

Fund:
Date:
Highbridge - Financial Trust Co.
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
CURRENCY:
BROKER:
EUROPEAN MONETARY UNIT
CREDIT-SUISSE FIRST BOSTON
Qty Trx. Num
12582066
Trade
Date
Trx.
Type
08/25/05 BUY
Opening Transaction
Local
Proceeds FX Rate
SECURITY DPB_2.65_07/07 - DEUTSCHE POSTBANK 2.65% 7/2/07
-700
-700
SECURITY DPBGN.DE - Deutsche Postbank
13,373
12582070
2,000 12750902
285 12771484
1,200 12984199
640 13093543
-1,304 13837513
16,194
13810515
08/25/05 SEL
10/25/05 SHT
11/03/05 SHT
01/19/06 SHT
02/23/06 SHT
07/25/06 BUY
-843,500.00
-843,500.00
584,400.10
91,293.80
13,673.05
64,617.33
36,768.84
-58,314.03
732,439.09
SECURITY DPBGN.DE_CNV - Deutsche Postbank conversion sha

-18,802
07/18/06 BUY
-18,802
12291554
-400 12291554
-200 12291554
-200 12291554
-200 12291554
-200 12291554
-200 12291554
-40 12291554
-160 12484959
-840 12484959
-2,840
12291569
7,000 12291569
15,064 12291569
05/25/05 SEL
05/25/05 SEL
05/25/05 SEL
05/25/05 BUY
07/22/05 BUY
07/22/05 BUY
-840,813.15
-840,813.15
-414,500.00
-414,500.00
-207,250.00
-207,250.00
-207,250.00
-207,250.00
-207,250.00
-207,250.00
-41,450.00
-173,200.00
-909,300.00
SECURITY DPW_0.5_02/10 - DEUTSCHE POST AG 0.5% 2/3/10
-400
0.7986
0.8152
Functional
Proceeds Trx. Num
-1,034,721.45 13810509
-1,034,721.45
0.8152

0.8350
0.8294
0.8272
0.8400
0.7918
716,883.60 13837513
109,328.89 13837513
16,484.91 13837513
78,115.89 13837513
43,771.47 13837513
-73,647.70 13852251
890,937.06
-1,052,908.27 13837512
-1,052,908.27
0.7955
0.7955
0.7955
0.7955
0.7955
0.7955
0.7955
0.7955
0.7955
0.7955
0.8205
0.8205
-2,989,200.00
SECURITY DPWGn.DE - DEUTSCHE POST AG
7,000
132,230.00
132,230.00
284,558.96
Copyright (c) 2002-2003 Integrated Business Systems, Inc.
0.7955
0.7955
0.7955
-521,047.23 13289357
-521,047.23 13294290
-260,523.61 13549024
-260,523.61 13549027
-260,523.61 13554933
-260,523.61 13565208
-260,523.61 13582011
-52,104.72 13582014
-211,087.50 13582014
-1,108,209.38 13606143
-3,716,114.11
166,219.72 13074675
166,219.72 13153271
357,704.84 13289313
02/16/06
03/14/06
04/24/06

CVS
CVS
CVS
07/25/06
SEL
Trade
Date
07/18/06
Trx.
Type
SEL
Closing Transaction
Local
Proceeds
840,000.00
840,000.00
07/25/06
07/25/06
07/25/06
07/25/06
07/25/06
07/25/06
07/28/06
BUY
BUY
BUY
BUY
BUY
SEL
-598,031.82
-89,438.69
-12,745.01
-53,663.22
-28,620.38
73,305.08
-709,194.04
840,813.15
840,813.15
04/24/06
04/25/06
05/10/06
05/10/06
05/11/06
04/27/06
05/18/06
05/18/06
05/18/06
05/24/06
SEL
SEL
SEL
SEL

SHT
SEL
SEL
SEL
SEL
SEL
448,200.00
446,500.00
234,900.00
243,200.00
242,250.00
223,000.00
230,200.00
46,050.00
184,200.00
955,500.00
3,254,000.00
-154,130.76
-147,857.43
-316,193.36
0.8414
0.8377
0.8107
0.7918
FX Rate
0.7986
Realized P&L
Functional
Proceeds
1,051,890.00
1,051,890.00
0.7918
0.7918
0.7918
0.7918
0.7918
0.7867
-755,284.29
-112,956.60
-16,096.32
-67,773.96
-36,146.11
93,185.42
-895,071.86
1,061,904.97
1,061,904.97
0.8107
0.8067
0.7838
0.7838
0.7818

0.8037
0.7859
0.7859
0.7859
0.7786
552,832.29
553,459.08
299,697.17
310,286.72
309,849.86
277,478.90
292,929.50
58,598.63
234,394.50
1,227,244.20
4,116,770.85
-183,176.70
-176,504.81
-390,008.70
Local
-3,500.00
-3,500.00
-13,631.72
1,855.11
928.04
10,954.11
8,148.46
14,991.05
23,245.05
0.00
0.00
33,700.00
32,000.00
27,650.00
35,950.00
35,000.00
15,750.00
22,950.00
4,600.00
11,000.00
46,200.00
264,800.00
-21,900.76
-15,627.43
-31,634.40
Functional
Trading
-4,293.45
-4,293.45
-16,722.03
2,221.58

