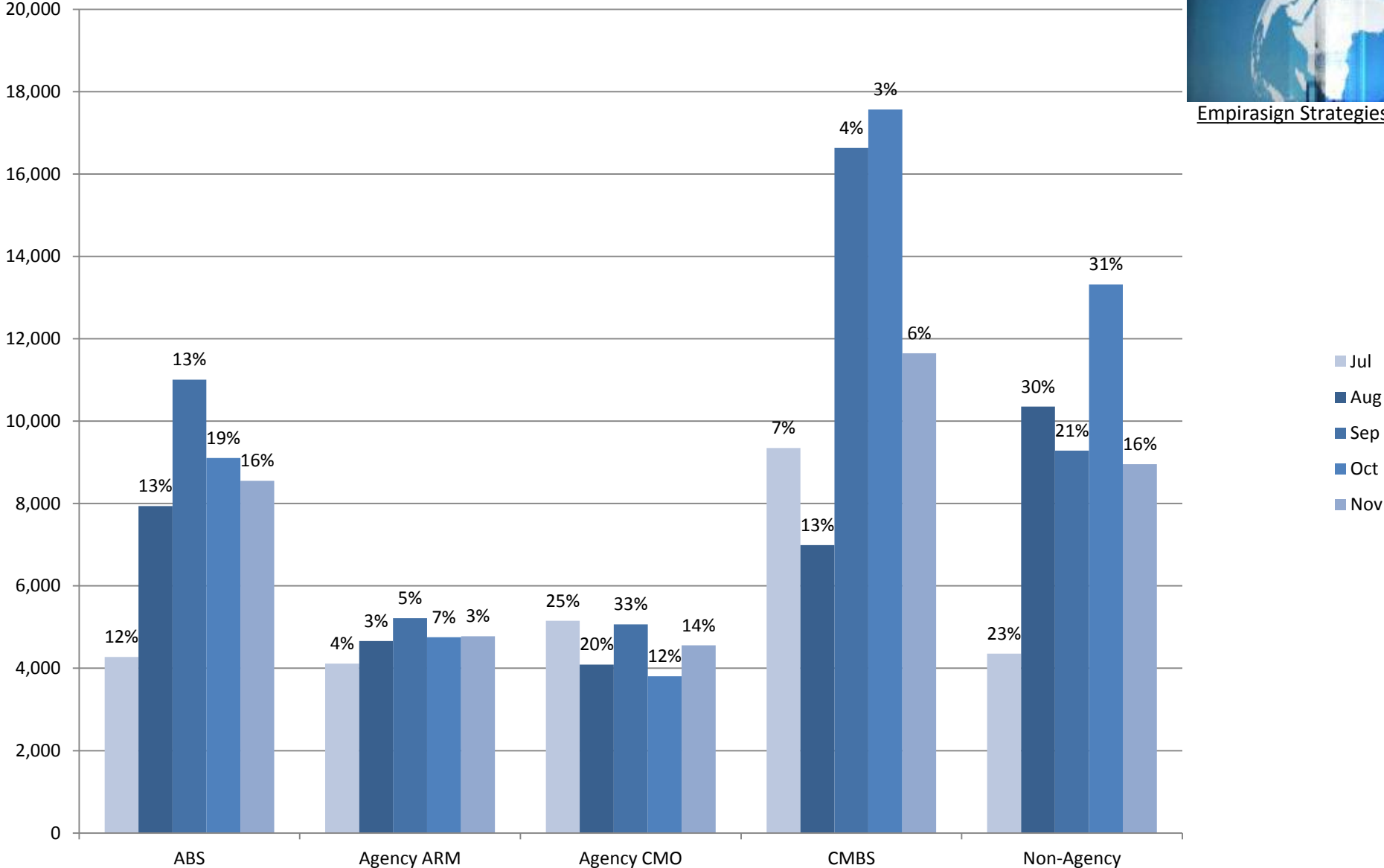


# Aggregate Total Monthly BWIC Volume (\$MM) & Percent DNT



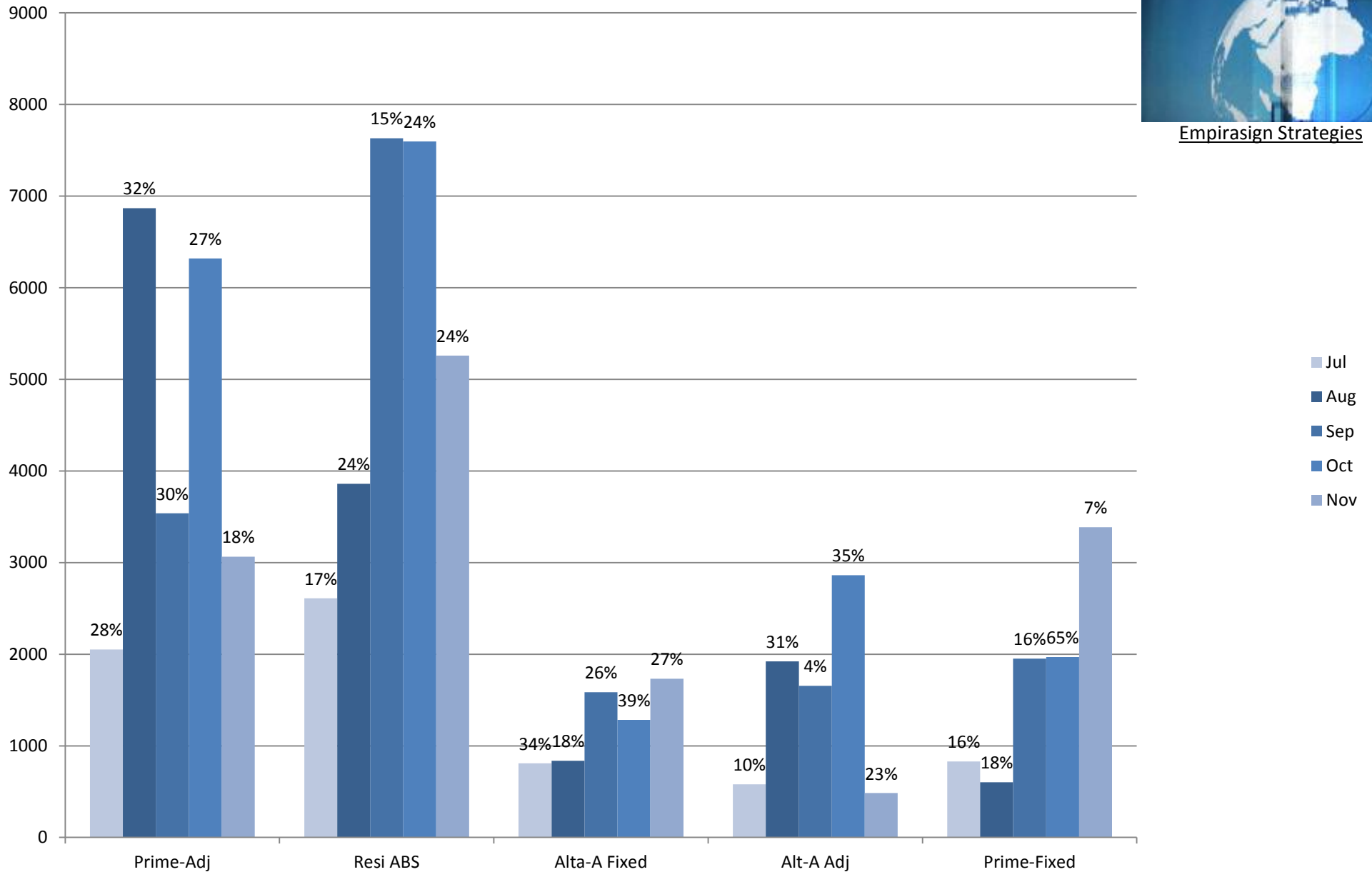
Empirasign Strategies



