	37.42-
	WEB	
7/24	Online Pmt HSBC CARD SRVCS	16,445.78-
	WEB	
7/25	WIRE-OUT 20132060003500	10,000.00-
7/25	WIRE-OUT 20132060003100	7,700.00-
7/29	WIRE-OUT 20132100004100	2,000.00-
7/29	WIRE-OUT 20132100003600	3,000.00-
7/29	WIRE-OUT 20132100003700	3,000.00-
7/29	WIRE-OUT 20132100004600	11,800.00-

Bluesheet Data

Confidential

This report was generated by Daniel Koster on Mon Jul 08 2019 20:50:53 EDT

Tax Id 1	Name Address 1	Name Address 2	Trade Date Original	Quantity	Price	Buy/Sell Code	Symbol
262119490	ABS INVESTMENT GROUP	A LIMITED LIABILITY COMPANY	130709	30 000 000	22,125	B	86360WAE
999999999	FIXED INCOME ALLOCATION	CORRESPONDENT FACILITATION	130709	30 000 000	22,125	S	86360WAE
942842977	BNP PARIBAS PRIME	BROKERAGE INC	130709	30 000 000	20,84375	S	86360WAE
999999999	FIXED INCOME ALLOCATION	CORRESPONDENT FACILITATION	130709	30 000 000	22,125	B	86360WAE
952834236	LPL FINANCIAL CORP	9785 TOWNE CENTRE DR	130709	30 000 000	22,125	B	86360WAE

Enter 1660 to send Ticket via MSG and VCOM.



TRADE TICKET

as of **7/19/13**

TRADER

ABS INVESTMENT GROUP

86360WAE2

orig face

STRUCTURED ASSET INVESTMENT LOAN TRUST

HOME EQ:FLT,STEP,+

BUYS

30,000,000

SAIL 2006-4 A5

0.503% 7/25/36

CW = +540.8 BP 5.80 Hvy Life
10417- 5229 Principal

PRICE 65.7000000 assuming **CPR= 18.0** **YTM = 5.666%**
(65.7000000)

SETTLE 7/24/13 Wed

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

CALL?N Date **1/25/20** Px 100

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

1st Idx 0.19193 LIBOR01M 0.19193

Original Face \$ 30,000,000.00

x Jun13 Factor = 1.000000000 ✓ actual current factor

= current face \$ 30,000,000.00

Principal value \$ 19,710,000.00

+ 29 days accrued \$ 12,155.83 ✓ actual current coupon

= total funds \$ **19,722,155.83**

TRACE ELIGIBLE

Text Highlight? **M**

NOTES:

issued: 6/25/06
mature: 7/25/36
Collat:RESB/C4.87
5.75(285)87

(1xLIBOR01M)+31BP . CAP=n/a % FLOOR= 0.31%

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 Depuright 2013 Bloomberg Finance L.P.
SN 132341 H311-274-1 18-Jul-13 23:47:45 PDT GMT-7:00

136 924-39
Bilaga R10

BG724-39
Bilaga R11

[Mark Bishop <mbishop@absig.com>]

Thu, 07/18/2013 04:09 PM

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

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

Subject: [Fwd: DTC DELIVERY REQUEST: SAIL 2006-4 A5, cusip 86360WAE2, orig. face \$30,000,000...]

Ron -

Please find attached the executed DTC Delivery Request.

Thank you.

Best regards,

Mark

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

Subject: DTC DELIVERY REQUEST: SAIL 2006-4 A5, cusip 86360WAE2, orig. face \$30,000,000...

From: Mark Bishop <mbishop@absig.com>

Date: Thu, 07/18/2013 01:43 PM

To: rchamberlin@cwbk.com, golf44ron@aol.com

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

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 via "DTC Free" delivery, from DTC number 0075, our LPL account number "1360-4701", account name "ABS Investment Group", 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 Wednesday, July 24, 2013. The bond to deliver is as follows:

SAIL 2006-4 A5, cusip 86360WAE2, orig. face \$30,000,000.

Please contact us if you have any questions.