1,118.89
13,242.43
9,700.33
18,932.95
28,494.15
0.00
0.00
42,362.59
40,225.60
34,757.43
45,190.95
43,996.75
19,798.54
28,849.30
5,782.43
13,406.25
56,306.25
330,676.09
-27,530.35
-19,644.46
-39,766.02
Functional
FX
21,462.00
21,462.00
-21,678.65
-5,849.29
-730.29
-2,900.50
-2,074.98
604.77
-32,628.94
8,996.70
8,996.70
-10,577.52
-7,813.75
4,416.12
4,572.16
5,329.50
-2,843.25
3,556.59
711.47
9,900.75
62,728.57
69,980.64
10,573.37
9,359.38
7,462.16
Functional
Total
17,168.55

17,168.55
-38,400.68
-3,627.71
388.60
10,341.93
7,625.35
19,537.72
-4,134.79
8,996.70
8,996.70
31,785.07
32,411.85
39,173.55
49,763.11
49,326.25
16,955.29
32,405.89
6,493.90
23,307.00
119,034.82
400,656.73
-16,956.98
-10,285.08
-32,303.86

Visual Portfolio Manager - Sql Server VPM0128

Date:

Page:

User:

10/16/06

asantos

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Fund:
Date:
Highbridge - Financial Trust Co.
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

CURRENCY:
BROKER:
EUROPEAN MONETARY UNIT
CREDIT-SUISSE FIRST BOSTON

Qty Trx. Num
8,666 12291569
5,984 12484960
7,535 12484960
8,255 12484960
7,949 12484960
6,913 12484960
1,342 12489183
4,558 12489183
942 12800128
7,058 12800128
782 12984196
7,741 12984196
1,200 12984196
15,277 12984196
11,000 13027737
5,000 13553638

129,266
12871134
12/08/05 SHT
Trade
Date
Trx.
Type

05/25/05 SEL
07/22/05 SHT
07/22/05 SHT
07/22/05 SHT
07/22/05 SHT
07/22/05 SHT
07/22/05 SHT
07/25/05 SHT
07/25/05 SHT
11/14/05 SHT
11/14/05 SHT
01/19/06 SHT
01/19/06 SHT
01/19/06 SHT
01/19/06 SHT
02/01/06 SEL

05/10/06 SHT
Opening Transaction
Local
163,700.74
120,816.96
152,131.65
166,668.45
160,490.31
139,573.47
27,132.42
92,153.19
17,871.15
133,900.85
17,225.04
170,510.31
26,432.29
336,505.10
258,551.59
114,927.36
2,647,609.84
SECURITY FGBMH6 - Euro-bobl Mar 06 Future
11
11
13107715
02/28/06 SHT
SECURITY FGBMM6 - Euro-bobl Jun 06 Future
11
11
12871136
12/08/05 SHT
1,244,320.00
1,244,320.00
1,222,870.00
1,222,870.00
SECURITY FGBSH6 - Euro-schatz Mar 06 Future
2
2
13107767
02/28/06 SHT
SECURITY FGBSM6 - Euro-schatz Jun 06 Future
1
1
Total for HBFT-EUR-CSF
Total for HBFT-EUR:
211,030.00
211,030.00
104,840.00
104,840.00
1,489,595.78
1,489,595.78
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0.8530
Proceeds FX Rate
0.7955
0.8205
0.8205
0.8205
0.8205
0.8205
0.8284
0.8284
0.8543
0.8543
0.8272
0.8272
0.8272
0.8272
0.8213
0.7838
Functional
Proceeds Trx. Num
205,780.02 13294131
147,245.67 13294131
185,410.45 13305158
203,127.17 13549016
195,597.57 13549021
170,105.17 13554930
32,752.90 13554930
111,242.72 13565226
20,918.18 13565226
156,730.94 13581997
20,823.36 13581997
206,129.91 13582000
31,954.00 13593059
406,801.02 13606140
314,825.34 13606140
146,630.07 13606140
3,246,218.77
1,458,778.55 13107706
1,458,778.55
0.8431
1,450,446.11 13606152
1,450,446.11
0.8530
247,401.02 13107761
247,401.02
0.8431
124,350.72 13637246
124,350.72
1,614,388.40
1,614,388.40
02/28/06

CVS
Trade
Date
04/25/06
04/25/06
04/27/06
05/10/06
05/10/06
05/11/06
05/11/06
05/15/06
05/15/06
05/18/06
05/18/06
05/18/06
05/22/06
05/24/06
05/24/06
05/24/06

Trx.

