

EXHIBIT E

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

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