Best regards,

Mark

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

156924-39
131699 R12
001/001

**Move Money
DTC Request**

DTC

Account Number

1	3	6	0	4	7	0	1
---	---	---	---	---	---	---	---

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 ABS Investment Group Social Security/Tax ID Number 26-2119490

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*
86360WAF2	SAIL 2006-4 A5	\$30,000,000.0000		

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

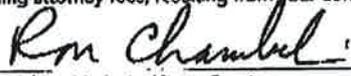
DTC # (4 Digits) 0908 Account Number 089 154 CSC63359 Account Title ABS Investment Group
 Receiving Institution Phone Number and Contact Information (additional information may be required)
Cluse Brothers Soydlor Bank, Stephania Ruhnke, +49 69 92054 309
 Relationship to owner: (Note: Request is subject to LPL's AML/fraud prevention policies)
Investor

5. Account Holder Acknowledgment

 Mark Bishop 7-18-2013
 Account Holder Signature Account Holder Name (print) Date
 _____ Account Holder Name (print) _____ Date

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 07/01/2013
 Financial Advisor / Authorized Person Signature Financial Advisor / Authorized Person Name (print) Date



Member FINRA/SIPC

F85
Revised 1112



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

		EBM.s noteringar	
Datum	Text	Belopp	KOMMENTAR
2013-07-24	Försäljning värdepapper	21 882 155,83	SVC säljer till Close Brothers/Optimus
2013-07-26	Överföring	-19 722 155,83	SVC köper från ABS Investment Group
			Värdepapper
			SAIL
			SAIL

13.1999 R14

*****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
92200070

---- CHECKING ACCOUNTS ----

Abs Investment Group LLC

BUSINESS ANALYZED					
Account No.	92200070	Statement Dates	7/01/13 thru	7/31/13	1
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 ←

Bitaga R15

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

User: thua Bank: COMMERCEWEST BANK Date: 05/06/19 11:44:48

Message Status: PNRM

Seq Num: 20132070001900 Related Seq Num:
Pay Method: FED Input Message ID: FTR811
Date Recvd: 07/26/2013 08:08:50 Value Date: 07/26/2013

Sender: 121000248, Receiver: 122243334

Amount: \$19,722,155.83

Debit info --

Sndr: 121000248
Name: WELLS FARGO BANK, NA
Addr1:
Addr2:
Addr3:
Addr4:

Credit info --

Account: 92200070 Inst: 01 Br: 01 Type: D8
Name: Abs Investment Group LLC
Addr1: 707 Broadway 18th Floor
Addr2: San Diego CA 92101
Addr3:
Addr4:

Advice: Dept: DEPT1 Trancode: DOMESTIC
Category: Linesheet: Create Template:

Message Text:

XFT811
Msg Disp {1100}30P N
Acc Time {1110}07260827FT03
OMAD {1120}20130726L1LFB75C00000407260827FT03
Msg Type {1510}1000
IMAD {1520}20130726I1B7031R005846
Amount {2000}001972215583
Sender DI {3100}121000248WELLS FARGO SF*
Sndr Ref {3320}2013072600006251*
Rcvr DI {3400}122243334COMWST BK NWPT BCH*
Bus Func {3600}CTP
Instr Amt {3710}USD19722155,83*
BNF {4200}D122243334*
ABS INVESTMENT GROUP LLC*
707 BROADWAY, 18TH FLOOR*
SAN DIEGO*
92101 CA US*
RFB {4320}DE13207000961MTS*
ORG {5000}DDE62500305009153974002*
SOLID VENTURE CAPITAL LTD.*
869 HIGH ROAD*
N128AQ LONDON*
GB LONDON*
OGB {5100}U422100*
BNP PARIBAS SECURITIES SERVICES*
EUROPA-ALLEE 12*
60327 FRANKFURT GERMANY*
INS {5200}D0200103483USD00149*
BNP PARIBAS SECURITIES SERVICES*
EUROPA-ALLEE 12*
60327 FRANKFURT GERMANY*
OBI {6000}SOLID VENTUREE CAPITAL LTD.*
200000728*
SAIL BOND*

