

Appendix V – Fairfield BLMIS Accounts and S&P 100 Index Monthly Returns

Fairfield BLMIS Accounts - Monthly Returns

Month	FN012- FN069	FN045- FN070	G0092	G0371	Weighted Avg (All Accounts)	S&P 100
12/31/1990					2.8%	1.5%
1/31/1991					3.1%	5.0%
2/28/1991					1.5%	6.8%
3/31/1991					0.6%	2.1%
4/30/1991					1.4%	0.0%
5/31/1991					1.9%	4.1%
6/30/1991					0.4%	-4.6%
7/31/1991					2.0%	4.8%
8/31/1991					1.1%	0.9%
9/30/1991					0.8%	-2.5%
10/31/1991					2.8%	1.1%
11/30/1991					0.1%	-4.4%
12/31/1991					1.6%	9.5%
1/31/1992					0.5%	-1.4%
2/29/1992					2.8%	1.2%
3/31/1992					1.0%	-1.9%
4/30/1992					2.9%	3.1%
5/31/1992					-0.2%	0.3%
6/30/1992					1.3%	-1.8%
7/31/1992					0.0%	3.1%
8/31/1992					0.9%	-2.9%
9/30/1992					0.4%	0.0%
10/31/1992					1.4%	-0.4%
11/30/1992					1.4%	2.7%
12/31/1992					1.4%	1.0%
1/31/1993					0.0%	1.2%
2/28/1993					1.9%	1.5%
3/31/1993					1.9%	1.6%
4/30/1993					0.1%	-1.7%
5/31/1993					1.7%	2.6%
6/30/1993					0.9%	-0.2%
7/31/1993					0.1%	-0.6%
8/31/1993					1.8%	3.4%
9/30/1993					0.4%	-1.5%
10/31/1993					1.8%	1.5%
11/30/1993					0.3%	-0.6%
12/31/1993					0.5%	0.9%
1/31/1994					2.2%	3.8%
2/28/1994					-0.4%	-2.7%
3/31/1994					1.5%	-4.9%

Fairfield BLMIS Accounts - Monthly Returns

Month	FN012- FN069	FN045- FN070	G0092	G0371	Weighted Avg (All Accounts)	S&P 100
4/30/1994					1.8%	0.7%
5/31/1994					0.5%	2.1%
6/30/1994					0.3%	-3.2%
7/31/1994					1.8%	3.6%
8/31/1994					0.4%	2.9%
9/30/1994					0.8%	-2.1%
10/31/1994					1.9%	2.3%
11/30/1994					-0.6%	-3.7%
12/31/1994					0.7%	1.7%
1/31/1995					0.9%	1.8%
2/28/1995					0.8%	4.4%
3/31/1995					0.8%	3.1%
4/30/1995					1.7%	3.8%
5/31/1995					1.7%	4.0%
6/30/1995					0.5%	2.1%
7/31/1995					1.1%	3.3%
8/31/1995					-0.2%	-0.8%
9/30/1995					1.7%	4.8%
10/31/1995					1.6%	0.0%
11/30/1995					0.5%	3.9%
12/31/1995					1.1%	1.5%
1/31/1996	0.6%	0.7%	0.7%		0.7%	4.1%
2/29/1996	0.9%	0.9%	0.9%		0.9%	1.2%
3/31/1996	1.6%	1.6%	1.6%		1.6%	0.8%
4/30/1996	0.8%	0.8%	1.0%		0.9%	1.3%
5/31/1996	1.8%	1.8%	2.4%		1.9%	2.5%
6/30/1996	0.3%	0.3%	0.6%		0.3%	0.2%
7/31/1996	2.4%	2.6%	2.6%		2.5%	-4.8%
8/31/1996	0.4%	0.4%	0.4%		0.4%	2.2%
9/30/1996	1.6%	1.7%	1.6%		1.6%	5.1%
10/31/1996	1.4%	1.4%	1.4%		1.4%	2.9%
11/30/1996	2.0%	2.0%	2.0%		2.0%	7.7%
12/31/1996	0.6%	0.7%	0.7%		0.7%	-1.8%
1/31/1997	3.1%	3.1%	3.3%		3.1%	7.2%
2/28/1997	1.0%	0.9%	0.9%		0.9%	-0.4%
3/31/1997	1.1%	1.2%	1.4%		1.1%	-4.1%
4/30/1997	1.5%	1.5%	3.1%		1.6%	6.6%
5/31/1997	0.8%	0.7%	1.4%		0.8%	5.2%
6/30/1997	1.7%	1.7%	2.2%		1.7%	4.2%
7/31/1997	0.9%	1.0%	1.0%		1.0%	8.0%