Type

CVS
CVS
CVS
BUY
CVS
BUY
BUY
BUY
BUY
BUY
BUY
BUY
BUY
CVS
CVS
CVS
CVS

Closing Transaction

Local

Proceeds

-181,639.36
-125,424.64
-157,707.55
-193,167.00
-177,739.64
-156,164.67
-30,315.78
-98,052.61
-20,264.49
-148,853.22
-16,492.38

-163,257.69
-24,323.22
-316,539.44
-227,920.00
-103,600.00
-2,759,643.24
-1,231,890.00
-1,231,890.00
05/24/06
CVS
-1,212,860.00
-1,212,860.00
02/28/06
CVS
-210,190.00
-210,190.00
06/01/06
CVS
-104,485.00
-104,485.00
-1,293,449.13
-1,293,449.13
0.8431
FX Rate
0.8067
0.8067
0.8037
0.7838
0.7838
0.7818
0.7818
0.7757
0.7757
0.7859
0.7859
0.7859
0.7843
0.7786
0.7786
0.7786
Realized P&L
Functional
Proceeds
-225,151.07
-155,470.11
-196,235.50
-246,452.12
-226,769.12
-199,742.42
-38,775.40
-126,404.52

-26,123.97
-189,415.72
-20,986.55
-207,745.41
-31,012.11
-406,563.26
-292,740.45
-133,063.84
-3,472,341.78
-1,461,144.73
-1,461,144.73
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-1,557,797.38
-1,557,797.38
0.8431
-249,306.36
-249,306.36
0.7794
-134,059.48
-134,059.48
-1,539,155.77
-1,539,155.77
Local
-17,938.62
-4,607.68
-5,575.90
-26,498.55
-17,249.33
-16,591.20
-3,183.36
-5,899.42
-2,393.34
-14,952.37
732.66
7,252.62
2,109.07
19,965.66
30,631.59
11,327.36
-112,033.40
12,430.00
12,430.00
10,010.00
10,010.00
840.00
840.00
355.00
355.00
196,146.65
196,146.65
Functional

Trading

-22,549.74

-5,615.61

-6,795.63

-32,295.11

-21,022.62

-20,220.53

-3,842.79

-7,121.48

-2,801.40

-17,501.75

885.72

8,767.69

2,549.66

24,136.49

37,298.56

14,452.01

-138,617.36

14,743.22

14,743.22

12,856.84

12,856.84

996.32

996.32

455.48

455.48

245,311.29

245,311.29

Functional

FX

3,178.69

-2,608.83

-4,029.43

-11,029.84

-10,148.93

-9,416.73

-2,179.70

-8,040.31

-2,404.38

-15,183.03

-1,048.92

-10,383.19

-1,607.76

-23,898.73

-15,213.66

-885.78

-87,505.62

0.00

0.00

0.00

0.00

0.00
0.00
0.00
0.00
-19,695.22
-19,695.22
Functional
Total
-19,371.05
-8,224.44
-10,825.06
-43,324.95
-31,171.55
-29,637.26
-6,022.49
-15,161.79
-5,205.78
-32,684.78
-163.20
-1,615.50
941.90
237.76
22,084.90
13,566.23
-226,122.98
14,743.22
14,743.22
12,856.84
12,856.84
996.32
996.32
455.48
455.48
225,616.07
225,616.07
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Date:
Page:
User:
10/16/06
asantos
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4:23:20PM

Fund:
Date:
Highbridge - Financial Trust Co.
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

CURRENCY:
BROKER:
BRITISH POUND
CREDIT-SUISSE FIRST BOSTON

Qty Trx. Num
12967001
Trade
Date

SECURITY BAA.L - Baa Plc Cfd
195,500

60,000 13047317
0 13074771
10,100 13074771
10,245 13074771
10,400 13074771
10,430 13074771
35,800 13074771
13,845 13074771
104,680 13074771
164,680 13130539
3,600 13260742
0 13265513
17,700 13265513
34,666 13265513
21,007 13265513
17,678 13265513
14,220 13265513
38,209 13265513

762,760
12966996
0 13074773
-60 13074773
-60 13074773
-60 13074773
-60 13074773
-210 13074773
-80 13074773
-970 13074773
-970 13130530
12/31/05 BUY
01/31/06 BUY
01/31/06 BUY
01/31/06 BUY

01/31/06 BUY
01/31/06 BUY
01/31/06 BUY
01/31/06 BUY
01/31/06 BUY
02/23/06 BUY

Trx.

Type

12/31/05 SHT
02/08/06 SHT
01/31/06 SHT
02/23/06 SHT
04/13/06 SHT
03/28/06 SHT

Opening Transaction

Local

Proceeds FX Rate

1,232,627.50
439,494.00
-1,241,425.00
64,135.00
65,055.75
66,040.00
66,230.50
227,330.00
87,915.75
664,718.00
1,343,788.80
30,105.72
-1,361,903.60
146,379.00
286,687.82
173,727.89
146,197.06
117,599.40
315,988.43
2,870,692.02

SECURITY BAA_2.625_08/09 - Baa 2.625% 8/19/09

-1,500
-1,706,552.45
1,708,575.00
-68,343.00
-68,343.00
-68,343.00
-68,343.00
-239,200.50
-91,124.00
-1,104,878.50
-1,390,507.20

