

Appendix III: Out-of-Range Schedules

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

BLMIS purportedly executed equity transactions outside the daily range.

Year	Total Equity Transactions	Txns Above High	Txns Below Low	Out-of-Range Equity Transactions	Percent Out-of-Range	Value Gained: Buys below low	Value Gained: Sells above high	Value Lost: Buys above high	Value Lost: Sells below low	Total Gain/(Loss) from Out-of-Range Trades
1999	408	2	-	2	0.5%	\$ -	\$ 991	\$ -	\$ -	\$ 991
2000	1,148	2	-	2	0.2%	\$ -	\$ 148	\$ -	\$ -	\$ 148
2001	733	4	3	7	1.0%	\$ 22,109	\$ 2,096	\$ -	\$ -	\$ 24,206
2002	1,557	6	16	22	1.4%	\$ 1,236	\$ 2,190	\$ -	\$ -	\$ 3,426
2003	2,329	64	27	91	3.9%	\$ 17,888	\$ 18,760	\$ (11,742)	\$ (3,472)	\$ 21,434
2004	1,619	8	9	17	1.1%	\$ 741	\$ 621	\$ -	\$ -	\$ 1,362
2005	1,344	4	-	4	0.3%	\$ -	\$ 479	\$ -	\$ -	\$ 479
2006	1,287	2	2	4	0.3%	\$ 202	\$ 2,593	\$ -	\$ -	\$ 2,796
2007	1,446	-	-	-	0.0%	\$ -	\$ -	\$ -	\$ -	\$ -
2008	709	-	-	-	0.0%	\$ -	\$ -	\$ -	\$ -	\$ -
Total	12,580	92	57	149	1.2%	\$ 42,177	\$ 27,878	\$ (11,742)	\$ (3,472)	\$ 54,841

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

BLMIS purportedly executed options transactions outside the daily range.

Year	Total Option Transactions	Txns Above High	Txns Below Low	Out-of-Range Option Transactions	Percent Out-of-Range	Value Gained: Buys below low	Value Gained: Sells above high	Value Lost: Buys above high	Value Lost: Sells below low	Total Gain/(Loss) from Out-of-Range Trades
1999	30	1	3	4	13.3%	\$ 11,879	\$ -	\$ (304)	\$ -	\$ 11,575
2000	96	1	2	3	3.1%	\$ -	\$ 15,582	\$ -	\$ (29,893)	\$ (14,311)
2001	70	2	1	3	4.3%	\$ 45,400	\$ 43	\$ (9,440)	\$ -	\$ 36,003
2002	106	2	5	7	6.6%	\$ 35,234	\$ 31,168	\$ -	\$ (3,510)	\$ 62,892
2003	138	4	5	9	6.5%	\$ 1,320	\$ 8,236	\$ (8,811)	\$ (127,814)	\$ (127,069)
2004	97	-	-	-	0.0%	\$ -	\$ -	\$ -	\$ -	\$ -
2005	89	-	-	-	0.0%	\$ -	\$ -	\$ -	\$ -	\$ -
2006	104	-	1	1	1.0%	\$ 7,060	\$ -	\$ -	\$ -	\$ 7,060
2007	95	3	2	5	5.3%	\$ 199,200	\$ 7,465	\$ (53,120)	\$ (69,720)	\$ 83,825
2008	65	-	-	-	0.0%	\$ -	\$ -	\$ -	\$ -	\$ -
Total	890	13	19	32	3.6%	\$ 300,093	\$ 62,494	\$ (71,675)	\$ (230,937)	\$ 59,975

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

BLMIS purportedly executed Treasury transactions outside the daily range.

Year	# of Total Treasury Trades	0 Basis Point Adjustment		1 Basis Point Adjustment		5 Basis Points Adjustment		10 Basis Points Adjustment	
		% of Trades Out of Range	# of Trades Out of Range	% of Trades Out of Range	# of Trades Out of Range	% of Trades Out of Range	# of Trades Out of Range	% of Trades Out of Range	# of Trades Out of Range
2000	187	46.0%	86	33.2%	62	12.8%	24	3.7%	7
2001	139	41.7%	58	28.1%	39	13.7%	19	6.5%	9
2002	222	51.8%	115	28.4%	63	5.0%	11	2.7%	6
2003	179	48.0%	86	14.5%	26	0.6%	1	0.0%	-
2004	186	49.5%	92	18.8%	35	2.2%	4	0.5%	1
2005	175	38.9%	68	25.1%	44	4.0%	7	1.7%	3
2006	190	43.7%	83	30.0%	57	14.7%	28	8.4%	16
2007	198	40.9%	81	26.3%	52	15.2%	30	12.6%	25
2008	119	25.2%	30	10.9%	13	0.8%	1	0.8%	1
Total	1,595	43.8%	699	24.5%	391	7.8%	125	4.3%	68