Fairfield BLMIS Accounts - Monthly Returns

Month	FN012- FN069	FN045- FN070	G0092	G0371	Weighted Avg (All Accounts)	S&P 100
8/31/1997	0.5%	0.5%	0.5%		0.5%	-6.6%
9/30/1997	3.0%	2.9%	2.2%		2.9%	5.2%
10/31/1997	0.7%	0.7%	0.7%		0.7%	-4.4%
11/30/1997	2.0%	2.0%	2.0%		2.0%	5.1%
12/31/1997	0.5%	0.5%	0.5%		0.5%	0.2%
1/31/1998	1.1%	1.2%	1.1%		1.1%	1.9%
2/28/1998	1.7%	1.6%	1.6%		1.6%	7.1%
3/31/1998	2.2%	2.2%	2.2%		2.2%	5.4%
4/30/1998	0.5%	0.5%	0.5%		0.5%	1.4%
5/31/1998	2.2%	2.3%	2.2%		2.2%	-1.4%
6/30/1998	1.6%	1.6%	1.7%		1.6%	4.8%
7/31/1998	1.1%	1.1%	1.2%		1.1%	-0.7%
8/31/1998	0.4%	0.4%	0.4%		0.4%	-14.5%
9/30/1998	1.3%	1.3%	1.3%		1.3%	4.6%
10/31/1998	2.4%	2.4%	2.5%		2.4%	8.9%
11/30/1998	1.0%	1.0%	1.0%		1.0%	7.5%
12/31/1998	0.4%	0.4%	0.4%		0.4%	4.7%
1/31/1999	2.6%	2.6%	2.5%		2.6%	6.0%
2/28/1999	0.2%	0.2%	0.2%		0.2%	-3.4%
3/31/1999	2.9%	2.9%	3.0%		2.9%	4.6%
4/30/1999	0.4%	0.4%	-0.1%		0.4%	4.5%
5/31/1999	1.9%	1.9%	2.5%		1.9%	-2.5%
6/30/1999	2.2%	2.2%	2.4%		2.2%	6.9%
7/31/1999	0.5%	0.5%	0.6%		0.5%	-3.0%
8/31/1999	1.2%	1.2%	1.2%		1.2%	1.3%
9/30/1999	0.9%	0.9%	0.9%		0.9%	-2.9%
10/31/1999	1.4%	1.4%	1.4%		1.4%	6.6%
11/30/1999	2.0%	2.0%	2.1%		2.0%	3.0%
12/31/1999	0.5%	0.5%	0.5%		0.5%	7.3%
1/31/2000	2.8%	2.8%	2.8%		2.8%	-4.9%
2/29/2000	0.2%	0.2%	0.2%		0.2%	-2.1%
3/31/2000	2.4%	2.3%	2.4%		2.4%	10.3%
4/30/2000	0.4%	0.4%	0.4%		0.4%	-4.1%
5/31/2000	1.7%	1.7%	1.7%		1.7%	-2.5%
6/30/2000	1.1%	1.1%	1.0%		1.1%	3.8%
7/31/2000	0.8%	0.8%	0.8%		0.8%	-1.0%
8/31/2000	1.6%	1.6%	1.6%		1.6%	5.7%
9/30/2000	0.3%	0.3%	0.3%		0.3%	-8.2%
10/31/2000	1.2%	1.2%	1.2%		1.2%	-1.2%
11/30/2000	0.9%	0.9%	0.9%		0.9%	-7.1%

