

# **EXHIBIT A**

## Exhibit A: 13 Triaxx-Held Trusts

| CUSIP                | Deal Name      | Class | Trustee | Triaxx Original<br>Notional | Balance as of October 2014 |                    |                      | Triaxx as % of |       |
|----------------------|----------------|-------|---------|-----------------------------|----------------------------|--------------------|----------------------|----------------|-------|
|                      |                |       |         |                             | Triaxx                     | Class              | Trust                | Class          | Trust |
| 16163FAA3            | CHASE 2007-S1  | A1    | BONY    | 155,000,000                 | 41,735,800                 | 41,735,800         | 112,599,817          | 100%           | 37%   |
| 16163EAA6            | CHASE 2007-S2  | 1A1   | BONY    | 186,000,000                 | 47,321,260                 | 47,321,259         | 138,548,188          | 100%           | 34%   |
| 073879XD5            | BSABS 2005-AC3 | 1A1   | USBank  | 101,234,001                 | 28,468,305                 | 42,528,949         | 83,004,688           | 67%            | 34%   |
| 073879ZW1            | BSABS 2005-AC5 | 1A1   | USBank  | 112,350,999                 | 32,432,019                 | 35,896,022         | 110,552,934          | 90%            | 29%   |
| 46630RAE1            | JPMMT 2007-S1  | 2A1   | USBank  | 90,335,000                  | 26,769,630                 | 26,769,630         | 206,467,299          | 100%           | 13%   |
| 161631AA4            | CHASE 2007-S5  | 1A1   | BONY    | 181,000,001                 | 18,958,132                 | 18,958,132         | 154,851,166          | 100%           | 12%   |
| 16163HAA9            | CHASE 2007-S3  | 1A1   | BONY    | 180,000,000                 | 33,397,273                 | 34,324,975         | 283,411,920          | 97%            | 12%   |
| 46629SAA0            | JPMMT 2006-S4  | A1    | USBank  | 123,287,234                 | 21,836,734                 | 21,836,734         | 210,893,932          | 100%           | 10%   |
| 16162YAA3            | CHASE 2006-S4  | A1    | BONY    | 118,000,000                 | 10,432,721                 | 10,432,721         | 122,015,150          | 100%           | 9%    |
| 46630WAD2            | JPMMT 2007-S2  | 1A4   | USBank  | 56,828,000                  | 18,269,157                 | 18,269,157         | 358,456,969          | 100%           | 5%    |
| 161629AD2            | CHASE 2007-S4  | A4    | BONY    | 57,009,413                  | 12,995,304                 | 12,993,158         | 265,965,410          | 100%           | 5%    |
| 16162XAD9            | CHASE 2006-S3  | 1A4   | BONY    | 100,000,000                 | 6,638,723                  | 12,968,081         | 160,262,760          | 51%            | 4%    |
| 46629AAP6            | JPMMT 2006-S3  | 1A14  | USBank  | 50,000,000                  | 545,000                    | 545,000            | 184,673,815          | 100%           | 0%    |
| <b>All Positions</b> |                |       |         | <b>1,511,044,648</b>        | <b>299,800,055</b>         | <b>324,579,617</b> | <b>2,391,704,048</b> |                |       |

Source: Triaxx and monthly remittance report for each trust