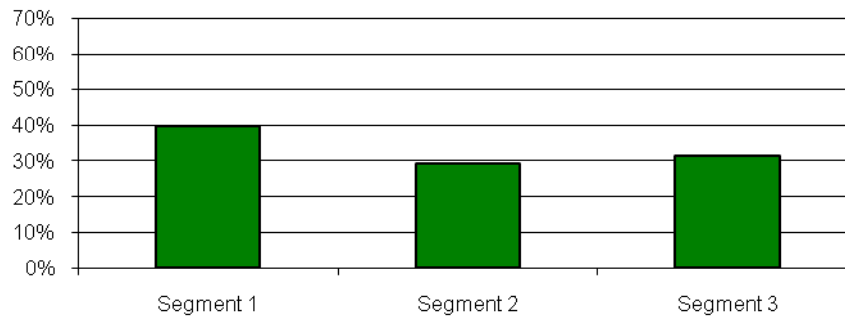


## Payment Status by Risk Segment<sup>1</sup>

NCMSLT as of March 31, 2011

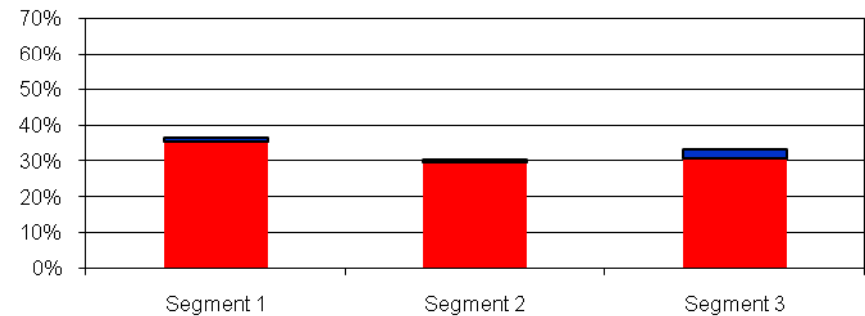
Segment Distribution by Original Loan Amount

NCMSLT



Segment Distribution by Outstanding Loan Amount<sup>2</sup>

NCMSLT



■ Not in repayment<sup>3</sup>  
■ In Repayment

(1) Please refer to our most recent Form 10-Q, filed February 9, 2011, for a description of credit risk segments

(2) Outstanding aggregate principal and capitalized interest balance as of March 31, 2011

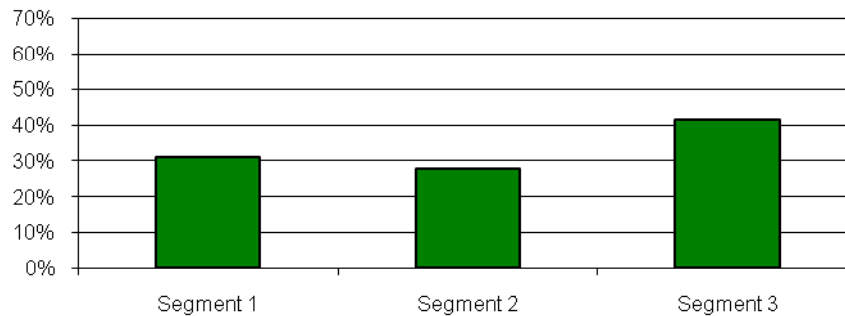
(3) Loans "not in repayment" include loans in deferment or forbearance status as of March 31, 2011

## Payment Status by Risk Segment<sup>1</sup>

NCSLT 2003-1 as of March 31, 2011

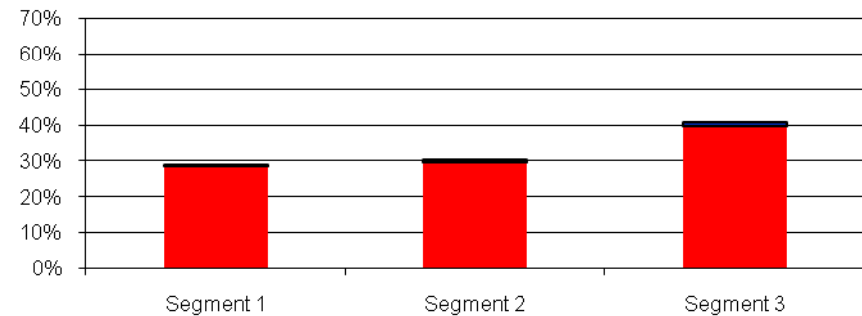
Segment Distribution by Original Loan Amount

NCSLT 2003-1



Segment Distribution by Outstanding Loan Amount<sup>2</sup>

NCSLT 2003-1



■ Not in repayment<sup>3</sup>  
■ In Repayment

(1) Please refer to our most recent Form 10-Q, filed February 9, 2011, for a description of credit risk segments