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0.5820

0.5658

0.5658

0.5658

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0.5736

0.5820

0.5729

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0.5736

0.5718

0.5722

0.5722

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0.5722

Functional

Proceeds Trx. Num

2,117,838.94 13074770

767,114.80 13130538

-2,194,218.69

113,358.61 13055923

114,986.04 13055924

116,725.70 13060588

117,062.41 13060590

401,805.78 13065053

155,391.09 13078380
1,174,889.07 13130538
2,342,559.83 13265499
52,651.89 13275600
-2,379,994.64
255,804.62 13235337
501,001.30 13239443
303,598.17 13239447
255,486.67 13260747
205,510.83 13269789
552,205.58 13275600
4,973,778.00
-2,932,113.09 13074772
3,019,906.31
-120,796.25 13055925
-120,796.25 13055926
-120,796.25 13060589
-120,796.25 13060591
-422,786.88 13065054
-161,061.67 13078381
-1,952,872.75 13130528
-2,424,001.68 13265249
01/31/06
02/10/06
02/10/06
02/13/06
02/13/06
02/14/06
02/17/06
02/23/06
03/28/06
SEL
04/06/06
04/07/06
04/07/06
04/13/06
04/18/06
04/19/06
CVS
CVS
CVS
CVS
CVS

CVS
02/10/06
02/10/06
02/13/06
02/13/06
02/14/06
02/17/06
02/23/06
03/28/06
04/19/06
CVS
CVS
CVS
CVS
CVS
CVS
CVS
CVS
CVS
Trade
Date
01/31/06
02/23/06
Trx.
Type
CVS
CVS
Closing Transaction
Local
Proceeds
-1,241,425.00
-489,600.00
0.00
-78,780.00
-79,911.00
-81,016.00
-81,354.00
-279,240.00
-114,221.25
-854,188.80
-1,361,903.60
-30,960.00
0.00
-146,733.00
-294,141.01
-177,509.15
-147,964.86
-122,292.00
-328,597.40
-5,909,837.07
1,708,575.00

0.00
82,050.00
82,014.00
81,922.14
81,702.06
287,175.00
115,700.00
1,390,507.20
1,402,782.52
0.5658
0.5745
0.5745
0.5728
0.5728
0.5737
0.5762
0.5736
0.5722
FX Rate
0.5658
0.5736
0.5745
0.5745
0.5728
0.5728
0.5737
0.5762
0.5736
0.5722
0.5626
0.5706
0.5714
0.5714
0.5718
0.5644
0.5626
Realized P&L
Functional
Proceeds
-2,194,218.69
-853,495.20
0.00
-137,128.41
-139,097.08
-141,449.89
-142,040.02
-486,757.21
-198,219.56
-1,489,064.63
-2,379,994.64
-55,028.30

0.00
-257,149.58
-514,732.06
-310,632.14
-258,775.74
-216,683.08
-584,049.02
-10,358,515.25
3,019,906.31
0.00
142,820.33
142,757.67
143,031.96
142,647.71
500,589.10
200,785.78
2,424,001.68
2,451,432.59
Local
-8,797.50
-50,106.00
0.00
-14,645.00
-14,855.25
-14,976.00
-15,123.50
-51,910.00
-26,305.50
-189,470.80
-18,114.80
-854.28
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Functional
Trading

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-45,650.56
-330,294.97
-31,656.52
-1,518.40
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-620.39
-13,042.71
-6,617.02
-3,091.71
-8,314.58
-22,411.18
-760,503.65
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23,796.43
23,708.50
23,324.25
83,626.75
42,649.19
497,922.23
21,451.74
Functional
FX
0.00
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0.00
0.00
0.00
0.00
0.00
0.00
0.00
0.00
0.00
-0.01
0.00
0.00
0.00
0.00
0.00
0.00

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0.00
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0.00
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0.00
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Functional
Total
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-26,404.87
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-31,656.52
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-620.39
-13,042.71
-6,617.02
-3,091.71
-8,314.58
-22,411.18
-760,503.65
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23,796.43
23,708.50
23,324.25
83,626.75
42,649.19
497,922.23
21,451.74
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 Highbridge - Financial Trust Co.
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 REALIZED GAIN/LOSS REPORT
 Highbridge Capital Management
 Highbridge - Financial Trust Co.
 1/1/2006 to 9/30/2006
 CURRENCY:
 BROKER:
 BRITISH POUND
 CREDIT-SUISSE FIRST BOSTON
 Qty Trx. Num
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 -102 13265250
 -200 13265250
 -121 13265250
 -102 13265250
 -82 13265250
 -241 13265250
 -4,940
 12841443
 2 12841497
 4
 13107756
 11/29/05 SEL
 05/26/05 SEL
 Trade
 Date
 Trx.
 Type
 03/28/06 BUY
 Opening Transaction
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 -289,233.51
 -174,986.27
 -147,509.09
 -118,585.74
 -348,526.38
 -4,499,842.17
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227,020.00
454,040.00
SECURITY FLGM6 - LONG GILT FUTURE JUNE 2006
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2 13107920
4
12966998
02/28/06 SHT
05/26/05 SEL
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226,700.00
453,400.00
SECURITY HG_3.375_10/10 - Hilton Group_3.375%_10/10
-805
0 13074781
-170 13074781
-635 13074781
-635 13130534
-635 13265534
-2,880
SECURITY LAD.L - LADBROKES PLC
283,150
12967003
0 13074776
62,115 13074776
221,035 13074776
11,000 13079159
12,000 13121285
12/31/05 SHT
01/31/06 SHT
01/31/06 SHT
01/31/06 SHT
02/17/06 SHT
03/03/06 SHT
12/31/05 BUY
01/31/06 BUY
01/31/06 BUY
01/31/06 BUY
02/23/06 BUY
03/28/06 BUY
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-240,491.18
-898,305.28
-929,101.44
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-3,035,984.68
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-1,046,239.25
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43,989.60

