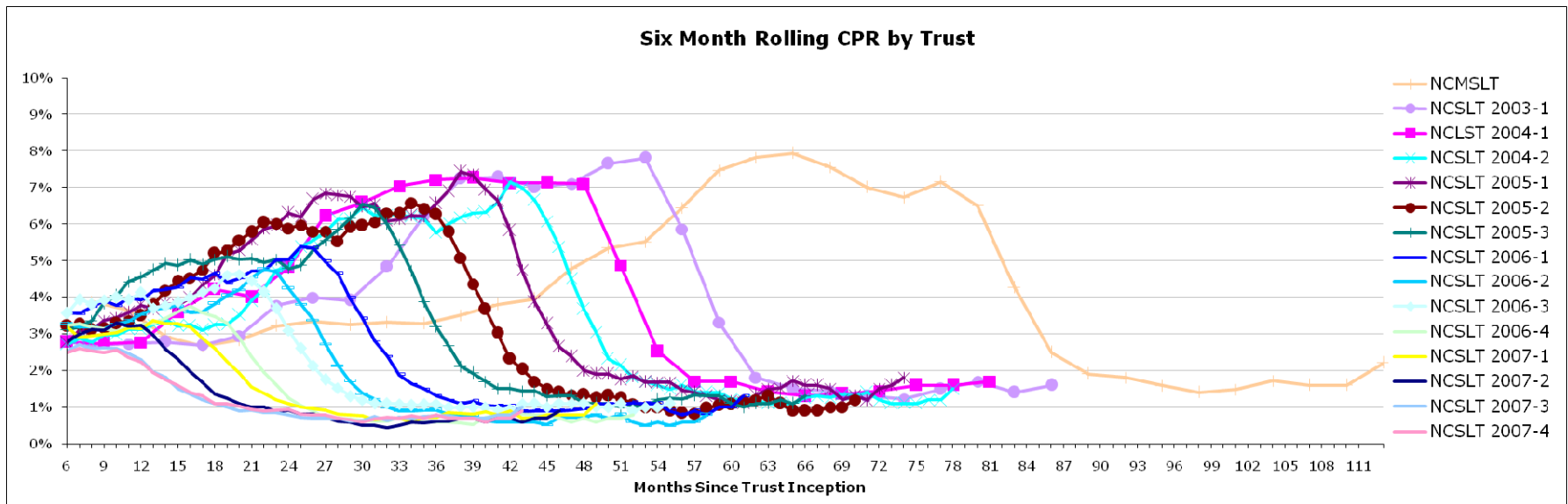


Six month rolling prepayment rates

Updated through March 31, 2011*



*Average prepayment rate during preceding six month period. NCMSLT as of December 31, 2010 (most recent quarterly reporting date). NCSLT 2003-1 as of January 31, 2011 (most recent quarterly reporting date). NCSLT 2004-1 as of February 28, 2011 (most recent quarterly reporting date).