(2) Outstanding aggregate principal and capitalized interest balance as of March 31, 2011

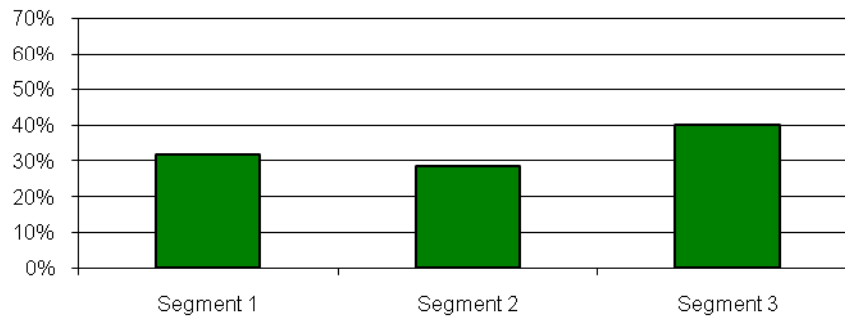
(3) Loans "not in repayment" include loans in deferment or forbearance status as of March 31, 2011

## Payment Status by Risk Segment<sup>1</sup>

NCSLT 2004-1 as of March 31, 2011

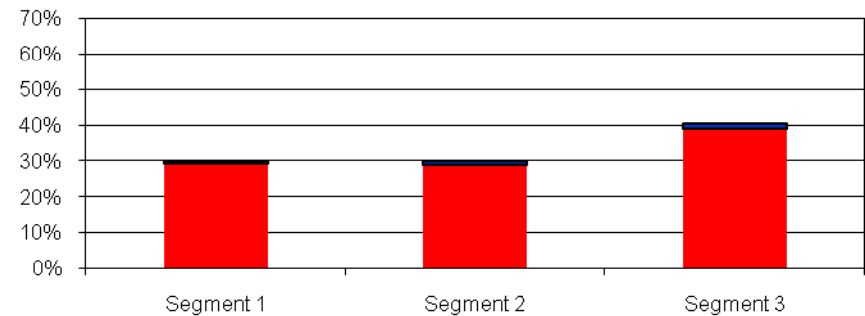
Segment Distribution by Original Loan Amount

NCSLT 2004-1



Segment Distribution by Outstanding Loan Amount<sup>2</sup>

NCSLT 2004-1



■ Not in repayment<sup>3</sup>  
■ In Repayment

(1) Please refer to our most recent Form 10-Q, filed February 9, 2011, for a description of credit risk segments

(2) Outstanding aggregate principal and capitalized interest balance as of March 31, 2011

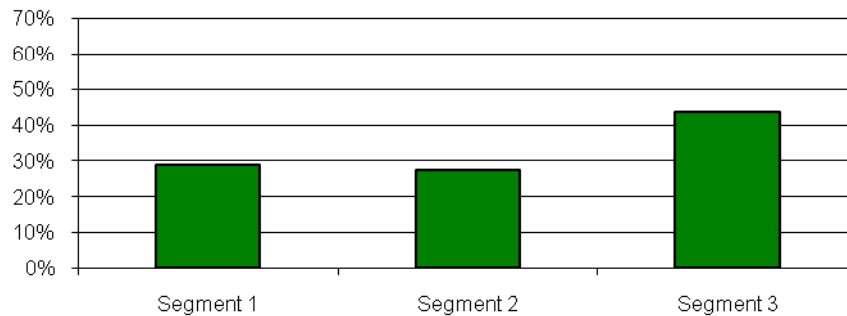
(3) Loans "not in repayment" include loans in deferment or forbearance status as of March 31, 2011

## Payment Status by Risk Segment<sup>1</sup>

NCSLT 2004-2 as of March 31, 2011

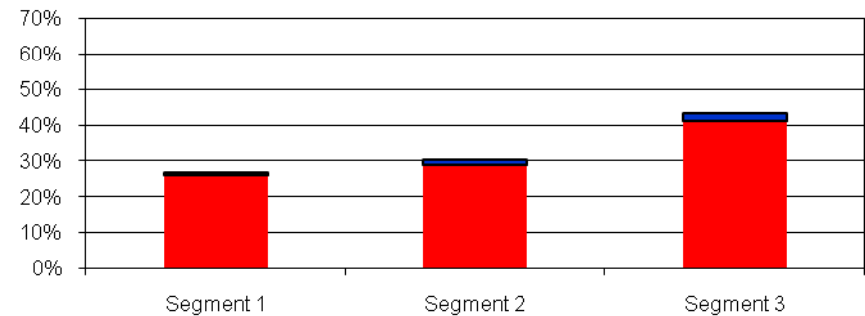
Segment Distribution by Original Loan Amount

