



MRI Lookback Report

Trade Date: 10/15/2013

| | T-0 | T-1 | T-2 | T-3 | T-4 |
|-------------------------|------------|------------|------------|------------|------------|
| Security | 10/15/2013 | 10/14/2013 | 10/11/2013 | 10/10/2013 | 10/09/2013 |
| COF [CAPITAL ONE FINAN] | -- | -- | -- | -- | BCM (B) |