

|                         | T-0        | T-1        | T-2        | T-3        | T-4        |
|-------------------------|------------|------------|------------|------------|------------|
| Security                | 01/18/2011 | 01/14/2011 | 01/13/2011 | 01/12/2011 | 01/11/2011 |
| DFS [DISCOVER FIN SVCS] |            |            |            |            | BCM (B)    |