NCSLT 2004-2



Segment Distribution by Outstanding Loan Amount<sup>2</sup>

NCSLT 2004-2



■ Not in repayment<sup>3</sup>  
■ In Repayment

(1) Please refer to our most recent Form 10-Q, filed February 9, 2011, for a description of credit risk segments

(2) Outstanding aggregate principal and capitalized interest balance as of March 31, 2011

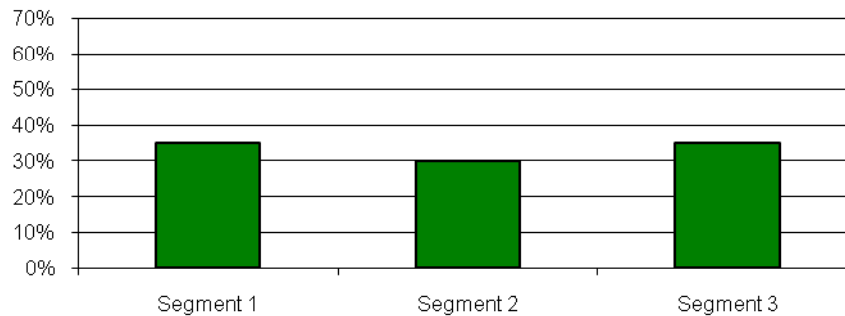
(3) Loans "not in repayment" include loans in deferment or forbearance status as of March 31, 2011

## Payment Status by Risk Segment<sup>1</sup>

NCSLT 2005-1 as of March 31, 2011

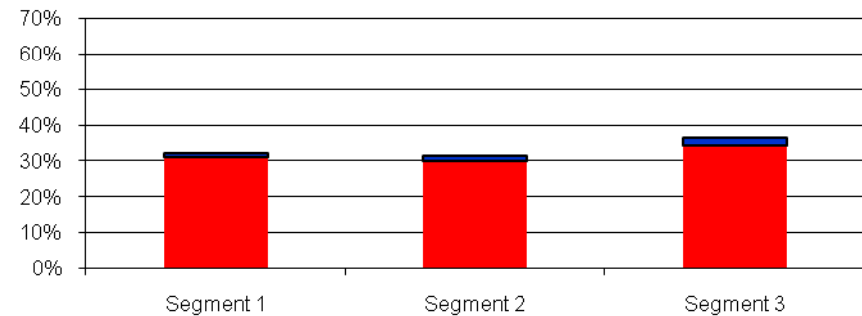
Segment Distribution by Original Loan Amount

NCSLT 2005-1



Segment Distribution by Outstanding Loan Amount<sup>2</sup>

NCSLT 2005-1



■ Not in repayment<sup>3</sup>  
■ In Repayment

(1) Please refer to our most recent Form 10-Q, filed February 9, 2011, for a description of credit risk segments

(2) Outstanding aggregate principal and capitalized interest balance as of March 31, 2011

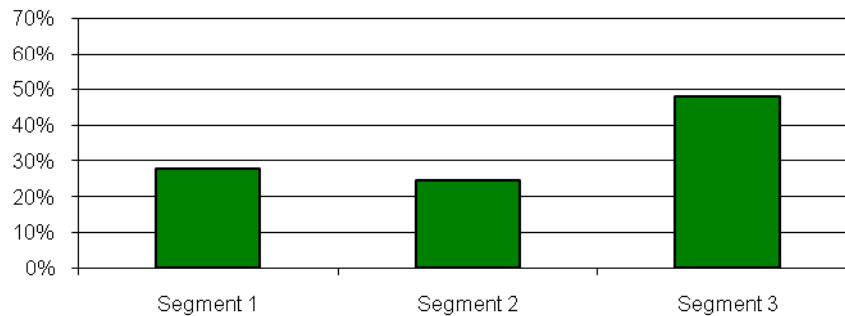
(3) Loans "not in repayment" include loans in deferment or forbearance status as of March 31, 2011

## Payment Status by Risk Segment<sup>1</sup>

NCSLT 2005-2 as of March 31, 2011

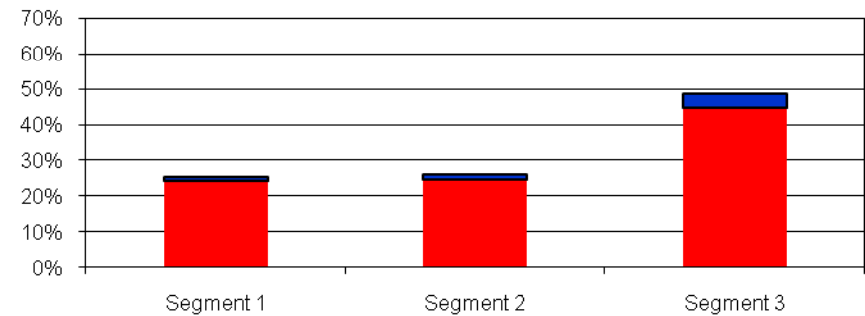
Segment Distribution by Original Loan Amount

