

Appendix IV – Schedules

Schedule 1: Out-of-Range Equity Trades by Year

Year	Total Equity Transactions	Txns Above High	Txns Below Low	Out-of-Range Equity Transactions	Total Gain/(Loss) from Out-of-Range Trades
1990	4	-	2	2	\$ 5,476
1991	107	11	9	20	\$ (1,100)
1992	110	2	7	9	\$ 10,055
1993	950	24	63	87	\$ 117,821
1994	1,611	45	153	198	\$ 148,199
1995	1,839	2	65	67	\$ 33,437
1996	2,125	6	151	157	\$ 4,258,605
1997	1,943	5	7	12	\$ (8,633)
1998	2,939	6	3	9	\$ (41,255)
1999	2,619	6	3	9	\$ 527,880
2000	3,437	6	-	6	\$ 22,735
2001	2,557	12	17	29	\$ 3,824,849
2002	4,714	18	48	66	\$ 560,980
2003	6,808	105	47	152	\$ 2,931,772
2004	4,966	24	27	51	\$ 286,918
2005	4,019	12	-	12	\$ 94,523
2006	4,809	13	23	36	\$ 717,609
2007	5,788	-	-	-	\$ -
2008	2,843	-	-	-	\$ -
Total	54,188	297	625	922	\$ 13,489,871

Schedule 2: Out-of-Range Options Trades by Year

Year	Total Option Transactions	Transactions Above High	Transactions Below Low	Out-of-Range Option Transactions	Total Gain/(Loss) from Out-of-Range Trades
1991	30	7	-	7	\$ 54,031
1992	74	17	1	18	\$ (51,822)
1993	223	64	-	64	\$ 448,740
1994	358	78	8	86	\$ 2,074,213
1995	310	56	3	59	\$ 124,137
1996	317	24	8	32	\$ (571,272)
1997	202	3	3	6	\$ 2,446,118
1998	383	3	6	9	\$ (4,509,366)
1999	268	3	12	15	\$ 2,643,515
2000	332	3	6	9	\$ (2,080,041)
2001	292	6	5	11	\$ 5,797,952
2002	354	6	11	17	\$ 10,111,817
2003	584	12	15	27	\$ (20,107,608)
2004	517	-	-	-	\$ -
2005	499	-	-	-	\$ -
2006	653	-	11	11	\$ 1,649,160
2007	380	12	8	20	\$ 24,314,435
2008	260	-	-	-	\$ -
Total	6,036	294	97	391	\$ 22,344,009

Schedule 3: Out-of-Range Treasury Trades by Year

Year	# of Total Treasury Trades	# of Trades Out of Range			
		0 Basis Point Adjustment	1 Basis Point Adjustment	5 Basis Points Adjustment	10 Basis Points Adjustment
1999	56	15	15	-	-
2000	588	276	197	74	22
2001	488	187	119	50	29
2002	672	363	207	49	34
2003	630	304	84	3	-
2004	623	322	131	15	6
2005	555	215	133	24	12
2006	774	312	200	100	56
2007	837	339	213	124	102
2008	525	139	56	6	6
Total	5,748	2,472	1,355	445	267