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0.5762

0.5705

0.5820

0.5658

0.5658

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0.5736

0.5722

0.5747

0.5747

0.5773

0.5773

Proceeds FX Rate

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0.5722

0.5722

0.5722

0.5722

0.5722

0.5722

Functional

Proceeds Trx. Num

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393,278.10 13107919

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-1,587,754.59 13130533

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1,443,560.24 13130540
72,768.79 13130540
77,102.77 13265535

01/31/06
02/23/06
02/23/06
02/23/06
03/28/06

CVS
CVS
CVS
CVS
CVS

01/31/06
02/23/06
02/23/06
03/28/06
03/31/06

SEL
SEL
SEL
SEL
SEL

04/19/06
05/22/06
CVS
CVS
02/28/06
02/28/06

CVS
BUY

Trade

Date

03/29/06
04/06/06
04/07/06
04/07/06
04/13/06
04/18/06
04/19/06

Trx.

Type

SEL
SEL
SEL
SEL
SEL
SEL
SEL

Closing Transaction

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Proceeds

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Realized P&L
Functional
Proceeds
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901.26
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-37,535.07
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901.26
-3,757.93
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Highbridge - Financial Trust Co.
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

CURRENCY:
BROKER:
BRITISH POUND
CREDIT-SUISSE FIRST BOSTON

Qty Trx. Num
232,035 13130541
244,035 13265536
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Total for HBFT-GBP-CSF
Total for HBFT-GBP:

Trade
Date
Trx.

Type
02/23/06 SHT
03/28/06 SHT
Opening Transaction
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Functional
Proceeds Trx. Num
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Trade
Date
03/28/06
03/31/06

Trx.
Type
CVS
CVS
Closing Transaction
Local

Proceeds
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Realized P&L
Functional
Proceeds
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Trading
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-0.02
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Total
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-11,072.25
-11,072.25
Date:
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 Highbridge - Financial Trust Co.
 1/1/2006 to 9/30/2006
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 Highbridge Capital Management
 Highbridge - Financial Trust Co.
 1/1/2006 to 9/30/2006
 CURRENCY:
 BROKER:
 US DOLLAR
 CREDIT-SUISSE FIRST BOSTON
 Qty Trx. Num
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 Trade
 Date
 Trx.
 Type
 400 12813195
 920
 12357457
 11/17/05 SHT
 11/17/05 SHT
 Opening Transaction
 Local
 Proceeds FX Rate
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 SECURITY AGN.N - Allergan Inc
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 340 12375932
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 3,796 12467131
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 860 12546334
 1,279 12739020
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1,455 12763427
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1,300 12824763
580 12863044
-6 13600381
38,168
12357455
06/14/05 BUY
06/14/05 SHT
06/14/05 SHT
06/14/05 SHT
06/14/05 SHT
06/20/05 SHT
07/18/05 SHT
07/27/05 SHT
07/27/05 SHT
07/27/05 SHT
08/09/05 SHT
10/20/05 SHT
10/20/05 SHT
11/01/05 SHT
11/02/05 SHT
11/22/05 SHT
12/06/05 SHT
05/23/06 BUY
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05/23/06

SEL

05/08/06

05/09/06

05/10/06

05/11/06

05/11/06

05/12/06

05/12/06

05/15/06

05/15/06

05/11/06

05/16/06

05/18/06

05/17/06

05/18/06

05/19/06

05/19/06

05/19/06

05/19/06

05/23/06

05/23/06

05/23/06

05/23/06

05/23/06

05/25/06

CVS

CVS

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CVS
CVS
BUY
CVS
CVS
CVS
BUY
SHT
Trade
Date
05/19/06
06/14/06
Trx.
Type
CVS
CVS
Closing Transaction
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Proceeds
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-82,292.59
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-92,123.30
-109,534.92

-356,387.22
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-20,348.74
-21,082.43
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-13,484.66
-17,232.70
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-9,960.11
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Functional
Trading
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Total
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-21,082.43
-3,974.00
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-17,232.70
-5,057.05
-26,338.83
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-3,471.64
-10,414.53
114,250.84
45,211.24
63,137.90
46,604.11
24,145.16
186.94
22,916.30
32,643.80