Rätts hjälp LK

Bilagga R16

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



TRADE TICKET

as of **7/19/13**

TRADER ABS INVESTMENT GROUP

86360WAE2

of 14 face STRUCTURED ASSET INVESTMENT LOAN TRUST

HOME EQT:FLT,STEP,+

BUYS

30,000,000 SAIL 2006-4 A5

0.503% 7/25/36

OH = +540 @ BP

8.80 Avg Life

PRICE 65.70000000 assuming **CPR= 18.0**
(65.70000000)

YTM = 5.666%

10:47-5:29 Principal

SETTLE 7/24/13 Wed

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

CALL? Date 1/25/20 Px 100

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

1st Idx 0.19193 LIBOR01M 0.19193

Original Face	\$	30,000,000.00	
x Jun13 Factor	\$	1.000000000	✓ actual current factor
= current face	\$	30,000,000.00	
Principal value	\$	19,710,000.00	
+ 29 days accrued	\$	12,155.83	✓ actual current coupon
= total funds	\$	19,722,155.83	

TRACE ELIGIBLE
Text Highlight?

NOTES:

issued: 6/25/06
mature: 7/25/36
Collat:RESB/C4.87
5.75(285)87

(1xLIBOR01M)+31BP, CAP=n/a % FLOOR= 0.31%

Australia 61 3 9727 8600 Brazil 5511 3048 4500 Europe 44 20 2330 2500 Germany 49 69 2904 1210 Hong Kong 852 2927 6000
Japan 81 3 3201 6500 Singapore 65 6212 1000 U.S. 1 212 318 2000 Copyright 2013 Bloomberg Finance L.P.
SH 133341 H311-224-1 18-Jul-13 23:47:45 PDT GMT+2:00

Raitshjälps Lik

Bilaga R17

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

Bloomberg
FIX

TRADE TICKET

as of **7/19/13**

TRADER

CLOSE BROTHERS

86360WAEZ

orig face

STRUCTURED ASSET INVESTMENT LOAN TRUST

HOME EQT:FLT,STEP,+

BUYS

30,000,000

SAIL 2006-4 A5

0.503% 7/25/36

DM = +411.9BP 8.80 Avg Life

PRICE **73-00**

assuming

CPR= 18.0

YTM =

4.349%

10/17- 5/29 Principal

(73.00000000)

SETTLE

7/24/13 Wed

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

CALL? Date **1/25/20** Px 100

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

1st Idx 0.19193 LIBOR01M 0.19193

Original Face \$ 30,000,000.00

x Jun13 Factor \$ 1.000000000

= current face \$ 30,000,000.00

+ 29 days accrued \$ 21,900,000.00

= total funds \$ 12,155.83

\$ 21,912,155.83

NOTES:

TRACE ELIGIBLE
Text Highlight?

issued: 6/25/06

mature: 7/25/36

Collat:RESB/C4.87

5.75(285)87

(1xLIBOR01M)+31BP, CAP=n/a, % FLOOR= 0.31%

Australia 61 2 9277 8500 Brazil 5511 3048 4500 Europe 44 20 7880 7500 Germany 49 29 9204 1210 Hong Kong 852 2377 6000
Japan 81 3 3201 8500 Singapore 65 6212 1000 U.S. 1 212 918 2000
Copyright 2013 Bloomberg Finance L.P. SH 182341 HS11-074-1 18-Jul-13 23:45:15 PDT GMT+7:00

Rättshjälp Tyskland
Bilagga R18

settlement confirm

20130725160612W02 RECEIVE AGAINST PAYMENT CONFIRMATION

1:F01 TUBDDEDDAXXX 9586 428712
2:O 545 1006 130725 BBHCUS33AXXX 0686 074773 130725 1606 N
3:108:SWFT0SW420629042
4::16R:GENL
:20C::SEME//121393870600000
:23G:NEWM
:98A::PREP//20130725
:16R:LINK
:20C::RELA//2910786220130725
:16S:LINK
:16S:GENL
:16R:TRADDET
:98A::SETT//20130725
:98A::TRAD//20130723
:98A::ESET//20130725
:90A::DEAL//PRCT/73,
:35B:ISIN US86360WAE21
SAIL 2006-4 A5 V/R 07/25/36
:16S:TRADDET
16R:FIAC
:36B::ESTT//FAMT/30000000,
:36B::ESTT//AMOR/30000000,
: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//001E41D0
:16S:SETPRTY
:16R:AMT
:19A::ESTT//USD21882155,83
:16S:AMT
:16S:SETDET
5:CHK:A689167C3138

