FILED: NEW YORK COUNTY CLERK 11/03/2014 09:05 PM INDEX NO. 652382/2014

NYSCEF DOC. NO. 157

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**EXHIBIT E** 

Exhibit E: Summary Statistics of the 13 Trusts Holding Triaxx's Positions

9		76 1108	At Trust Citiesting	Vedilzen		As of October 2014 Reporting Period	14 Keporting Ferri	lod
Туре	Trust Name	Loan Count	Loan Balance	\$Loss	Loan Count	Loan Balance	Delinquent	Performing
Prime Fixed C	CHASE 2006-S3	1,431	\$800,001,980	\$48,624,338	382	\$154,776,437	\$27,139,180	\$127,637,257
C	CHASE 2006-S4	911	\$529,816,763	\$33,697,554	241	\$118,192,926	\$29,899,781	\$88,293,145
C	CHASE 2007-S1	703	\$430,278,182	\$30,880,694	204	\$109,252,155	\$18,747,877	\$90,504,278
C	CHASE 2007-S2	895	\$610,068,553	\$37,270,260	255	\$135,036,098	\$19,090,801	\$115,945,297
C	CHASE 2007-S3	1,693	\$1,075,181,901	\$73,371,580	534	\$274,080,307	\$53,712,214	\$220,368,093
0	CHASE 2007-S4	1,354	\$890,016,924	\$64,384,560	472	\$258,036,910	\$46,856,146	\$211,180,764
0	CHASE 2007-S5	1,074	\$689,012,528	\$44,368,614	300	\$149,952,723	\$25,948,319	\$124,004,405
د	JPMMT 2006-S3	1,988	\$1,128,972,863	\$41,656,429	410	\$184,045,600	\$43,532,965	\$140,512,635
ے	JPMMT 2006-S4	1,677	\$778,192,218	\$59,894,016	540	\$204,098,733	\$32,895,473	\$171,203,261
د	JPMMT 2007-S1	1,521	\$847,847,024	\$47,548,620	482	\$200,653,823	\$35,861,417	\$164,792,406
ل	JPMMT 2007-S2	2,710	2,710 \$1,244,485,916	\$89,469,434	971	\$348,702,771	\$76,871,153	\$271,831,618
Alt-A Fixed B	BSABS 2005-AC3	1,894	\$426,237,478	\$36,962,195	428	\$82,819,968	\$17,963,550	\$64,856,418
	BSABS 2005-AC5	2,205	\$488,252,349	\$51,901,369	592	\$110,320,732	\$27,044,782	\$83,275,950
All 13 Trusts		20,056	20,056 \$9,938,364,677	\$660,029,663	5,811	11 \$2,329,969,183	\$455,563,657	\$455,563,657 \$1,874,405,526