Schedule 4: Returns by SSC Implementation for the Fairfield BLMIS Accounts

SSC Implementation	Start Date	End Date	S&P 100 Return	BLMIS Equity Returns	BLMIS Call Option Returns	BLMIS Put Option Returns	BLMIS Option Returns	BLMIS Total Returns
1	12/23/1991	5/7/1993	13.9%	23.0%	7.9%	-11.7%	-3.8%	19.2%
2	5/11/1993	8/12/1993	1.8%	4.4%	1.6%	-3.4%	-1.7%	2.7%
3	8/16/1993	12/8/1993	2.6%	4.7%	2.7%	-2.5%	0.2%	4.9%
4	1/3/1994	10/5/1994	-1.9%	-0.4%	5.3%	5.7%	11.0%	10.7%
5	10/11/1994	12/9/1994	-3.4%	-1.6%	2.2%	0.7%	2.9%	1.3%
6	12/20/1994	4/20/1995	12.1%	13.7%	-1.3%	-3.6%	-4.9%	8.8%
7	4/21/1995	9/18/1995	13.1%	12.9%	2.1%	-4.4%	-2.3%	10.6%
8	9/22/1995	12/18/1995	6.8%	10.0%	-2.5%	-3.0%	-5.5%	4.4%
9	1/16/1996	2/16/1996	7.6%	9.6%	-6.7%	-0.4%	-7.1%	2.5%
10	2/26/1996	5/8/1996	-0.3%	-0.8%	4.4%	-0.7%	3.7%	2.9%
11	5/14/1996	9/20/1996	4.4%	6.2%	0.4%	-0.7%	-0.4%	5.8%
12	10/14/1996	12/11/1996	4.6%	7.6%	-0.7%	-2.5%	-3.2%	4.3%
13	1/9/1997	2/21/1997	5.6%	8.2%	-0.9%	-2.8%	-3.7%	4.5%
14	3/10/1997	4/11/1997	-9.6%	-5.6%	3.4%	5.5%	8.9%	3.3%
15	4/23/1997	5/16/1997	9.9%	11.6%	-4.7%	-2.7%	-7.5%	4.1%
16	6/11/1997	7/18/1997	4.5%	5.8%	-0.5%	-2.7%	-3.2%	2.6%
17	8/19/1997	10/17/1997	1.8%	3.5%	4.1%	-3.7%	0.4%	3.9%
18	11/19/1997	12/11/1997	0.9%	3.1%	0.9%	-1.5%	-0.5%	2.6%
19	1/16/1998	2/20/1998	8.9%	9.3%	-3.9%	-2.2%	-6.2%	3.1%
20	3/13/1998	4/17/1998	6.2%	6.8%	-2.4%	-1.9%	-4.3%	2.5%
21	5/1/1998	7/17/1998	8.6%	11.8%	-3.1%	-3.7%	-6.8%	5.0%
22	8/18/1998	8/31/1998	-18.7%	-16.3%	3.9%	12.5%	16.4%	0.1%
23	9/4/1998	9/9/1998	4.6%	4.9%	-1.2%	-2.2%	-3.5%	1.4%
24	9/16/1998	9/18/1998	-3.8%	-1.6%	1.2%	2.0%	3.2%	1.6%
25	10/8/1998	10/16/1998	12.2%	14.9%	-7.7%	-2.8%	-10.5%	4.4%
26	11/17/1998	12/16/1998	-0.8%	1.3%	1.1%	-0.4%	0.7%	2.0%
27	1/15/1999	2/19/1999	-0.3%	1.4%	3.8%	-2.5%	1.3%	2.7%
28	3/3/1999	3/19/1999	5.0%	7.0%	-1.4%	-2.2%	-3.7%	3.3%

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SSC Implementation	Start Date	End Date	S&P 100 Return	BLMIS Equity Returns	BLMIS Call Option Returns	BLMIS Put Option Returns	BLMIS Option Returns	BLMIS Total Returns
29	4/16/1999	5/21/1999	-0.2%	2.1%	3.2%	-2.1%	1.1%	3.2%
30	6/14/1999	7/16/1999	11.6%	14.3%	-6.6%	-2.9%	-9.6%	4.8%
31	7/27/1999	10/15/1999	-8.1%	-4.8%	5.6%	3.3%	8.9%	4.1%
32	11/5/1999	11/19/1999	4.7%	6.9%	-2.8%	-1.3%	-4.0%	2.8%
33	1/5/2000	2/18/2000	-5.1%	-3.1%	2.6%	3.3%	5.9%	2.9%
34	3/3/2000	3/17/2000	6.5%	6.5%	-2.3%	-1.3%	-3.7%	2.9%
35	4/10/2000	4/17/2000	-8.3%	-8.6%	1.7%	6.7%	8.4%	-0.2%
36	5/1/2000	5/19/2000	-0.6%	-0.5%	3.2%	-0.6%	2.6%	2.1%
37	6/13/2000	6/16/2000	-0.1%	3.5%	0.6%	-1.3%	-0.7%	2.7%
38	7/14/2000	8/10/2000	-0.1%	1.9%	1.9%	-1.2%	0.7%	2.6%
39	9/11/2000	10/13/2000	-12.7%	-12.1%	2.9%	9.5%	12.4%	0.3%
40	10/18/2000	10/20/2000	6.5%	6.9%	-2.2%	-1.3%	-3.5%	3.4%
41	11/13/2000	11/27/2000	0.4%	1.9%	1.9%	-1.7%	0.2%	2.1%
42	12/12/2000	12/14/2000	-3.8%	-2.8%	2.1%	0.9%	3.0%	0.2%
43	1/3/2001	2/16/2001	-3.0%	-1.2%	4.1%	-0.1%	4.0%	2.9%
44	3/5/2001	4/20/2001	7.3%	9.6%	-3.2%	-1.9%	-5.1%	4.5%
45	6/15/2001	7/20/2001	-1.7%	-1.0%	2.7%	-1.2%	1.5%	0.6%
46	8/21/2001	11/15/2001	-0.6%	2.3%	-2.3%	5.3%	3.1%	5.4%
47	12/10/2001	12/19/2001	1.5%	-0.4%	0.8%	0.2%	1.0%	0.6%
48	1/3/2002	2/15/2002	-5.9%	-4.9%	3.0%	2.1%	5.1%	0.2%
49	2/22/2002	4/18/2002	-1.6%	0.0%	0.1%	2.4%	2.6%	2.6%
50	4/30/2002	5/17/2002	5.9%	7.7%	-2.7%	-1.1%	-3.8%	3.9%
51	6/24/2002	7/16/2002	-9.8%	-7.2%	2.4%	5.7%	8.1%	1.0%
52	7/24/2002	8/16/2002	12.3%	18.9%	-7.5%	-6.9%	-14.4%	4.5%
53	10/11/2002	11/15/2002	5.5%	6.6%	0.4%	-5.3%	-4.9%	1.7%
54	1/6/2003	2/21/2003	-9.8%	-8.4%	4.4%	3.4%	7.8%	-0.5%
55	3/12/2003	3/21/2003	11.3%	14.7%	-8.7%	-2.5%	-11.1%	3.5%
56	5/1/2003	6/20/2003	8.9%	9.4%	-2.9%	-3.8%	-6.6%	2.8%
57	7/1/2003	8/14/2003	-0.3%	0.9%	3.3%	-2.0%	1.3%	2.2%
58	9/2/2003	9/19/2003	1.5%	3.1%	0.4%	-1.5%	-1.1%	2.1%
59	10/2/2003	11/20/2003	-0.4%	0.6%	2.8%	-1.9%	0.9%	1.5%
60	12/8/2003	12/19/2003	2.6%	3.6%	-1.2%	-0.7%	-1.9%	1.7%

