

Trust parity ratios

As of December 31, 2010

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|-----------------------------|-----------------------------|-----------------------------|
| ● NCMSLT (closed: 11/01/01) | ■ 2003-1 (closed: 12/11/03) | ▲ 2004-1 (closed: 06/10/04) |
| ✦ 2004-2 (closed: 10/28/04) | ✦ 2005-1 (closed: 02/23/05) | ● 2005-2 (closed: 06/09/05) |
| ✦ 2005-3 (closed: 10/12/05) | ■ 2006-1 (closed: 03/09/06) | ✦ 2006-2 (closed: 06/08/06) |
| ✦ 2006-3 (closed: 09/28/06) | ■ 2006-4 (closed: 12/07/06) | ■ 2007-1 (closed: 03/08/07) |
| ✦ 2007-2 (closed: 06/14/07) | ✦ 2007-3 (closed: 09/20/07) | ● 2007-4 (closed: 09/20/07) |

