

## State by State Mortgage Delinquencies & Foreclosures

| Name of State                     | # of loans        | All past due | 90 days or more | In foreclosure end of quarter | Started foreclosure during quarter |
|-----------------------------------|-------------------|--------------|-----------------|-------------------------------|------------------------------------|
| Connecticut                       | 526,850           | 4.05%        | 0.64%           | 1.09%                         | 0.49%                              |
| Maine                             | 138,925           | 4.71%        | 0.83%           | 1.77%                         | 0.59%                              |
| Massachusetts                     | 800,719           | 4.45%        | 0.84%           | 1.25%                         | 0.59%                              |
| New Hampshire                     | 197,456           | 4.31%        | 0.78%           | 1.01%                         | 0.44%                              |
| Rhode Island                      | 137,492           | 4.95%        | 1.00%           | 1.52%                         | 0.79%                              |
| Vermont                           | 62,054            | 3.17%        | 0.49%           | 0.90%                         | 0.35%                              |
| <b>New England</b>                | <b>1,863,496</b>  | <b>4.34%</b> | <b>0.78%</b>    | <b>1.23%</b>                  | <b>0.55%</b>                       |
| New Jersey                        | 1,241,283         | 4.33%        | 0.84%           | 1.23%                         | 0.46%                              |
| New York                          | 2,003,013         | 4.52%        | 0.83%           | 1.35%                         | 0.47%                              |
| Pennsylvania                      | 1,508,106         | 5.58%        | 1.23%           | 1.54%                         | 0.44%                              |
| <b>Mid Atlantic</b>               | <b>4,752,402</b>  | <b>4.81%</b> | <b>0.96%</b>    | <b>1.38%</b>                  | <b>0.46%</b>                       |
| Illinois                          | 1,667,730         | 5.09%        | 1.05%           | 1.79%                         | 0.63%                              |
| Indiana                           | 851,337           | 7.04%        | 1.59%           | 3.01%                         | 0.91%                              |
| Michigan                          | 1,499,090         | 7.55%        | 1.84%           | 2.77%                         | 1.00%                              |
| Ohio                              | 1,449,125         | 6.68%        | 1.62%           | 3.60%                         | 0.98%                              |
| Wisconsin                         | 596,644           | 3.99%        | 0.81%           | 1.60%                         | 0.53%                              |
| <b>East North Central</b>         | <b>6,063,926</b>  | <b>6.24%</b> | <b>1.43%</b>    | <b>2.62%</b>                  | <b>0.84%</b>                       |
| Iowa                              | 354,694           | 4.18%        | 0.71%           | 1.65%                         | 0.46%                              |
| Kansas                            | 332,450           | 4.61%        | 0.90%           | 1.28%                         | 0.48%                              |
| Minnesota                         | 908,457           | 3.88%        | 0.80%           | 1.57%                         | 0.63%                              |
| Missouri                          | 864,046           | 5.56%        | 1.16%           | 1.13%                         | 0.55%                              |
| Nebraska                          | 210,869           | 4.30%        | 0.87%           | 1.18%                         | 0.47%                              |
| North Dakota                      | 63,643            | 2.78%        | 0.52%           | 0.67%                         | 0.21%                              |
| South Dakota                      | 85,922            | 2.98%        | 0.54%           | 0.97%                         | 0.27%                              |
| <b>West North Central</b>         | <b>2,820,081</b>  | <b>4.50%</b> | <b>0.90%</b>    | <b>1.34%</b>                  | <b>0.53%</b>                       |
| Delaware                          | 179,414           | 4.04%        | 0.72%           | 1.20%                         | 0.38%                              |
| District of Columbia              | 91,659            | 3.71%        | 0.66%           | 0.59%                         | 0.38%                              |
| Florida                           | 3,396,032         | 5.18%        | 0.97%           | 1.42%                         | 0.73%                              |
| Georgia                           | 1,582,548         | 6.92%        | 1.54%           | 1.44%                         | 0.70%                              |