Fairfield BLMIS Accounts - Monthly Returns

Month	FN012- FN069	FN045- FN070	G0092	G0371	Weighted Avg (All Accounts)	S&P 100
12/31/2000	0.5%	0.5%	0.5%		0.5%	-1.6%
1/31/2001	2.7%	2.7%	2.5%		2.7%	4.2%
2/28/2001	0.2%	0.2%	0.0%		0.2%	-10.4%
3/31/2001	1.5%	1.5%	1.5%		1.5%	-7.7%
4/30/2001	1.6%	1.6%	1.9%		1.7%	9.1%
5/31/2001	0.4%	0.4%	0.4%		0.4%	0.1%
6/30/2001	0.3%	0.3%	0.3%		0.3%	-2.2%
7/31/2001	0.5%	0.5%	0.5%		0.5%	-1.6%
8/31/2001	1.3%	1.3%	1.3%		1.3%	-7.2%
9/30/2001	0.9%	0.9%	0.9%		0.9%	-7.7%
10/31/2001	1.7%	1.7%	1.5%		1.7%	2.1%
11/30/2001	1.5%	1.5%	1.3%		1.5%	7.4%
12/31/2001	0.3%	0.3%	0.3%		0.3%	-0.1%
1/31/2002	0.0%	0.0%	0.0%		0.0%	-1.8%
2/28/2002	0.7%	0.7%	0.7%		0.7%	-1.9%
3/31/2002	0.9%	0.9%	0.8%		0.9%	2.7%
4/30/2002	1.1%	1.1%	1.1%		1.1%	-7.9%
5/31/2002	2.9%	2.9%	2.9%		2.9%	-0.6%
6/30/2002	0.4%	0.4%	0.4%		0.4%	-7.4%
7/31/2002	3.6%	3.6%	3.6%		3.6%	-6.4%
8/31/2002	0.5%	0.5%	0.5%		0.5%	0.4%
9/30/2002	0.3%	0.3%	0.3%		0.3%	-11.6%
10/31/2002	0.9%	0.9%	0.9%		0.9%	10.8%
11/30/2002	0.2%	0.2%	0.2%		0.2%	6.1%
12/31/2002	0.2%	0.2%	0.2%		0.2%	-7.1%
1/31/2003	-0.4%	-0.4%	-0.4%		-0.4%	-2.7%
2/28/2003	0.1%	0.1%	0.1%		0.1%	-1.7%
3/31/2003	2.6%	2.6%	2.6%		2.6%	0.9%
4/30/2003	0.1%	0.1%	0.1%		0.1%	8.5%
5/31/2003	1.1%	1.1%	1.1%		1.1%	3.8%
6/30/2003	1.4%	1.4%	1.3%		1.4%	1.5%
7/31/2003	1.9%	1.8%	1.8%		1.9%	1.8%
8/31/2003	0.3%	0.3%	0.3%		0.3%	0.8%
9/30/2003	1.3%	1.3%	1.3%		1.3%	-1.0%
10/31/2003	1.7%	1.7%	1.7%		1.7%	4.3%
11/30/2003	-0.1%	-0.1%	-0.1%		-0.1%	0.1%
12/31/2003	0.5%	0.5%	0.5%		0.5%	5.8%
1/31/2004	1.2%	1.2%	1.2%		1.2%	1.7%
2/29/2004	0.7%	0.7%	0.6%		0.7%	0.8%
3/31/2004	0.2%	0.2%	0.2%		0.2%	-2.4%

