

|                          | T-0        | T-1        | T-2        | T-3        | T-4        |
|--------------------------|------------|------------|------------|------------|------------|
| Security                 | 11/05/2008 | 11/04/2008 | 11/03/2008 | 10/31/2008 | 10/30/2008 |
| BEN [FRANKLIN RES INC]   |            |            |            |            |            |
| IVZ [INVESCO PLC]        |            |            |            |            |            |
| LPX [LOUISIANA PACIFIC]  |            |            |            |            |            |
| PXD [PIONEER NATURAL R]  |            |            |            |            |            |
| URBN [URBAN OUTFITTERS ] | BCM (B)    |