

REALIZED GAIN/LOSS REPORT
 Highbridge Capital Management
 Highbridge - Financial Trust Co.
 1/1/2006 to 3/31/2006

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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
25,400				858,961.76		858,961.76				-1,115,060.00		-1,115,060.00	-256,098.24	-256,098.24	0.00	-256,098.24
SECURITY BN - BARNES GROUP INC																
253	12498275	07/26/05	SHT	8,702.90	1.0000	8,702.90	13074757	02/16/06	CVS	-9,811.34	1.0000	-9,811.34	-1,108.44	-1,108.44	0.00	-1,108.44
40	13019530	01/31/06	SHT	1,514.78	1.0000	1,514.78	13074757	02/16/06	CVS	-1,551.20	1.0000	-1,551.20	-36.42	-36.42	0.00	-36.42
293				10,217.68		10,217.68				-11,362.54		-11,362.54	-1,144.86	-1,144.86	0.00	-1,144.86
SECURITY CBRL.O - Cracker Barrel																
2,571	12296045	05/26/05	SHT	105,663.68	1.0000	105,663.68	13190214	03/27/06	CVS	-114,914.18	1.0000	-114,914.18	-9,250.50	-9,250.50	0.00	-9,250.50
2,571				105,663.68		105,663.68				-114,914.18		-114,914.18	-9,250.50	-9,250.50	0.00	-9,250.50
SECURITY CNP.N - Centerpoint Energy																
15,000	12282502	05/23/05	SHT	178,942.48	1.0000	178,942.48	13065285	02/14/06	CVS	-188,613.00	1.0000	-188,613.00	-9,670.52	-9,670.52	0.00	-9,670.52
2,600	12282502	05/23/05	SHT	31,016.70	1.0000	31,016.70	13179044	03/22/06	CVS	-31,552.30	1.0000	-31,552.30	-535.60	-535.60	0.00	-535.60
6,500	12282502	05/23/05	SHT	77,541.74	1.0000	77,541.74	13179048	03/22/06	BUY	-78,748.80	1.0000	-78,748.80	-1,207.06	-1,207.06	0.00	-1,207.06
3,000	12282502	05/23/05	SHT	35,788.50	1.0000	35,788.50	13182676	03/23/06	CVS	-36,313.80	1.0000	-36,313.80	-525.30	-525.30	0.00	-525.30
27,100				323,289.42		323,289.42				-335,227.90		-335,227.90	-11,938.48	-11,938.48	0.00	-11,938.48
SECURITY CVTX.O - Cv Therapeutics Inc																
426	12411288	06/29/05	SHT	9,358.50	1.0000	9,358.50	13015159	01/30/06	CVS	-11,139.90	1.0000	-11,139.90	-1,781.40	-1,781.40	0.00	-1,781.40
426				9,358.50		9,358.50				-11,139.90		-11,139.90	-1,781.40	-1,781.40	0.00	-1,781.40
SECURITY DIS.N - Disney																
17,820	12357537	06/14/05	SHT	491,989.59	1.0000	491,989.59	13042151	02/07/06	CVS	-476,685.00	1.0000	-476,685.00	15,304.59	15,304.59	0.00	15,304.59
930	12357537	06/14/05	SHT	25,676.22	1.0000	25,676.22	13042169	02/07/06	CVS	-24,717.63	1.0000	-24,717.63	958.59	958.59	0.00	958.59
18,750				517,665.81		517,665.81				-501,402.63		-501,402.63	16,263.18	16,263.18	0.00	16,263.18
SECURITY EDO.N - EDO CORPORATION																
1,855	12808767	11/16/05	SHT	49,420.51	1.0000	49,420.51	13047297	02/08/06	CVS	-48,179.43	1.0000	-48,179.43	1,241.08	1,241.08	0.00	1,241.08
1,855				49,420.51		49,420.51				-48,179.43		-48,179.43	1,241.08	1,241.08	0.00	1,241.08
SECURITY IVGN.O - Invitrogen Corp																
-1	12593206	08/30/05	CVS	-83.39	1.0000	-83.39	13019532	01/31/06	SHT	68.62	1.0000	68.62	-14.77	-14.77	0.00	-14.77
-1				-83.39		-83.39				68.62		68.62	-14.77	-14.77	0.00	-14.77
SECURITY MAS.N - Masco Corp																
8,200	12480333	07/19/05	SHT	270,752.66	1.0000	270,752.66	13136603	03/08/06	CVS	-249,803.49	1.0000	-249,803.49	20,949.17	20,949.17	0.00	20,949.17