

# **EXHIBIT H**

## Exhibit H: Holdings Comparison between Institutional Investors and Triaxx CDOs

Collateral Type	Number of Trusts	Original Collateral Balance	Cumulative Realized Loss	Oct2014 Trust Balance		Oct2014 All Institutional Investors		Triaxx CDOs
				330 Trusts	All Institutional Investors			
Prime Fixed	32	\$23,739,347,456	\$1,193,266,967	\$5,176,855,216	8%	7%	80%	
Prime ARM	47	\$62,259,565,723	\$2,980,473,658	\$12,928,220,510	20%	23%	0%	
Scratch & Dent	19	\$5,820,308,651	\$837,717,224	\$1,306,647,203	2%	2%	0%	
Alt-A Fixed	40	\$21,353,197,335	\$3,107,717,631	\$5,953,109,780	9%	10%	20%	
Alt-A ARM	34	\$52,498,165,741	\$9,322,012,776	\$11,496,621,024	18%	5%	0%	
Subprime	78	\$61,828,975,665	\$15,397,759,489	\$13,632,370,647	22%	29%	0%	
OptionARM	41	\$49,328,836,649	\$12,789,720,877	\$11,715,828,845	18%	23%	0%	
HELOC/2nd	39	\$18,513,244,874	\$9,127,871,131	\$1,309,472,788	2%	1%	0%	
<b>All</b>	<b>330</b>	<b>\$295,341,642,093</b>	<b>\$54,756,539,752</b>	<b>\$64,586,987,821</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	

Source: Holdings for Institutional Investors are estimated based on Exhibit I of the Fischel Expert Report