|                        | T-0        | T-1        | T-2        | T-3        | T-4        |
|------------------------|------------|------------|------------|------------|------------|
| Security               | 01/23/2014 | 01/22/2014 | 01/21/2014 | 01/17/2014 | 01/16/2014 |
| AXE [ANIXTER INTL INC] |            |            |            |            |            |
| DDS [DILLARD'S INC]    |            |            |            |            |            |
| DDS [DILLARD'S INC]    |            |            |            |            |            |
| DDS [DILLARD'S INC]    |            |            |            |            |            |
| JWN [NORDSTROM INC]    |            |            |            |            |            |
| KSS [KOHLS CP]         |            |            |            |            | BCM (S)    |
| M [MACY'S INC]         |            |            |            |            |            |
| M [MACY'S INC]         |            |            |            |            |            |
| M [MACY'S INC]         |            |            |            |            |            |
| NSC [NORFOLK SO CP]    |            |            |            |            |            |
| ROST [ROSS STORES INC] |            |            |            |            |            |
| SSI [STAGE STORES INC] |            |            |            |            |            |
| TJX [T J X COS INC]    |            |            | BCM (B)    |            |            |