ST

Bilaga R19

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
8 US86360WAE21	Eingang	STRUCT.ASSET INV.LN TR.2006-4 DL-FLR CERTS 2006(36) CL.A5	30 000 000 USD	2013-07-22	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)	30 000 000 USD	21 934 055,83 USD	JP Morgan Chase Bank, NY DTC 00902, Inst. ID 62815 ABA no: 02100021 JP Morgan Chase Bank, London ACC: PS 75350	2013-07-23	2013-07-25	Solid Venture Capital Ltd. (Anlage 2.3 bzw. 3.1)	21 882 155,83 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)	2013-07-23	2013-07-25



Rättshjälp Tyskland
Bilagga R20

settlement confirm

20130725160612W04 DELIVER AGAINST PAYMENT CONFIRMATION

1:F01 TUBDDEDDAXXX 9586 428713
2:O 547 1006 130725 BBHCUS33AXXX 0686 074776 130725 1606 N
3:108:SWFTOSW420629049
4::16R:GENL
:20C::SEME//121393887700000
:23G:NEWM
:98A::PREP//20130725
:16R:LINK
:20C::RELA//7432347020130725
:16S:LINK
:16S:GENL
:16R:TRADDET
:98A::SETT//20130725
:98A::TRAD//20130723
:98A::ESET//20130725
:90A::DEAL//PRCT/73,
:35B:ISIN US86360WAE21
SAIL 2006-4 A5 V/R 07/25/36
:16S:TRADDET
:16R:FIAC
:36B::ESTT//FAMT/30000000,
:36B::ESTT//AMOR/30000000,
: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//USD21934055,83
:16S:AMT
:16S:SETDET
5:CHK:7720D82F53ED

TRADE CONFIRMATION

Date: 23/07/13

Client:	Optimus Fonder AB
Confirmation Text:	
Reference No.:	238600

We confirm your Buy

Security Name:	STRUCT.ASSET INV.LN TR.2006-4 DL-FLR CERTS 2006(36) CL.A5		
ISIN:	US86360WAE21		
Currency:	USD		
Nominal:	30,000,000		
Trade Price:	USD 73.00000000	Principal Amount:	USD 21,900,000.00
Commission:	USD 21,900.00	Interest Days:	29
Local Tax:		Accrued Amount:	USD 12,155.83
Net Price:	USD 73.11351900		
Net Amount:	USD 21,934,055.83		
Exchange:			
Trade Day:	23/07/13		
Value Day:	25/07/13		
Trade Time:	08:20		
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

Bilaga R22

Swedbank trade instructions
Version 3.20

Verify/Approve instructions



Information to Swedbank
Traction

2013-07-24 09:58:35

Row ID	Type of Message	Instruction type	Self-keeping 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	33133	20130723	20130726	X50626691447	2000000	0.91875000	1837500.00 EUR	1864618.06 EUR	43743	43743		IMGTCEBE	Verified	Traction	
2	NEWM	B	901901350628	33134	20130723	20130726	X50626691447	1000000	0.92000000	920000.00 EUR	939559.03 EUR	43743	43743		IMGTCEBE	Verified	Traction	
3	NEWM	B	901901350628	33135	20130723	20130726	X50650776870	2000000	1.07900000	2158000.00 EUR	2185118.06 EUR	43743	43743		IMGTCEBE	Verified	Traction	
4	NEWM	B	901901350628	33136	20130723	20130726	X50783933698	1000000	1.09100000	1091000.00 EUR	1038472.86 EUR	43743	43743		IMGTCEBE	Verified	Traction	
5	NEWM	B	901901350628	33137	20130723	20130725	US86360WAE21	30000000	0.73000000	21900000.00 USD	21934055.83 USD	BBHCLJ533	0010	2006112	DTCYU633	Verified	Traction	
6	NEWM	B	901901350628	33138	20130723	20130726	X50626691447	2000000	0.91875000	1837500.00 EUR	1864618.06 EUR	43743	43743		IMGTCEBE	Verified	Traction	