NCSLT 2005-2



Segment Distribution by Outstanding Loan Amount<sup>2</sup>

NCSLT 2005-2



■ Not in repayment<sup>3</sup>  
■ In Repayment

(1) Please refer to our most recent Form 10-Q, filed February 9, 2011, for a description of credit risk segments

(2) Outstanding aggregate principal and capitalized interest balance as of March 31, 2011

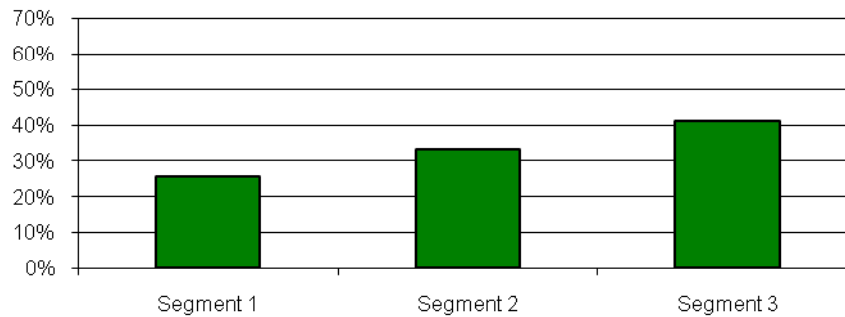
(3) Loans "not in repayment" include loans in deferment or forbearance status as of March 31, 2011

## Payment Status by Risk Segment<sup>1</sup>

NCSLT 2005-3 as of March 31, 2011

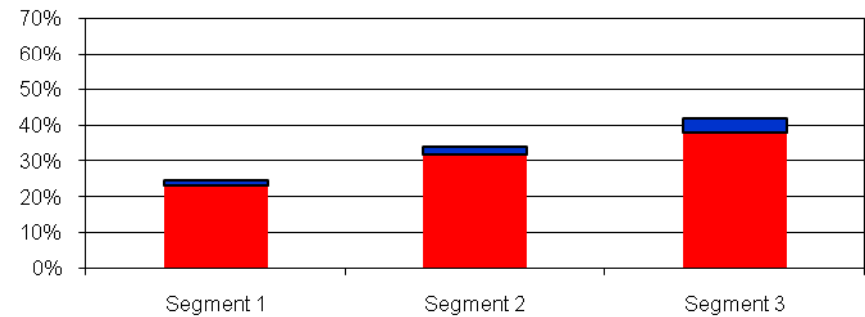
Segment Distribution by Original Loan Amount

NCSLT 2005-3



Segment Distribution by Outstanding Loan Amount<sup>2</sup>

NCSLT 2005-3



■ Not in repayment<sup>3</sup>  
■ In Repayment

(1) Please refer to our most recent Form 10-Q, filed February 9, 2011, for a description of credit risk segments

(2) Outstanding aggregate principal and capitalized interest balance as of March 31, 2011

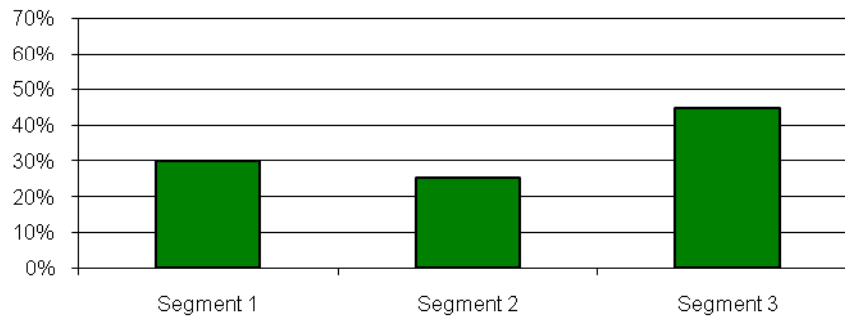
(3) Loans "not in repayment" include loans in deferment or forbearance status as of March 31, 2011