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SSC Implementation ¹	Start Date	End Date	S&P 100 Return	BLMIS Equity Returns	BLMIS Call Option Returns	BLMIS Put Option Returns	BLMIS Option Returns	BLMIS Total Returns
61	1/5/2004	2/20/2004	2.0%	3.2%	1.2%	-2.3%	-1.2%	2.0%
62	4/1/2004	5/20/2004	-5.2%	-3.9%	2.9%	2.5%	5.4%	1.4%
63	6/2/2004	6/24/2004	2.0%	2.0%	1.6%	-1.5%	0.1%	2.1%
64	8/13/2004	9/17/2004	3.7%	4.9%	0.0%	-2.3%	-2.3%	2.6%
65	11/1/2004	11/12/2004	4.0%	5.2%	-2.0%	-1.4%	-3.4%	1.8%
66	12/13/2004	12/17/2004	0.9%	2.3%	-0.5%	-0.6%	-1.1%	1.2%
67	1/20/2005	3/15/2005	3.4%	3.8%	-0.3%	-1.4%	-1.7%	2.1%
68	5/17/2005	6/27/2005	-0.2%	1.1%	1.3%	-0.7%	0.6%	1.8%
69	9/2/2005	9/26/2005	-1.8%	-0.7%	1.4%	0.7%	2.1%	1.4%
70	10/6/2005	12/16/2005	5.8%	6.4%	-0.4%	-2.3%	-2.6%	3.8%
71	1/5/2006	3/27/2006	1.6%	1.9%	2.2%	-1.4%	0.8%	2.7%
72	3/31/2006	6/14/2006	-4.7%	-3.6%	2.2%	4.0%	6.2%	2.6%
73	7/11/2006	9/22/2006	5.9%	7.9%	-2.0%	-1.9%	-3.9%	4.0%
74	10/23/2006	12/22/2006	3.2%	4.3%	-0.2%	-1.8%	-2.0%	2.3%
75	2/13/2007	3/23/2007	-1.6%	-1.9%	1.3%	2.6%	3.9%	2.0%
76	4/16/2007	6/20/2007	4.2%	5.1%	-0.4%	-2.2%	-2.6%	2.5%
77	8/1/2007	8/16/2007	-3.8%	-2.8%	1.5%	1.8%	3.3%	0.5%
78	9/11/2007	9/21/2007	4.8%	6.4%	-3.1%	-1.7%	-4.8%	1.6%
79	10/26/2007	11/5/2007	-2.4%	-1.0%	1.0%	1.5%	2.4%	1.5%
80	11/12/2007	11/27/2007	-2.9%	-0.9%	2.3%	1.0%	3.3%	2.3%
81	12/6/2007	12/17/2007	-4.1%	-0.9%	1.3%	0.2%	1.5%	0.6%
82	1/23/2008	3/12/2008	-3.4%	2.4%	2.9%	-3.2%	-0.3%	2.1%
83	4/1/2008	5/22/2008	-1.9%	1.6%	4.0%	-1.0%	3.0%	4.6%
84	7/16/2008	9/16/2008	-2.8%	-0.4%	4.2%	1.4%	5.6%	5.2%
85	11/3/2008	11/28/2008	N/A	N/A	N/A	N/A	N/A	N/A

¹ The last basket trade in November 2008 was excluded because there was no corresponding sale of the basket.