Fairfield BLMIS Accounts - Monthly Returns

Month	FN012- FN069	FN045- FN070	G0092	G0371	Weighted Avg (All Accounts)	S&P 100
4/30/2004	0.5%	0.5%	0.6%		0.5%	-1.9%
5/31/2004	0.9%	0.9%	0.9%		0.9%	0.8%
6/30/2004	1.8%	1.8%	1.8%		1.8%	1.6%
7/31/2004	0.2%	0.2%	0.2%		0.2%	-2.9%
8/31/2004	1.7%	1.7%	1.7%		1.7%	0.2%
9/30/2004	0.7%	0.7%	0.7%		0.7%	-0.7%
10/31/2004	0.2%	0.2%	0.2%		0.2%	1.1%
11/30/2004	1.1%	1.1%	1.1%		1.1%	3.1%
12/31/2004	0.5%	0.5%	0.5%		0.5%	3.2%
1/31/2005	0.7%	0.7%	0.7%		0.7%	-1.8%
2/28/2005	0.4%	0.4%	0.4%		0.4%	1.7%
3/31/2005	1.3%	1.3%	1.3%		1.3%	-2.2%
4/30/2005	0.3%	0.3%	0.3%		0.3%	-1.6%
5/31/2005	0.9%	0.9%	0.9%		0.9%	2.2%
6/30/2005	0.6%	0.6%	0.6%		0.6%	-1.2%
7/31/2005	0.3%	0.3%	0.3%		0.3%	2.6%
8/31/2005	0.3%	0.3%	0.3%		0.3%	-1.4%
9/30/2005	1.2%	1.1%	1.2%		1.2%	0.4%
10/31/2005	2.2%	2.2%	2.2%		2.2%	-1.8%
11/30/2005	0.9%	0.9%	0.9%		0.9%	3.2%
12/31/2005	0.9%	0.9%	0.9%		0.9%	-0.8%
1/31/2006	1.0%	1.0%	1.0%		1.0%	1.5%
2/28/2006	0.2%	0.2%	0.2%		0.2%	0.4%
3/31/2006	1.9%	1.9%	1.9%		1.9%	1.2%
4/30/2006	1.3%	1.3%	1.3%		1.3%	1.4%
5/31/2006	0.9%	0.9%	0.9%	0.8%	0.9%	-2.5%
6/30/2006	1.0%	1.0%	0.8%	0.9%	1.0%	-0.3%
7/31/2006	1.5%	1.5%	1.5%	1.4%	1.5%	1.6%
8/31/2006	1.0%	1.0%	1.0%	1.0%	1.0%	2.3%
9/30/2006	1.0%	1.0%	1.1%	1.0%	1.0%	3.0%
10/31/2006	0.6%	0.7%	0.7%	0.7%	0.7%	3.3%
11/30/2006	0.9%	0.9%	0.9%	0.9%	0.9%	1.4%
12/31/2006	1.3%	1.3%	1.3%	1.1%	1.3%	1.7%
1/31/2007	0.5%	0.5%	0.5%	0.5%	0.5%	1.0%
2/28/2007	-0.2%	-0.2%	-0.2%	-0.2%	-0.2%	-3.5%
3/31/2007	2.2%	2.2%	2.2%	2.3%	2.2%	1.0%
4/30/2007	1.3%	1.3%	1.3%	1.3%	1.3%	4.7%
5/31/2007	0.9%	0.9%	0.9%	0.9%	0.9%	3.2%
6/30/2007	0.9%	0.9%	0.9%	1.0%	0.9%	-1.4%
7/31/2007	0.5%	0.5%	0.5%	0.5%	0.5%	-2.5%

Fairfield BLMIS Accounts - Monthly Returns

Month	FN012- FN069	FN045- FN070	G0092	G0371	Weighted Avg (All Accounts)	S&P 100
8/31/2007	0.5%	0.5%	0.5%	0.5%	0.5%	1.7%
9/30/2007	1.3%	1.3%	1.3%	1.3%	1.3%	3.9%
10/31/2007	0.6%	0.6%	0.6%	0.6%	0.6%	1.4%
11/30/2007	1.5%	1.5%	1.5%	1.5%	1.5%	-4.5%
12/31/2007	0.4%	0.4%	0.4%	0.4%	0.4%	-0.9%
1/31/2008	1.1%	1.1%	1.1%	1.1%	1.1%	-6.2%
2/29/2008	0.1%	0.1%	0.1%	0.1%	0.1%	-4.6%
3/31/2008	0.5%	0.5%	0.5%	0.6%	0.5%	0.0%
4/30/2008	1.2%	1.2%	1.0%	1.1%	1.2%	4.4%
5/31/2008	1.0%	1.0%	0.9%	0.9%	1.0%	-0.3%
6/30/2008	0.3%	0.3%	0.3%	0.4%	0.3%	-9.1%
7/31/2008	1.1%	1.1%	1.1%	1.1%	1.1%	0.5%
8/31/2008	1.0%	1.0%	1.0%	1.0%	1.0%	1.2%
9/30/2008	1.0%	1.1%	1.1%	1.1%	1.1%	-7.8%
10/31/2008	0.3%	0.3%	0.2%	0.2%	0.3%	-14.8%
11/30/2008	1.3%	1.3%	1.3%	1.3%	1.3%	-6.7%

Notes:

Refer to Fairfield Sentry, Ltd. Monthly Performance as of December 31, 2004 [FGG00091985-986 at -985 / SECSEV0088124-1253 at -124] for returns prior to January 1996.