

CREDIT SUISSE SECURITIES (USA) LLC  
STATEMENT DATE: 29 SEP 2006  
ELEVEN MADISON AVENUE  
NEW YORK, NY 10010-3629  
ACCOUNT NUMBER: [REDACTED]  
[REDACTED]

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

TRADE SETTL AT  
R1  
LONG  
O P E N  
SHORT  
28\*

P O S I T I O N S  
CONTRACT DESCRIPTION  
28 DEC 06 CBT 5Y T-NOTE  
SPREAD  
EX  
\* \* \* \* \*

PRICE  
S.P. 105-16.5  
CC  
01 105-03.5 US  
DEBIT/CREDIT

-----1SEP06  
11,375.00DR  
11,375.00DR  
BEGINNING  
BALANCE  
NET DEPOSIT/WITHDRAWAL  
ENDING BALANCE  
OPEN TRADE EQUITY  
TOTAL EQUITY  
LONG MARKET VALUE OF OPTIONS  
SHORT MARKET VALUE OF OPTIONS  
NET LIQUIDITY  
MARKET VALUE-SEC ON DEP-TOTAL  
INITIAL MARGIN REQUIREMENT  
MAINTENANCE MARGIN REQUIREMENT  
MARGIN DEFICIT  
EXCESS CASH  
PENDING EXCESS/DEFICIT  
CURRENCY CONVERSION RATE TO US  
CONVERTED ACCOUNT VALUE AT MKT

\*\* USD SEGREGATED \*\* \*\*\*\* GBP SECURED \*\*\* \*\*\*\* EUR SECURED \*\*\* \*\* CONVERTED

TOTAL\*\*

8,419.94

30,624.35DR

.00

30,624.35DR

11,375.00DR

41,999.35DR

.00

.00

41,999.35DR

.00

15,120.00

11,200.00

57,119.35DR

.00

57,119.35DR

1.00000000

41,999.35DR

.00

8,419.94

.00

8,419.94

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8,419.94

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.00

8,419.94

8,419.94

1.87143000

15,757.33

36,614.97

.00

36,614.97

.00

36,614.97

.00

.00

36,614.97

.00

.00

.00

36,614.97

36,614.97

1.26857000

46,448.65

31,581.62

.00  
31,581.62  
11,375.00DR  
20,206.62  
.00  
.00  
20,206.62  
.00  
15,120.00  
11,200.00  
57,119.35DR  
62,205.98  
5,086.63  
1.00000000  
20,206.62