

# **EXHIBIT E**

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

Collateral Type	Number of Trusts	Original Collateral Balance	Cumulative Realized Loss	Oct2014 Trust Balance		Oct2014 All 330 Trusts	Institutional Investors	Triaxx CDOs
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 Fischer Expert Report