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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

CURRENCY:
BROKER:
US DOLLAR
CREDIT-SUISSE FIRST BOSTON

Qty Trx. Num
-1,500 12467125
-290 12499290
-576 12732105
-3,366
SECURITY AMGN.0 - Amgen
545

12663372
655 12663372
4,080 12663372
790 12732059
130 12772030
555 12772030
945 12792476
1,950 12792476
305 12792476
655 12975055
1,040 13024392
2,000 13024392
960 13024392
40 13084093
600 13084093
1,000 13084093
60 13084093
1,000 13088356
1,000 13153835
18,310

12663375
09/27/05 BUY
09/27/05 SHT
09/27/05 SHT
09/27/05 SHT
10/19/05 SHT
11/03/05 SHT
11/03/05 SHT
11/10/05 SHT
11/10/05 SHT
11/10/05 SHT
01/17/06 SHT

02/01/06 SEL
02/01/06 SEL
02/01/06 SEL
02/21/06 SHT
02/21/06 SHT
02/21/06 SHT
02/21/06 SHT
02/17/06 SHT
03/14/06 SHT
SECURITY AMGN_0_3/32 - AMGEN 0% 3/32
-2,000
-2,000
SECURITY AMLN.0 - Amylin Pharm.
10,200
12588883
10,200 12599532
08/29/05 SHT
09/01/05 SHT
Trade
Date
Trx.
Type
07/18/05 BUY
07/27/05 BUY
10/20/05 BUY
Opening Transaction
Local
-1,514,505.00
-295,336.00
-584,576.64
-3,359,987.64
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52,954.54
329,854.21
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10,035.35
42,843.25
77,229.40
159,362.25
24,925.89
51,193.59
82,359.39
158,383.44
76,024.05
3,020.92
45,313.76
75,522.93
4,531.38
74,031.45
74,666.26
1,447,487.88

-1,584,660.00

-1,584,660.00

330,466.18

328,936.24

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Proceeds FX Rate

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Functional

Proceeds Trx. Num

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Date
05/23/06
05/23/06
05/23/06
Trx.
Type
SEL
SEL
SEL
Closing Transaction
Local
Proceeds
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-73,413.96
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03/01/06
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FX Rate
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Realized P&L
Functional
Proceeds
1,497,320.70
289,482.00
574,971.15
3,359,987.65
-41,670.12
-49,813.09
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Highbridge - Financial Trust Co.
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
CURRENCY:
BROKER:
US DOLLAR
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12498275
40 13019530
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-17
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782 12296045
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768 13071003
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05/26/05 SHT
05/26/05 SHT
05/26/05 SHT
07/08/05 SHT
07/08/05 SHT

07/08/05 SHT
07/08/05 SHT
07/08/05 SHT
02/15/06 SHT
07/27/05 BUY
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07/26/05 SHT
01/31/06 SHT
08/29/05 BUY
09/01/05 BUY
Trade
Date
Trx.
Type
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01/11/06 SHT
02/22/06 SHT
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Copyright (c) 2002-2003 Integrated Business Systems, Inc.
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05/26/06
06/13/06
06/27/06
07/05/06
07/05/06
CVS
02/16/06
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CVS
CVS
03/01/06
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SEL
SEL
Trade
Date
03/01/06
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Type
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Highbridge - Financial Trust Co.
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

CURRENCY:

BROKER:

US DOLLAR

CREDIT-SUISSE FIRST BOSTON

Qty Trx. Num

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07/13/05 SHT

05/23/05 SHT

05/23/05 SHT

05/23/05 SHT

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08/10/05 BUY
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04/07/06 SEL
Trade
Date
Trx.
Type
06/22/05 SHT
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Proceeds

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Highbridge - Financial Trust Co.

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

CURRENCY:

BROKER:

US DOLLAR

CREDIT-SUISSE FIRST BOSTON

Qty Trx. Num

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06/29/05 BUY

06/29/05 SHT

Trade

Date

Trx.

Type

07/13/05 SHT

07/13/05 SHT

07/13/05 SHT

07/13/05 SHT

Opening Transaction

Local

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06/17/05 SHT
07/19/05 SHT
09/29/05 SHT
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Date
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Fund:
Date:
Highbridge - Financial Trust Co.
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

CURRENCY:
BROKER:
US DOLLAR
CREDIT-SUISSE FIRST BOSTON

Qty Trx. Num
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Trade
Date
Trx.
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02/22/06 SHT
03/15/06 SHT
03/16/06 SHT
03/29/06 SHT
04/03/06 SHT
06/17/05 BVB

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23,525.51
-123,606.38
2,224,309.28
49,420.51
66,604.46
26,641.79
13,320.89
21,313.43
177,301.08
SECURITY FVH6 - UST 5 YEAR T-NOTE FUT MARCH 06
6
636,984.37
1,698,624.99
106,164.06
318,492.19
106,164.06
212,328.12
636,984.37
212,328.12
106,164.06
318,492.19
424,656.25

