

CREDIT SUISSE SECURITIES (USA) LLC
 ELEVEN MADISON AVENUE
 NEW YORK, NY 10010-3629

STATEMENT DATE: 29 SEP 2006
 ACCOUNT NUMBER: C Z20FW 746FY

HIGHBRIDGE CAPITAL MANAGEMENT
 FINANCIAL TRUST COMPANY INC.
 CHRIS EDELE
 27TH FLOOR
 9 WEST 57TH STREET
 NEW YORK, N.Y. 10019

* * * * * O P E N P O S I T I O N S * * * * *										
TRADE	SETTL	AT	LONG	SHORT	CONTRACT DESCRIPTION		EX	PRICE	CC	DEBIT/CREDIT
1SEP06		R1		28	DEC 06 CBT 5Y T-NOTE		01	105-03.5	US	11,375.00DR
				28*	SPREAD		S.P.	105-16.5		11,375.00DR
				** USD SEGREGATED **		**** GBP SECURED ***		**** EUR SECURED ***		** CONVERTED TOTAL**
BEGINNING BALANCE				30,624.35DR	8,419.94			36,614.97		31,581.62
NET DEPOSIT/WITHDRAWAL				.00	.00			.00		.00
ENDING BALANCE				30,624.35DR	8,419.94			36,614.97		31,581.62
OPEN TRADE EQUITY				11,375.00DR	.00			.00		11,375.00DR
TOTAL EQUITY				41,999.35DR	8,419.94			36,614.97		20,206.62
LONG MARKET VALUE OF OPTIONS				.00	.00			.00		.00
SHORT MARKET VALUE OF OPTIONS				.00	.00			.00		.00
NET LIQUIDITY				41,999.35DR	8,419.94			36,614.97		20,206.62
MARKET VALUE-SEC ON DEP-TOTAL				.00	.00			.00		.00
INITIAL MARGIN REQUIREMENT				15,120.00	.00			.00		15,120.00
MAINTENANCE MARGIN REQUIREMENT				11,200.00	.00			.00		11,200.00
MARGIN DEFICIT				57,119.35DR	.00			.00		57,119.35DR
EXCESS CASH				.00	8,419.94			36,614.97		62,205.98
PENDING EXCESS/DEFICIT				57,119.35DR	8,419.94			36,614.97		5,086.63
CURRENCY CONVERSION RATE TO US				1.00000000	1.87143000			1.26857000		1.00000000
CONVERTED ACCOUNT VALUE AT MKT				41,999.35DR	15,757.33			46,448.65		20,206.62