## Payment Status by Risk Segment<sup>1</sup>

NCSLT 2006-1 as of March 31, 2011

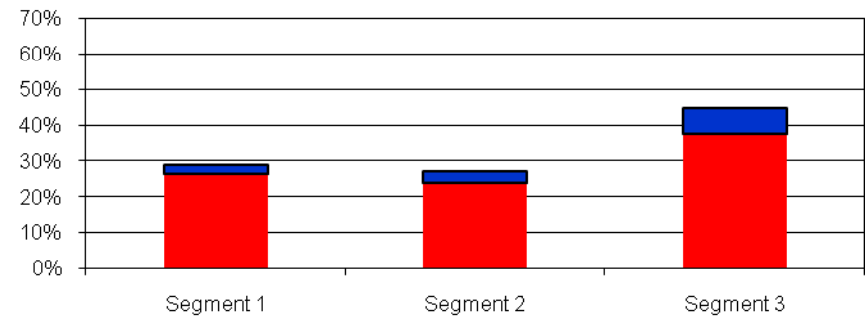
Segment Distribution by Original Loan Amount

NCSLT 2006-1



Segment Distribution by Outstanding Loan Amount<sup>2</sup>

NCSLT 2006-1



■ Not in repayment<sup>3</sup>  
■ In Repayment

(1) Please refer to our most recent Form 10-Q, filed February 9, 2011, for a description of credit risk segments

(2) Outstanding aggregate principal and capitalized interest balance as of March 31, 2011

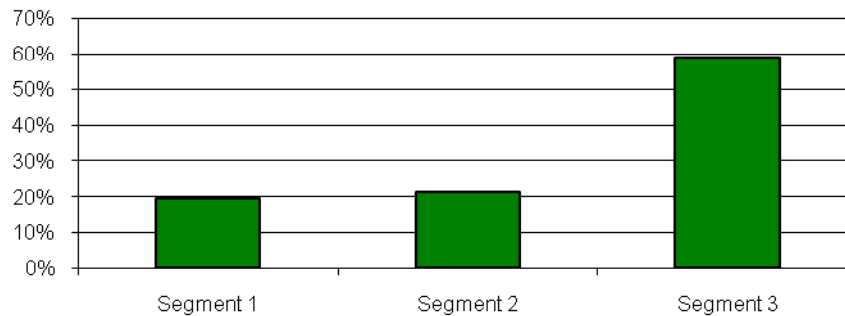
(3) Loans "not in repayment" include loans in deferment or forbearance status as of March 31, 2011

## Payment Status by Risk Segment<sup>1</sup>

NCSLT 2006-2 as of March 31, 2011

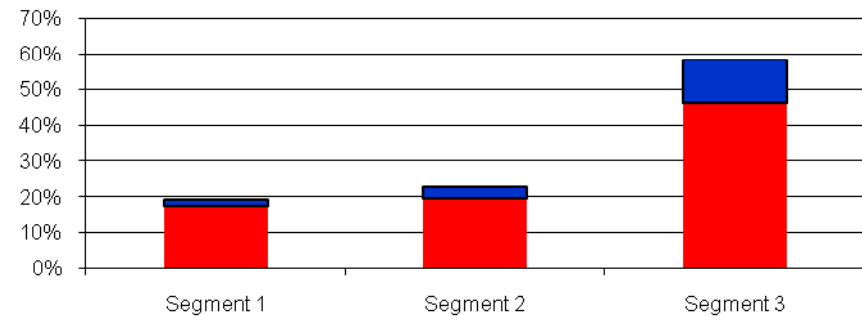
Segment Distribution by Original Loan Amount

NCSLT 2006-2



Segment Distribution by Outstanding Loan Amount<sup>2</sup>

NCSLT 2006-2



■ Not in repayment<sup>3</sup>  
■ In Repayment

(1) Please refer to our most recent Form 10-Q, filed February 9, 2011, for a description of credit risk segments

(2) Outstanding aggregate principal and capitalized interest balance as of March 31, 2011

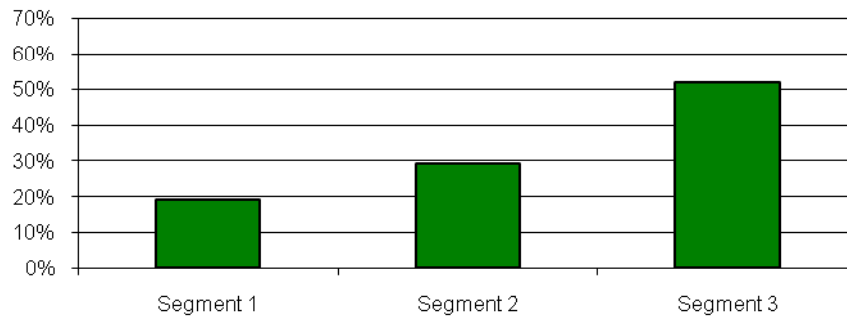
(3) Loans "not in repayment" include loans in deferment or forbearance status as of March 31, 2011

