

Fund: Highbridge - Financial Trust Co.  
 Date: 1/1/2006 to 9/30/2006

REALIZED GAIN/LOSS REPORT  
 Highbridge Capital Management  
 Highbridge - Financial Trust Co.  
 1/1/2006 to 9/30/2006

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CURRENCY: US DOLLAR

BROKER: CREDIT-SUISSE FIRST BOSTON

		Opening Transaction					Closing Transaction					Realized P&L				
Qty	Trx. Num	Trade Date	Trx. Type	Local Proceeds	FX Rate	Functional Proceeds	Trx. Num	Trade Date	Trx. Type	Local Proceeds	FX Rate	Functional Proceeds	Local	Functional Trading	Functional FX	Functional Total
				22,012,845.06		22,012,845.06				-21,191,153.15		-21,191,153.15	821,691.89	821,691.89	0.00	821,691.89
						22,175,287.24						-22,704,271.44		1,055,930.95	-19,695.24	1,036,235.71