| As of: 12/31/2006 |  | Periodic Prepayment Rate ${ }^{1}$ |
| :---: | :---: | :---: |
|  | Ending Pool Balances* |  |
| Trust |  |  |
| NCSLT 2006-3 ${ }^{2}$ | \$1,401,953,864 | 2.81\% |
| NCSLT 2006-2 | \$519,318,170 | 3.19\% |
| NCSLT 2006-1 | \$761,214,727 | 3.81\% |
| NCSLT 2005-3 | \$1,303,456,491 | 4.99\% |
| NCSLT 2005-2 | \$471,246,325 | 5.26\% |
| NCSLT 2005-1 | \$718,436,522 | 6.11\% |
| NCSLT 2004-2 | \$826,116,563 | 5.83\% |
| NCSLT 2004-1 | \$592,315,359 | 6.78\% |

) Periodic Prepayment Rate: annualized six-month prepayment rate for the most recent period ending December 31.
2) Annualized Quarterly Prepayment rate as only two full months of data available for the trus

| As of: 9/30/2006 |  |  |
| :--- | :---: | :---: |
|  | Ending Pool Balances* | Periodic Prepayment Rate ${ }^{1}$ |
| Trust |  |  |
|  |  |  |
| NCSLT 2006-3 | $\$ 1,386,268,501$ |  |
| NCSLT 2006-2 | $\$ 512,450,587$ |  |
| NCSLT 2006-1 | $\$ 754,717,557$ |  |
| NCSL 2005-3 | $\$ 1,297,326,963$ |  |
| NCLT 2005-2 | $\$ 42,62,307$ |  |
| NCSLT 2005-1 | $\$ 223,284,461$ |  |
| NCSLT 2004-2 | $\$ 830,688,984$ |  |
| NCSLT 2004-1 | $\$ 602,774,807$ |  |
|  |  |  |

1) Periodic Prepayment Rate: annualized six-month prepayment rate for the most recent period ending June 30
2) Annualized Quarterly Prepayment rate as only three full months of data available for the trust

| As of: 6/30/2006 |  | Periodic Prepayment Rate ${ }^{\text {P }}$ |
| :---: | :---: | :---: |
|  | Ending Pool Balances* |  |
| Trust |  |  |
| NCSLT 2006-2 | \$506,359,715 |  |
| NCSLT 2006-1 ${ }^{2}$ | \$744,443,613 | 3.24\% |
| NCSLT 2005-3 | \$1,291,550,041 | 3.82\% |
| NCSLT 2005-2 | \$466,444,303 | 3.77\% |
| NCSLT 2005-1 | \$727,336,447 | 4.31\% |
| NCSLT 2004-2 | \$833,704,349 | 3.88\% |
| NCSLT 2004-1 | \$606,782,284 | 5.22\% |

1) Periodic Prepayment Rate: annualized six-month prepayment rate for the most recent period ending June 30
) Annualized Quarterly Prepayment rate as only three full months of data available for the trust

| As of: 03/31/2006 |  |  |
| :--- | :---: | :---: |
|  | Ending Pool Balances* |  |
| Trust |  |  |
|  |  |  |
| NCSLT 2006-1 | $\$ 741,505,548$ |  |
| NCSLT 2005-3 | $\$ 1,282,341,521$ |  |
| NCSLT 2005-2 | $\$ 469,005,318$ |  |
| NCLT 2005-1 | $\$ 72,519,137$ |  |
| NCSLT 2004-2 | $\$ 82,368,015$ |  |
| NCSLT 2004-1 | $\$ 617,245,354$ |  |
|  |  |  |


| As of: 12/31/2005 |  |  |
| :--- | :---: | :---: |
|  | Ending Pool Balances* |  |
| Trust |  |  |
| NCSLT 2005-3 |  |  |
| NCST 2005-2 | $\$ 1,272,471,279$ |  |
| NCLTT 2005-1 | $\$ 466,319,024$ |  |
| NCSLT 2004-2 | $\$ 76,50,492$ |  |
| NCSLT 2004-1 | $\$ 829,751,541$ |  |
|  | $\$ 622,162,827$ |  |
|  |  |  |


| As of: 09/30/2005 |  | Periodic Prepayment Rate |
| :---: | :---: | :---: |
|  | Ending Pool Balances* |  |
| Trust |  |  |
| NCSLT 2005-2 | \$463,030,467 |  |
| NCSLT 2005-1 | \$723,026,134 |  |
| NCSLT 2004-2 | \$824,255,378 |  |
| NCSLT 2004-1 | \$624,077,210 |  |


| As of: 06/30/2005 |  |
| :--- | :---: |
|  | Ending Pool Balances* |
| Trust |  |
| NCSLT 2005-2 |  |
| NCST 2005-1 | $\$ 462,034,870$ |
| NCLT 2004-2 | $\$ 719,735,963$ |
| NCSLT 2004-1 | $\$ 89,621,349$ |
|  |  |


| As of: 03/31/2005 |  |  |
| :--- | :---: | :---: |
|  |  |  |
| Trust |  |
|  |  |  |
| NCSLT 2005-1 | $\$ 715,709,747$ |  |
| NCSLT 2004-2 | $\$ 813,661,493$ |  |
| NCSLT 2004-1 | $\$ 24,107,005$ |  |


| As of: 12/31/2004 |  |  |
| :--- | :---: | :---: |
|  | Ending Pool Balances* |  |
| Trust |  |  |
| NCSLT 2004-2 | $\$ 809,687,713$ |  |
| NCSLT 2004-1 | $\$ 623,103,207$ |  |