## Payment Status by Risk Segment<sup>1</sup>

NCSLT 2006-3 as of March 31, 2011

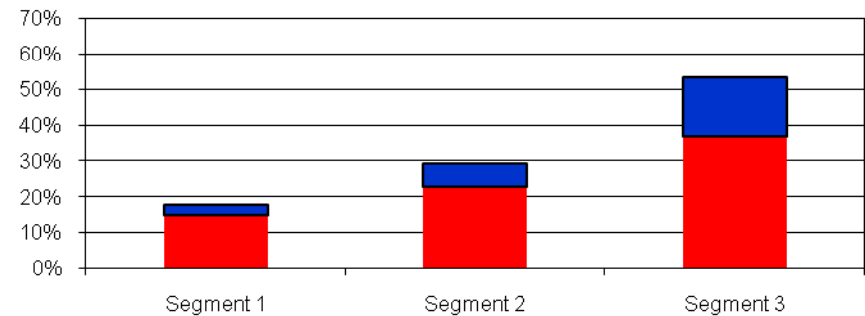
Segment Distribution by Original Loan Amount

NCSLT 2006-3



Segment Distribution by Outstanding Loan Amount<sup>2</sup>

NCSLT 2006-3



■ Not in repayment<sup>3</sup>  
■ In Repayment

(1) Please refer to our most recent Form 10-Q, filed February 9, 2011, for a description of credit risk segments

(2) Outstanding aggregate principal and capitalized interest balance as of March 31, 2011

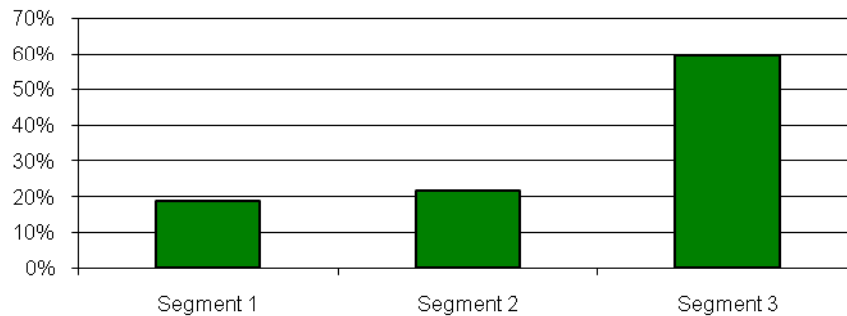
(3) Loans "not in repayment" include loans in deferment or forbearance status as of March 31, 2011

## Payment Status by Risk Segment<sup>1</sup>

NCSLT 2006-4 as of March 31, 2011

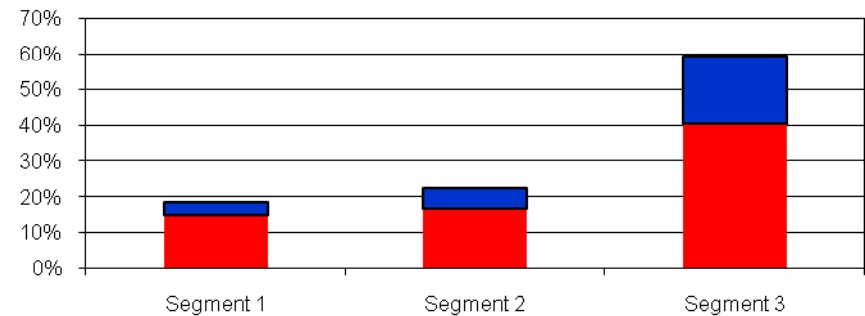
Segment Distribution by Original Loan Amount

NCSLT 2006-4



Segment Distribution by Outstanding Loan Amount<sup>2</sup>

NCSLT 2006-4



■ Not in repayment<sup>3</sup>  
■ In Repayment

(1) Please refer to our most recent Form 10-Q, filed February 9, 2011, for a description of credit risk segments

(2) Outstanding aggregate principal and capitalized interest balance as of March 31, 2011

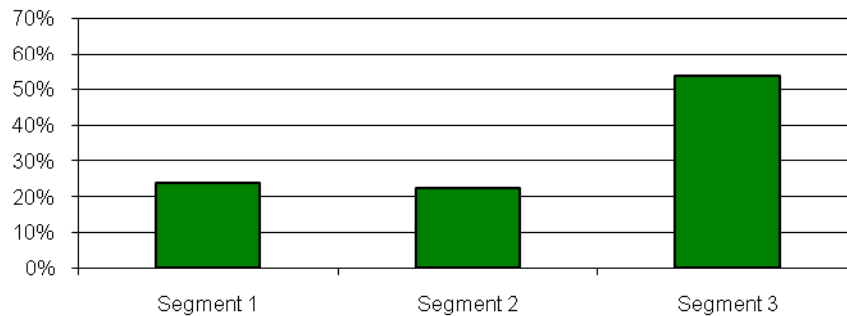
(3) Loans "not in repayment" include loans in deferment or forbearance status as of March 31, 2011

