

Fund:
Clearing Broker
Currency:
Fund
Asset/Liability
Asset
HBFT
HBFT
HBFT
HBFT
HBFT
HBFT
HBFT
HBFT
HBFT
Total For:
Liability
HBFT
HBFT
HBFT
HBFT
HBFT
HBFT
Total For:
Total For:
10000
10010
10030
11000
11300
16000
16020
17100
Asset
11050
11330
12000
16010
17000
17020
Asset/Liability
Income/Expense/Shareholder's Equity
Income/Expense
HBFT
HBFT
HBFT
HBFT
HBFT
HBFT
HBFT
HBFT
HBFT

HBFT
HBFT
HBFT
HBFT
HBFT
HBFT
HBFT
HBFT
HBFT
HBFT
HBFT

Total For:

HBFT
40030
41330
46020
47020
50030
51030
56020
56030
57020
57030
57130
61000
61300
61400
61900
62000
63000
64900
65900

Shareholder's Equity
30000

Total For:

Total For:

Unrealized Cash FX Gain/Loss
Unrealized Accrued Margin Interest FX Gain/Loss
Unrealized Inventory Security Gain/Loss
Unrealized Off Bal Security Gain/Loss
Realized Cash FX Gain/Loss
Realized Accrued Fixed Income Interest FX Gain/Los
Realized Inventory Security Gain/Loss
Realized Inventory FX Gain/Loss
Realized Off Bal Security Gain/Loss
Realized Off Bal FX Gain/Loss
Realized Off bal Contra Inv FX Gain\Loss
Fixed Income Interest
Margin Interest
Swap Interest
Other Interest
Dividends

Executing Broker Commissions
Other Fees
Other Income/Expense
Income/Expense
Owners Equity
Shareholder's Equity
Income/Expense/Shareholder's Equity
18,833
-2
317,627
-33,250
9,963
-41
1,204,250
-3,479
602,702
-59,443
59,443
779,180
-368,193
-59,321
1,951
-346,650
-4,068
-1
-374
2,119,128
10,000,000
10,000,000
12,119,128
14,072
-2
518,943
-11,375
9,963
-41
1,120,217
-3,479
569,014
-59,443
59,443
811,560
-364,146
-59,321
1,466
-387,970
-4,210
-1
-374
2,214,316
10,000,000

10,000,000
 12,214,316
 -4,762
 0
 201,316
 21,875
 0
 0
 -84,033
 0
 -33,687
 0
 0
 32,380
 4,047
 0
 -486
 -41,320
 -141
 0
 0
 95,189
 0
 0
 95,189
 Off Bal Contra Fixed Income Interest
 Unrealized FX Margin Interest Pay/Rec Value
 Dividend Pay/Rec
 Unsettled Inventory Cost Basis
 Off Bal Settled Inventory Cost Basis
 Unrealized Off Bal Security Inventory Value
 Liability
 Cash
 Unsettled Cash
 Unrealized FX Cash Value
 Accrued Fixed Income Interest
 Margin Interest Pay/Rec
 Settled Inventory Cost Basis
 Unrealized Security Inventory Value
 Off Bal Contra Inventory Cost Basis
 1,847,164
 227,481
 18,833
 119,215
 -7,332
 9,899,141
 317,627
 2,907,187
 15,329,317
 -1,055
 -2

-41,214
-227,481
-2,907,188
-33,250
-3,210,189
12,119,128
3,738,423
66,177
14,072
124,344
4,047
7,866,952
518,943
2,943,062
15,276,020
-1,055
-2
-41,320
-64,889
-2,943,063
-11,375
-3,061,704
12,214,316
1,891,258
-161,304
-4,762
5,130
11,379
-2,032,189
201,316
35,875
-53,297
0
0
-106
162,592
-35,875
21,875
148,486
95,189
Highbridge - Financial Trust Co.
Functional
Account
Number Account Description
NET ASSET VALUE ANALYSIS
Highbridge Capital Management
Date:
Page:
Login:
As of 8/31/2006
10/16/2006

1 of 1

asantos

As of 9/30/2006

Change

3:24:05PM

Entry Date:

Effective Date:

N\A

N\A

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Visual Portfolio Manager - Sql Server VPM0128