# RMBS (Prime/Alt-A/Subprime/HEQ) Total Monthly BWIC Volume (\$MM) and Percent DNT



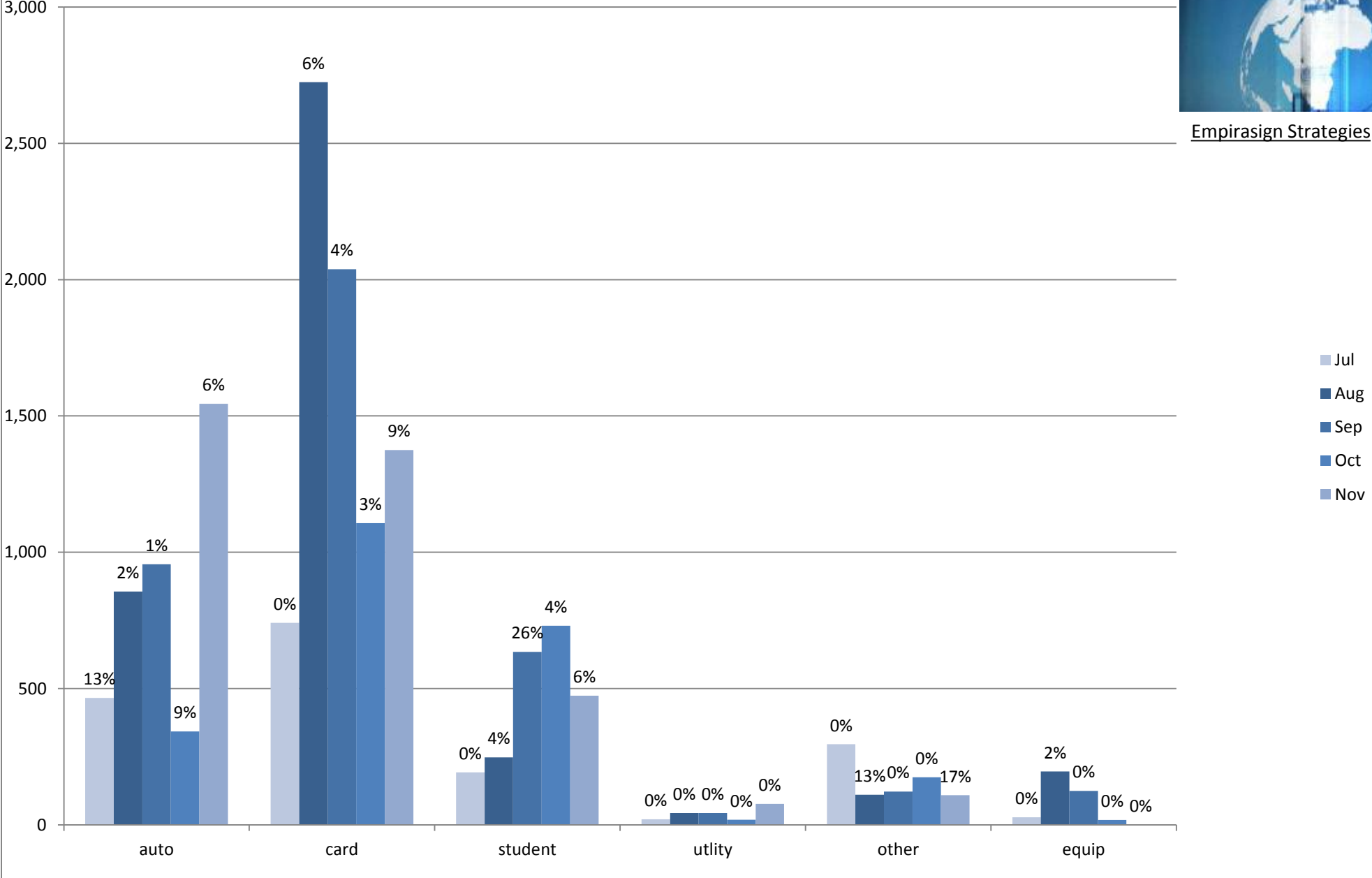
Empirasign Strategies



# Non-Residential ABS Total Monthly BWIC Volume (\$MM) and Percent DNT



Empirasign Strategies



# Number of Bid Lists by Time of Day

weekday	#lists	#days	avg
Monday	183	5	36.6
Tuesday	203	5	40.6
Wednesday	130	4	32.5
Thursday	112	3	37.3
Friday	81	4	20.3