## Payment Status by Risk Segment<sup>1</sup>

NCSLT 2007-1 as of March 31, 2011

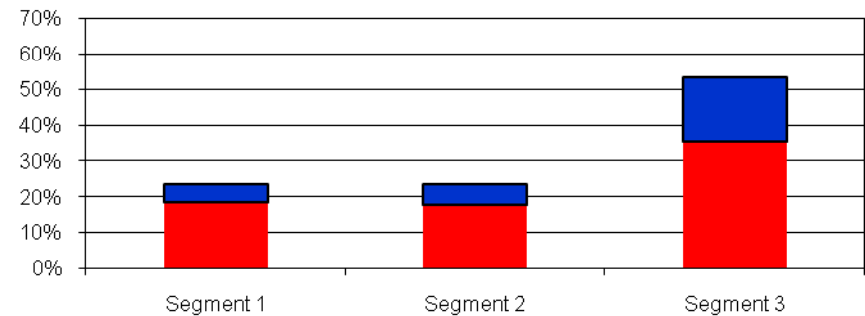
Segment Distribution by Original Loan Amount

NCSLT 2007-1



Segment Distribution by Outstanding Loan Amount<sup>2</sup>

NCSLT 2007-1



■ Not in repayment<sup>3</sup>  
■ In Repayment

(1) Please refer to our most recent Form 10-Q, filed February 9, 2011, for a description of credit risk segments

(2) Outstanding aggregate principal and capitalized interest balance as of March 31, 2011

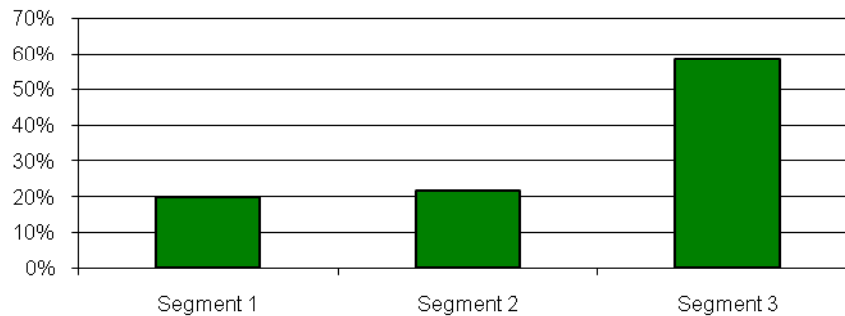
(3) Loans "not in repayment" include loans in deferment or forbearance status as of March 31, 2011

## Payment Status by Risk Segment<sup>1</sup>

NCSLT 2007-2 as of March 31, 2011

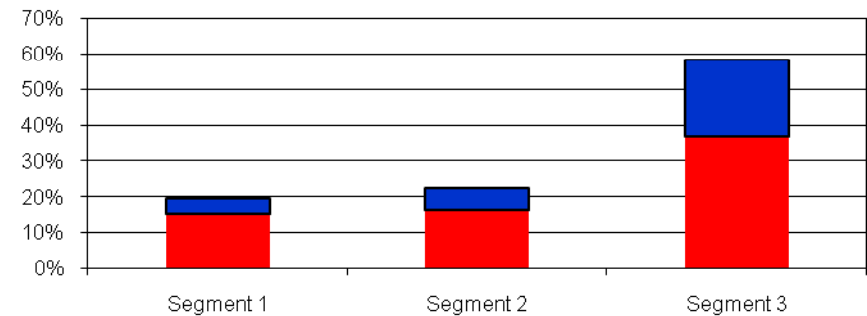
Segment Distribution by Original Loan Amount

NCSLT 2007-2



Segment Distribution by Outstanding Loan Amount<sup>2</sup>

NCSLT 2007-2



■ Not in repayment<sup>3</sup>  
■ In Repayment

(1) Please refer to our most recent Form 10-Q, filed February 9, 2011, for a description of credit risk segments

(2) Outstanding aggregate principal and capitalized interest balance as of March 31, 2011

