

Date: 9/1/2006 to 9/30/2006
Fund: Highbridge - Financial Trust Co.
Account Group: Trade Date Cash
Detail Level: LOT

DETAIL TRIAL BALANCE

Trade Date Cash
9/1/2006 to 9/30/2006

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Journal Date	Fund	Clr. Brkr.	Clr. Brkr. Account	Account	Pos Dir	Svmbol	Trx. Num.	Related Trx. Num	Description	Event Type	Trx Type	Qty	Debit	Credit	Balance	
Beginning Balance																
08/31/06									Beginning Balance				1,961,014.95	0.00	1,961,014.95	DR
Transaction																
09/01/06	HBFT	CSFB	CSFB - HBFT		L		14081957		MRI-PAY of -8373.92	MRI	PAY	0		8,373.92	1,952,641.03	DR
			Remarks: Event:Total of the following postings on 9/5/06 Post Credit Interest: 16,481.71 Post Debit Interest: -100,358.14 Interest Charge Rebates: -53.41 Interest Credit Rebates: 10.95 Interest Credit Rebates: 75,544.87													
09/01/06	HBFT	CSFB	CSFB - HBFT		L		14089398			CTF	PAY	0		6,802.00	1,945,839.03	DR
			Remarks: Event:CLOSE													
09/01/06	HBFT	CSFB	CSFB - HBFT Futures		L		14089399			CTF	REC	0	6,802.00		1,952,641.03	DR
			Remarks: Event:OPEN													
09/01/06	HBFT	CSFB	CSFB - HBFT Futures		L		14089458		INT-REC of 30.63	INT	REC	0	30.63		1,952,671.66	DR
09/01/06	HBFT	CSFB	CSFB - HBFT Futures		L		14089459		INT-REC of 75.32	INT	REC	0	75.32		1,952,746.98	DR
09/01/06	HBFT	CSFB	CSFB - HBFT Futures		L		14094809		INT-PAY of -640.34	INT	PAY	0		640.34	1,952,106.64	DR
			Remarks: Event:350.00 290.34 Interest in CSFB HBFT Futures													
09/01/06	HBFT	CSFB	CSFB - HBFT		S	CBRLO	13986860		TRD-SHT -3742 at 37.1918	TRD	SHT	-3,742	139,149.74		2,091,256.38	DR
			Remarks: Event:r_EDGE*EDGEfix/FG1 Block:r_EDGE*EDGEfix/FG1													
09/01/06	HBFT	CSFB	CSFB - HBFT		S	CBRLO	13986860		TRD-SHT 3742 at 37.1918	TRD	SHT	3,742		139,149.74	1,952,106.64	DR
			Remarks: Event:r_EDGE*EDGEfix/FG1 Block:r_EDGE*EDGEfix/FG1													
09/01/06	HBFT	CSFB	CSFB - HBFT		S	CNP.N	14000551		TRD-SHT -11000 at 14.4344	TRD	SHT	-11,000	158,721.32		2,110,827.96	DR
			Remarks: Event:r_EDGE*EDGEfix/FG1 Block:r_EDGE*EDGEfix/FG1													
09/01/06	HBFT	CSFB	CSFB - HBFT		S	CNP.N	14000569		TRD-SHT -4102 at 14.4822	TRD	SHT	-4,102	59,381.59		2,170,209.55	DR
			Remarks: Event:r_EDGE*EDGEfix/FG1 Block:r_EDGE*EDGEfix/FG1													
09/01/06	HBFT	CSFB	CSFB - HBFT Futures		L	FVU6	14000193		TRD-BUY 28 at 105.0313	TRD	BUY	28		70.56	2,170,138.99	DR
09/01/06	HBFT	CSFB	CSFB - HBFT Futures		L	FVU6	14000193		TRD-BUY -28 at 105.0313	TRD	BUY	-28	70.56		2,170,209.55	DR
09/01/06	HBFT	CSFB	CSFB - HBFT Futures		L	FVU6	14000193		TRD-BUY 28 at 105.0313	TRD	BUY	28		70.56	2,170,138.99	DR
09/01/06	HBFT	CSFB	CSFB - HBFT Futures		S	FVZ6	14000194		TRD-SHT -28 at 105.1094	TRD	SHT	-28		70.56	2,170,068.43	DR
09/01/06	HBFT	CSFB	CSFB - HBFT Futures		S	FVZ6	14000194		TRD-SHT -28 at 105.1094	TRD	SHT	-28		70.56	2,169,997.87	DR
09/01/06	HBFT	CSFB	CSFB - HBFT Futures		S	FVZ6	14000194		TRD-SHT 28 at 105.1094	TRD	SHT	28	70.56		2,170,068.43	DR
09/01/06	HBFT	CSFB	CSFB - HBFT		L	HCC 2 9/21	13995861		TRD-BUY of -790516.20	CPN	REC	600	6,000.00		2,176,068.43	DR
09/01/06	HBFT	CSFB	CSFB - HBFT		L	HCC 2 9/21	13995862		TRD-BUY of -1312350.00	CPN	REC	1,000	10,000.00		2,186,068.43	DR
09/01/06	HBFT	CSFB	CSFB - HBFT		L	UNS 4.5 3/35 14	13995838		TRD-BUY of -497500.00	CPN	REC	500	11,250.00		2,197,318.43	DR
09/04/06	HBFT	CSFB	CSFB - HBFT Futures		S	FVU6	14005573		TRD-SHT of 622968.75	TRD	CVS	6		7,218.75	2,190,099.68	DR
			Remarks: Event:CLOSE													
09/04/06	HBFT	CSFB	CSFB - HBFT Futures		S	FVU6	14005573		TRD-SHT of 622968.75	TRD	CVS	6		7,218.75	2,182,880.93	DR
			Remarks: Event:CLOSE													
09/04/06	HBFT	CSFB	CSFB - HBFT Futures		S	FVU6	14005573		TRD-SHT of 622968.75	TRD	CVS	-6	7,218.75		2,190,099.68	DR
			Remarks: Event:CLOSE													
09/04/06	HBFT	CSFB	CSFB - HBFT Futures		S	FVU6	14005575		TRD-SHT of 622968.75	TRD	CVS	6		7,218.75	2,182,880.93	DR
			Remarks: Event:CLOSE													
09/04/06	HBFT	CSFB	CSFB - HBFT Futures		S	FVU6	14005575		TRD-SHT of 622968.75	TRD	CVS	6		7,218.75	2,175,662.18	DR
			Remarks: Event:CLOSE													