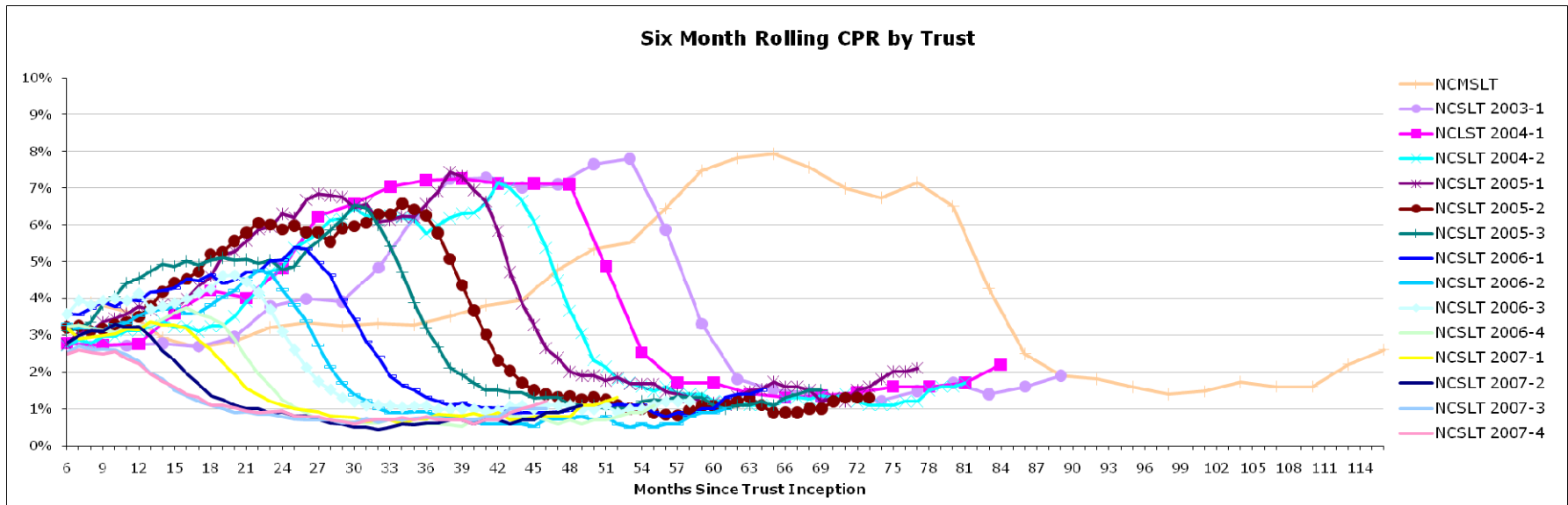


## Six month rolling prepayment rates

Updated through June 30, 2011 \*



\*Average prepayment rate during preceding six month period. NCMSLT as of March 31, 2011 (most recent quarterly reporting date). NCSLT 2003-1 as of April 30, 2011 (most recent quarterly reporting date). NCSLT 2004-1 as of May 31, 2011 (most recent quarterly reporting date).