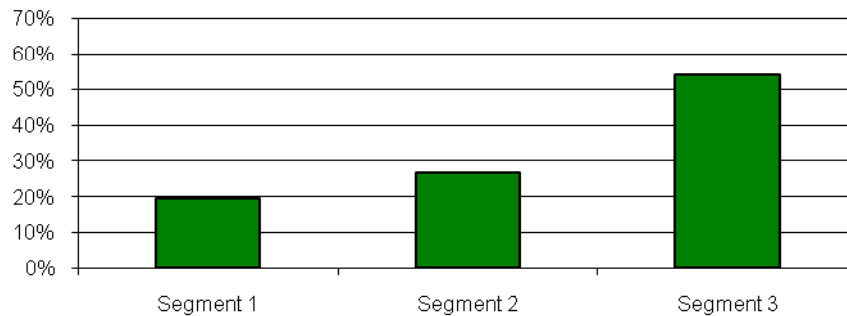
(3) Loans "not in repayment" include loans in deferment or forbearance status as of March 31, 2011

## Payment Status by Risk Segment<sup>1</sup>

NCSLT 2007-3 as of March 31, 2011

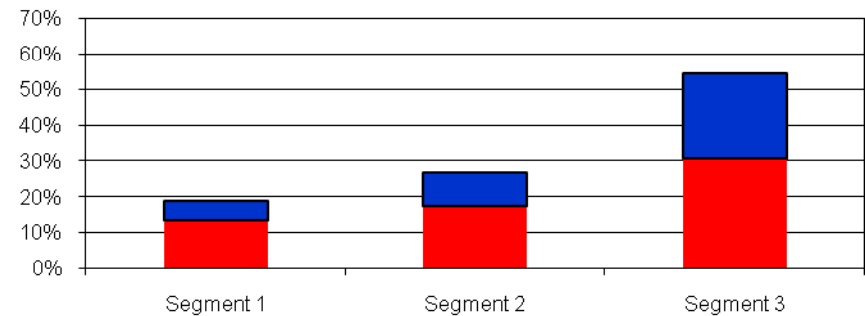
Segment Distribution by Original Loan Amount

NCSLT 2007-3



Segment Distribution by Outstanding Loan Amount<sup>2</sup>

NCSLT 2007-3



■ Not in repayment<sup>3</sup>  
■ In Repayment

(1) Please refer to our most recent Form 10-Q, filed February 9, 2011, for a description of credit risk segments

(2) Outstanding aggregate principal and capitalized interest balance as of March 31, 2011

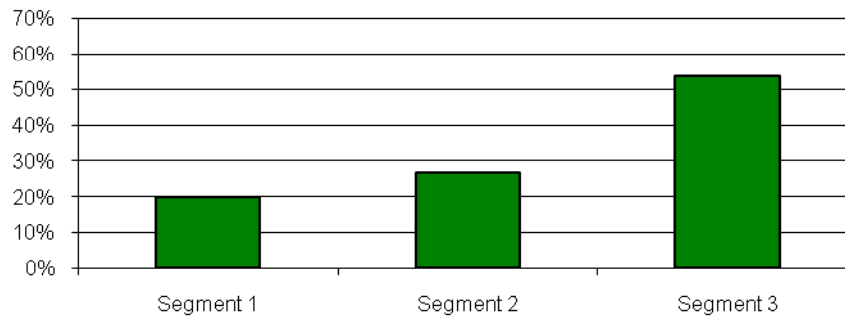
(3) Loans "not in repayment" include loans in deferment or forbearance status as of March 31, 2011

## Payment Status by Risk Segment<sup>1</sup>

NCSLT 2007-4 as of March 31, 2011

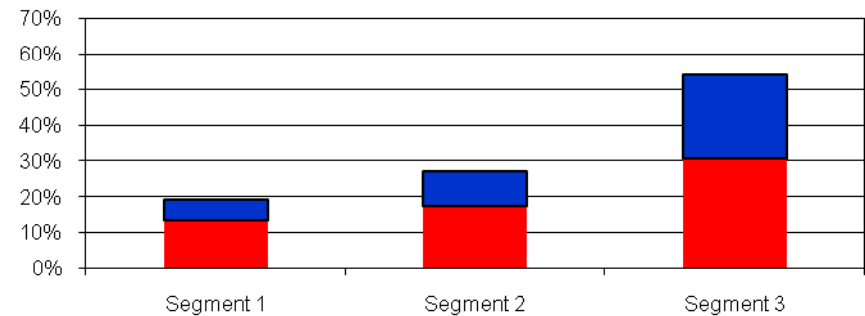
Segment Distribution by Original Loan Amount

NCSLT 2007-4



Segment Distribution by Outstanding Loan Amount<sup>2</sup>

NCSLT 2007-4



■ Not in repayment<sup>3</sup>  
■ In Repayment

(1) Please refer to our most recent Form 10-Q, filed February 9, 2011, for a description of credit risk segments

(2) Outstanding aggregate principal and capitalized interest balance as of March 31, 2011

(3) Loans "not in repayment" include loans in deferment or forbearance status as of March 31, 2011