424,656.25

318,492.19

424,656.25

-212,328.12

5,732,859.35

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Proceeds FX Rate

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Functional

Proceeds Trx. Num

114,764.47 13726003

66,910.92 13726005

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20,636.13 13726009

23,525.51 13726011

-123,606.38 13587562

2,224,309.28

49,420.51 13047297

66,604.46 13305194

26,641.79 13801458

13,320.89 13805281

21,313.43 13892994

177,301.08

636,984.37 13116841

1,698,624.99 13116843

106,164.06 13116845

CVS
CVS
Trade
Date
06/22/06
06/22/06
06/22/06
06/22/06
06/22/06
05/19/06
Trx.
Type
CVS
CVS
CVS
CVS
CVS
SEL
Closing Transaction
Local
Proceeds
-113,765.65
-65,415.25
-17,064.85
-19,908.99
-22,753.13
120,781.19
-2,209,826.73
-48,179.43
-66,864.00
-23,212.70
-11,373.70
-17,596.56
-167,226.39
-630,187.50
-1,680,500.00
-105,031.25
-315,093.75
-105,031.25
-210,062.50
-630,187.50
-210,062.50
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-316,265.63
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-420,125.00
-315,093.75
-420,125.00
210,937.50
-5,671,984.38
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-316,265.63
-420,125.00
-420,125.00
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-420,125.00
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-5,671,984.38

Local

998.82
1,495.67
578.68
727.14
772.38
-2,825.19
14,482.55
1,241.08
-259.54
3,429.09
1,947.19
3,716.87
10,074.69
6,796.87
18,124.99
1,132.81
3,398.44
1,132.81
2,265.62
6,796.87
2,265.62
1,132.81
2,226.56
4,531.25
4,531.25
3,398.44
4,531.25
-1,390.62
60,874.97

Functional

Trading

998.82
1,495.67
578.68
727.14
772.38
-2,825.19
14,482.55
1,241.08
-259.54
3,429.09
1,947.19
3,716.87

1,495.67
578.68
727.14
772.38
-2,825.19
14,482.55
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4,531.25
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-1,390.62
60,874.97

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Fund:
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Highbridge - Financial Trust Co.
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

CURRENCY:
BROKER:
US DOLLAR
CREDIT-SUISSE FIRST BOSTON

Qty Trx. Num
13116842

Trade
Date

Trx.
Type

16 13116844
1 13116846
3 13116848
1 13116850
2 13116852
6 13116854
2 13116856
1 13116858
4 13116860
4 13116862
3 13116864
4 13116866

53
13636951
4 13636952
6 13636953
16 13636954
3 13636955
2 13636956
4 13636957
4 13636958
3 13636959
4 13636960

52
SECURITY GM.N - General Motors

39,350
12278517
29,500 12278517
68,850
05/20/05 SHT
05/20/05 SHT
05/31/06 SHT
05/31/06 SHT

05/31/06 SHT
05/31/06 SHT
05/31/06 SHT
05/31/06 SHT
05/31/06 SHT
05/31/06 SHT
05/31/06 SHT
05/31/06 SHT
05/24/05 SEL
05/24/05 SEL
05/24/05 SEL
05/24/05 SEL
05/24/05 SEL
05/24/05 SEL
05/26/05 SEL
05/26/05 SEL
06/14/05 SEL
06/22/05 SEL
07/19/05 SEL
07/26/05 SEL
08/10/05 SEL
Opening Transaction
Local
Proceeds FX Rate
SECURITY FVM6 - UST 5 YEAR T-NOTE FUT JUNE 06
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1,679,500.00
104,968.75
314,906.25
104,968.75
209,937.50
629,812.50
209,937.50
104,968.75
419,875.00
419,875.00
314,906.25
419,875.00
5,563,343.75
SECURITY FVU6 - UST 5 YEAR T-NOTE FUT SEP 06
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415,312.50
622,968.75
1,661,250.00
311,484.38
207,656.25
415,312.50
415,312.50
311,484.38

311,484.38 14005577
207,656.25 14005579
415,312.50 14005581
415,312.50 14005583
311,484.38 14005585
415,312.50 13721003
5,399,062.51
1,296,016.69 13235890
971,600.82 13924239
2,267,617.51
04/06/06
08/15/06
CVS
CVS
09/04/06
07/13/06
09/04/06
08/17/06
09/04/06
09/04/06
09/04/06
09/04/06
09/04/06
09/04/06
06/21/06
CVS
BUY
CVS
BUY
CVS
CVS
CVS
CVS
CVS
BUY
Trade
Date
05/31/06
05/31/06
05/31/06
05/31/06
05/31/06
05/31/06
05/31/06
05/31/06
05/31/06
05/24/06
05/31/06
05/31/06
05/31/06
05/31/06
Trx.
Type

