

## U.S. Subprime Loans (SA)

	Conventional Subprime Mortgage Payments Past Due 30 Days: United States (SA, %)	Grossed up figures to account for estimated 85% coverage	Conventional Subprime Mortgage Payments Past Due 60 Days: United States (SA, %)	Grossed up to account for estimated 85% coverage
Q2_2008	8.49	553,494	4.00	260,775
Q1_2008	8.83	575,815	4.12	268,670
Q4_2007	8.22	565,634	3.67	252,540
Q3_2007	8.16	575,064	3.53	248,772
Q2_2007	7.77	567,167	3.21	234,312
Q1_2007	7.42	513,116	3.00	207,459
Q4_2006	7.47	524,777	2.73	191,786
Q3_2006	7.01	476,244	2.59	175,959
Q2_2006	6.76	454,377	2.29	153,924
Q1_2006	6.46	422,751	2.22	145,280
Q4_2005	6.53	424,630	2.16	140,459
Q3_2005	6.46	406,071	2.02	126,976
Q2_2005	5.95	373,338	1.86	116,707
Q1_2005	6.07	361,575	1.95	116,157
Q4_2004	5.88	335,647	1.79	102,178
Q3_2004	6.32	336,078	1.91	101,568
Q2_2004	6.08	304,766	1.76	88,222
Q1_2004	6.46	316,208	2.10	102,792
Q4_2003	6.92	253,358	1.98	72,493
Q3_2003	6.65	118,540	1.84	32,799
Q2_2003	6.93	117,189	1.90	32,130
Q1_2003	7.34	120,258	2.12	34,734
Q4_2002	7.85	119,425	1.99	30,275
Q3_2002	8.78	125,438	2.38	34,003
Q2_2002	9.28	129,129	2.51	34,926
Q1_2002	9.43	100,734	2.46	26,278
Q4_2001	9.43	96,387	2.33	23,816
Q3_2001	9.67	98,204	2.35	23,865
Q2_2001	9.85	89,020	2.46	22,232
Q1_2001	9.65	91,237	2.28	21,557
Q4_2000	9.85	93,672	2.28	21,683
Q3_2000	8.84	76,412	1.91	16,510
Q2_2000	7.79	62,454	1.49	11,946
Q1_2000	8.92	62,095	1.61	11,208
Q4_1999	8.55	57,342	1.58	10,597
Q3_1999	8.66	59,169	1.66	11,342
Q2_1999	8.63	61,613	1.58	11,280
Q1_1999	8.61	61,009	1.59	11,266
Q4_1998	8.20	58,544	1.55	11,066

Q3_1998	7.99	62,862	1.54	12,116
Q2_1998	7.92	56,316	1.60	11,377
Q1_1998	7.90	39,159	1.58	7,832

*National Delinquency Survey* © 2008

Mortgage Bankers Association

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Conventional Subprime Mortgage Payments Past Due 90 Days: United States (SA, %)	Grossed up to account for estimated 85% coverage	Conventional Subprime Mortgage Foreclosure Inventory: U.S. (EOP, NSA, %)	Grossed up to account for estimated 85% coverage	Conventional Subprime Mortgages: Number Serviced: United States (NSA, Number)
6.19	403,549	11.81	769,937	5,541,463
5.84	380,834	10.74	700,369	5,542,954
5.42	372,961	8.65	595,223	5,849,012
4.62	325,588	6.89	485,563	5,990,253
3.83	279,569	5.52	402,930	6,204,535
3.35	231,663	5.10	352,681	5,878,011
3.13	219,887	4.53	318,239	5,971,363
2.96	201,096	3.86	262,240	5,774,716
2.65	178,121	3.56	239,288	5,713,326
2.82	184,545	3.50	229,045	5,562,517
2.94	191,181	3.33	216,542	5,527,341
2.28	143,319	3.31	208,064	5,343,037
2.52	158,120	3.29	206,434	5,333,400
2.61	155,471	3.49	207,891	5,063,248
2.66	151,840	3.82	218,056	4,852,040
2.50	132,942	3.87	205,795	4,520,036
2.62	131,330	4.40	220,554	4,260,708
3.10	151,741	4.86	237,890	4,160,629
2.63	96,291	5.63	206,128	3,112,058
3.24	57,755	5.74	102,319	1,515,177
3.53	59,694	6.81	115,160	1,437,381
3.57	58,491	7.17	117,473	1,392,637
3.39	51,573	7.97	121,250	1,293,132
3.23	46,146	8.58	122,581	1,214,377
3.17	44,110	8.49	118,137	1,182,757
2.86	30,551	9.16	97,850	907,993
2.57	26,269	9.35	95,569	868,813
2.27	23,053	8.93	90,689	863,218
2.00	18,075	8.60	77,723	768,194
1.31	12,386	8.03	75,921	803,644
1.38	13,124	7.55	71,800	808,339
1.28	11,064	6.40	55,321	734,730
1.02	8,178	5.46	43,774	681,462
1.26	8,771	6.50	45,248	591,710
1.24	8,316	6.32	42,386	570,069
1.20	8,199	5.81	39,696	580,756
1.16	8,282	5.19	37,054	606,853
1.29	9,141	4.54	32,169	602,291
1.27	9,067	4.41	31,485	606,859

1.26
1.39
1.30

9,913	3.59
9,884	3.27
6,444	3.18

28,245	668,743
23,252	604,406
15,763	421,330

transmitted or