| Maryland                          | 1,049,630         | 4.19%        | 0.80%           | 0.66%                         | 0.36%                              |
| North Carolina                    | 1,356,128         | 5.47%        | 1.08%           | 1.02%                         | 0.46%                              |
| South Carolina                    | 633,968           | 5.70%        | 1.12%           | 1.50%                         | 0.54%                              |
| Virginia                          | 1,382,026         | 3.69%        | 0.67%           | 0.51%                         | 0.32%                              |
| West Virginia                     | 126,538           | 6.76%        | 1.27%           | 1.08%                         | 0.52%                              |
| <b>South Atlantic</b>             | <b>9,797,943</b>  | <b>5.21%</b> | <b>1.02%</b>    | <b>1.15%</b>                  | <b>0.57%</b>                       |
| Alabama                           | 587,032           | 6.23%        | 1.34%           | 1.08%                         | 0.50%                              |
| Kentucky                          | 428,522           | 5.66%        | 1.18%           | 1.90%                         | 0.63%                              |
| Mississippi                       | 244,793           | 9.33%        | 2.54%           | 1.74%                         | 0.69%                              |
| Tennessee                         | 838,876           | 6.64%        | 1.61%           | 1.17%                         | 0.57%                              |
| <b>East South Central</b>         | <b>2,099,223</b>  | <b>6.64%</b> | <b>1.56%</b>    | <b>1.36%</b>                  | <b>0.58%</b>                       |
| Arkansas                          | 300,382           | 5.36%        | 1.12%           | 0.93%                         | 0.42%                              |
| Louisiana                         | 462,941           | 7.29%        | 2.12%           | 1.65%                         | 0.56%                              |
| Oklahoma                          | 421,620           | 5.34%        | 1.02%           | 1.74%                         | 0.57%                              |
| Texas                             | 3,009,011         | 6.46%        | 1.40%           | 1.17%                         | 0.52%                              |
| <b>West South Central</b>         | <b>4,193,954</b>  | <b>6.36%</b> | <b>1.42%</b>    | <b>1.27%</b>                  | <b>0.52%</b>                       |
| Arizona                           | 1,187,678         | 3.55%        | 0.57%           | 0.78%                         | 0.49%                              |
| Colorado                          | 1,000,223         | 3.87%        | 0.92%           | 1.59%                         | 0.66%                              |
| Idaho                             | 281,427           | 3.14%        | 0.44%           | 0.52%                         | 0.29%                              |
| Montana                           | 138,838           | 2.61%        | 0.40%           | 0.62%                         | 0.27%                              |
| Nevada                            | 548,950           | 4.41%        | 0.96%           | 1.57%                         | 0.89%                              |
| New Mexico                        | 250,174           | 3.73%        | 0.62%           | 0.82%                         | 0.36%                              |
| Utah                              | 430,518           | 3.45%        | 0.61%           | 0.55%                         | 0.29%                              |
| Wyoming                           | 69,036            | 2.49%        | 0.37%           | 0.44%                         | 0.20%                              |
| <b>Mountain</b>                   | <b>3,906,844</b>  | <b>3.67%</b> | <b>0.70%</b>    | <b>1.05%</b>                  | <b>0.53%</b>                       |
| Alaska                            | 92,309            | 3.24%        | 0.52%           | 0.53%                         | 0.28%                              |
| California                        | 5,576,654         | 3.57%        | 0.74%           | 1.12%                         | 0.65%                              |
| Hawaii                            | 184,813           | 2.36%        | 0.42%           | 0.74%                         | 0.28%                              |
| Oregon                            | 627,727           | 2.44%        | 0.39%           | 0.47%                         | 0.26%                              |
| Washington                        | 1,171,319         | 2.62%        | 0.44%           | 0.49%                         | 0.27%                              |
| <b>Pacific</b>                    | <b>7,652,822</b>  | <b>3.30%</b> | <b>0.65%</b>    | <b>0.95%</b>                  | <b>0.55%</b>                       |
| <b>United States <sup>1</sup></b> | <b>44,248,029</b> | <b>5.12%</b> | <b>1.11%</b>    | <b>—</b>                      | <b>0.65%</b>                       |