Bilagga R28

 Swedbank trade instructions Version 3.20																		
Verify/Approve instructions																		
Information to Swedbank Swedbank 2014-04-22 15:37:01																		
Row ID	Type of Message	Instruction type	Sale/keeping 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	08000	3	901901350628	34989	20140422	20140425	US\$6350WAE21	300000000	0,20062500	6018750,00 USD	6018750,00 USD	DTC0443	DTC0443		DTCYU533		Verified	Swedbank

BG85-1
Bilagga R24

Carina Bringmyr

Från: Alex Hendrickson <alex@aurigausallc.com>
Skickat: den 22 april 2014 15:14
Till: Ulf Deckmark; optimus.backoffice
Ämne: RE: SAIL 2006-4 A5

Sorry forgot to mention our DTC is 0443, Pershing..

Ulf - Auriga buys from Optimus.

Please email back that you agree with the trade..

All the best -

*** VCON TICKET ***

TRADER: ALEX HENDRICKSON CUSIP: 86360WAE2
BUYS: 30,000,000 of SAIL 2006-4 A5 0.46425% 07/25/36
PRICE: 20.0625000 assuming CPR= 6.0 YTM: 11.775 AL=16.53YR
SETTLE: 04/25/14 [Fri] Accrual Pd: 04/25/14 - 05/26/14 Monthly
Next Payment: 05/27/14 (0 day delay)
*Formula: (1xLIBOR01M)+31BP. CAP=n/a % FLOOR= 0.31%
PRINCIPAL VAL \$ 6,018,750.00
+ 0 Days ACC \$.00 !ASSUMED: Apr14 coupon unknown
= TOTAL FUNDS \$ 6,018,750.00 **
< TRADE NOTES: AURIGA BUYS FROM OPTIMUS >

Our detailed disclaimer can be seen at
<http://cp.mcafee.com/d/avndzgAd3hJ5AQsL8zATXFCXCQnNRTC3qbUWXNEVdEK3zhOyed7bVJ6Wb29EVKMUyrGJeiHte8roHIRSIL1hyDkYSofRfd swUU-O R-pKMqejhONRXBT4jhPP329EVhLORQr8FGTujVkfGhBrwqrhdECXYyMCY-ehoid79KVI05Hsp4trFFVZKnN2lb7X9nUCZfyf1mJNAhRKCDDSVsSOOUyr1oQAq81wg3gGq84XTsbl6y0gvdEL6P-ppUY-YzHWj>

349 69

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	B879KPD	US86360WAEZ1	STRUCTURED ASSET INVESTMENT LOAN TR FRN 25/JUL/2036 USD1	30 000 000,00000000	(21 934 055,83)	23-jul-2013	25-jul-2013
SWEDBANK RE.OPTIMUS HIGH YIELD	60485	B879KPD	US86360WAEZ1	STRUCTURED ASSET INVESTMENT LOAN TR FRN 25/JUL/2036 USD1	30 000 000,00000000	6 018 750,00	22-apr-2014	25-apr-2014

BG 724-89

7/19/13 10:29 AM

Bilaga R26

[Mark Bishop <mbishop@absig.com>]

Fri, 07/19/2013 10:28 AM

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

To: [emil@solidequity.se]

Subject: SAIL 2006-4 A5, cusip 86360WAE, original face USD 30.000.000, ISIN US86360WAE21...

Emil -

For the SAIL bond, please find attached the trade ticket for ABS Investment Group to Solid Venture Capital at a price of 65.70%. The settlement date is scheduled for Wednesday, July 24, 2013.

SAIL 2006-4 A5, cusip 86360WAE, original face USD 30.000.000, ISIN US86360WAE21

Again, "Bloomberg Valuation" (BVAL) for this bond have been all over the place. Nevertheless, the bond is cheap at your price and at your intended trade price. Some valuation support is as follows:

- 1) A Canadian bond fund (Omniarch Fixed Income Fund) purchased USD 13 million of SAIL 2006-4 A5 at 77.00% on July 9, 2013;
- 2) Bloomberg provides a discount margin of 449BPs at a price of 73.00%;
- 3) Citi Group provides a total return of 13.414% at a price of 73.00%;
- 4) JPMorgan provides a total return of 13.711% at a price of 73.00%;
- 5) ABSNet provides a total return of 14.072% at a price of 73.00%;
- 6) US regional dealer, Mesirow Financial, offered a price of 75.00% for USD 15 million of SAIL 2006-4 A5 on July 19, 2013.

If you have any questions, please contact me.

Regards,

Mark

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

BG724-39
Bilaga R27

7/19/13 10:02 AM

[Mark Bishop <mbishop@absig.com>]

Fri, 07/19/2013 10:02 AM

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

To: [emil@solidequity.se]

Subject: SAIL 2006-4 A5, cusip 86360WAE, original face USD 30.000.000, ISIN US86360WAE21...

Emil -

For the SAIL bond, please find attached the trade ticket for Close Brothers to Optimus at a price of 73.00%, and an internal memo showing our price support for the subject bond at a price of 73.00%. The settlement date is scheduled for Wednesday, July 24, 2013.

SAIL 2006-4 A5, cusip 86360WAE, original face USD 30.000.000, ISIN US86360WAE21

If you have any questions, please contact me.

Regards,

Mark

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

8/29/2018

Preview

Rättshjälp
Tyskland
Bilagor R18

Trade ticket and Memo...

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

To: Carsten Pfersdorf

Date: Mon, Jul 22, 2013 5:23 PM WT

Attachments:  [21256E5B-5599-47E1-B36B-02B91354B64D\[136\].png \(4.4 KB\)](#)  [SAIL Trade Ticket - Close Brothers to Optimus.pdf \(51,6 KB\)](#)  [MEMORANDUM supporting.pricing.docx \(69.6 KB\)](#)

Carsten -

Here is the Trade ticket and a Memorandum to explain the pricing if you need it for compliance.

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

9/6/2018

Preview

Rättshjälp
Tyskland
Bilaga R29

SV: Confirmation SAIL 2006-4 A5

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

To: Carsten Pfersdorf

Date: Mon, Jul 22, 2013 5:45 PM WT

Attachments:  SAIL 2006-4 A5.gif (27 KB)

Hi Carsten.

I confirm the order.

/ulf

Skickat från min Samsung Mobil

----- Originalmeddelande -----

Från: Carsten Pfersdorf <Carsten.Pfersdorf@cbseydler.com>

Datum:

Till: "ulf.deckmark@optimusfonder.se" <ulf.deckmark@optimusfonder.se>

.Rubrik: Confirmation SAIL 2006-4 A5

Hi Ulf,

please confirm your buy of 30mln @ USD 73,- gross

Ticket is attached.

Have a nice evening.

Carsten Pfersdorf

MEMORANDUM

Date: July 19, 2013
To: Emil Ingmanson
From: Mark Bishop
Re: SAIL 2006-4 A5
Compliance memo supporting pricing

The SAIL 2006-4 A5 bond (cusip 86360WAE2, ISIN US86360WAE21) performs well and is currently cheap at a price of 73.00%.

Supporting price:

- 1) A Canadian bond fund (Omniarch Fixed Income Fund) purchased USD 13 million of SAIL 2006-4 A5 at 77.00% on July 9, 2013;
- 2) Bloomberg provides a discount margin of 449BPs at a price of 73.00%;
- 3) Citi Group provides a total return of 13.414% at a price of 73.00%;
- 4) JPMorgan provides a total return of 13.711% at a price of 73.00%;
- 5) ABSNet provides a total return of 14.072% at a price of 73.00%;
- 6) US regional dealer, Mesirow Financial, offered a price of 75.00% for USD 15 million of SAIL 2006-4 A5 on July 19, 2013.