CVS
CVS
CVS
CVS
CVS
CVS
CVS
CVS
BUY
CVS
CVS
CVS
CVS
Closing Transaction
Local
Proceeds
-623,437.50
-1,662,500.00
-103,906.25
-311,718.75
-103,906.25
-207,812.50
-623,437.50
-207,812.50
-104,250.00
-415,625.00
-415,625.00
-311,718.75
-415,625.00
-5,507,375.00
-630,187.50
-414,125.00
-630,187.50
-1,673,500.00
-315,093.75
-210,062.50
-420,125.00
-420,125.00
-315,093.75
-413,125.00
-5,441,625.00
-771,928.95
-901,520.00
-1,673,448.95
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FX Rate
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Realized P&L
Functional
Proceeds
-623,437.50
-1,662,500.00
-103,906.25
-311,718.75
-103,906.25
-207,812.50
-623,437.50
-207,812.50
-104,250.00
-415,625.00
-415,625.00
-311,718.75
-415,625.00
-5,507,375.00
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-414,125.00
-630,187.50
-1,673,500.00
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-210,062.50
-420,125.00
-420,125.00
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-413,125.00
-5,441,625.00
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-901,520.00
-1,673,448.95
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2,125.00
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3,187.50
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-7,218.75
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-7,218.75
-12,250.00
-3,609.37
-2,406.25
-4,812.50
-4,812.50
-3,609.37
2,187.50
-42,562.49
524,087.74
70,080.82
594,168.56
Functional
Trading
6,375.00
17,000.00
1,062.50
3,187.50
1,062.50
2,125.00
6,375.00
2,125.00
718.75
4,250.00
4,250.00
3,187.50
4,250.00
55,968.75
-7,218.75
1,187.50
-7,218.75
-12,250.00
-3,609.37
-2,406.25
-4,812.50

-4,812.50
-3,609.37
2,187.50
-42,562.49
524,087.74
70,080.82
594,168.56

Functional

FX

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Functional

Total

6,375.00

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3,187.50

1,062.50

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6,375.00

2,125.00

718.75

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-7,218.75
1,187.50
-7,218.75
-12,250.00
-3,609.37
-2,406.25
-4,812.50
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-3,609.37
2,187.50
-42,562.49
524,087.74
70,080.82
594,168.56

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Fund:
Date:
Highbridge - Financial Trust Co.
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
CURRENCY:
BROKER:
US DOLLAR
CREDIT-SUISSE FIRST BOSTON
Qty Trx. Num
12278519
Trade
Date
Trx.
Type
-75,000 12278519
-175,000
12509378
05/20/05 BUY
05/20/05 BUY
Opening Transaction
Local
Proceeds FX Rate
SECURITY GPM.N - GM 6.25% 7/15/2033
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-2,059,600.00
-1,544,700.00
-3,604,300.00
SECURITY HCC.N - Hcc Insurance Holdings Inc
570
07/29/05 SHT
570
SECURITY IVGN.0 - Invitrogen Corp
-1
12593206
-1
SECURITY LNG.A - Cheniere Energy Inc
300
12485080
300
SECURITY MAS.N - Masco Corp
8,200
12480333
1,200 12480333
600 12480333
1,190 12480333
1,200 12480333
550 12480333

4,000 12480333
1,453 12480333
3,047 12504336
1,000 12504336
153 12504336
380 12606837
1,100 12813175
867 13166533
333 13166533
1,200 13226275
342 13555332
07/19/05 SHT
07/28/05 SHT
07/28/05 SHT
07/28/05 SHT
09/06/05 SHT
11/17/05 SHT
03/17/06 SHT
03/17/06 SHT
04/04/06 SHT
05/11/06 SHT
07/22/05 SHT
08/30/05 CVS
15,805.44
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-83.39
-83.39
9,614.60
9,614.60
270,752.66
39,622.34
19,811.17
39,292.16
39,622.34
18,160.24
132,074.47
47,976.05
105,174.08
34,517.25
5,281.14
11,896.79
32,509.63
27,938.48
10,730.69

39,745.53

11,377.48

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Functional

Proceeds Trx. Num

-2,059,600.00 13235886

-1,544,700.00 13934017

-3,604,300.00

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-83.39 13019532

-83.39

9,614.60 14159027

9,614.60

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270,752.66 13136603

39,622.34 13149802

19,811.17 13149862

39,292.16 13571095

39,622.34 13577000

18,160.24 13582455

132,074.47 13663555

47,976.05 13687352

105,174.08 13687352

34,517.25 13699101

5,281.14 13801463

11,896.79 13801463

32,509.63 13801463

27,938.48 13801463

10,730.69 13969365

39,745.53 13969365
11,377.48 13969365
05/25/06
CVS
Trade
Date
04/06/06
08/15/06
Trx.
Type
SEL
SEL
Closing Transaction
Local
Proceeds
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01/31/06
SHT
68.62
68.62
09/29/06
CVS
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-8,932.65
03/08/06
03/13/06
03/13/06
05/16/06
05/17/06
05/18/06
06/07/06
06/13/06
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06/15/06
07/14/06
07/14/06
07/14/06
07/14/06
08/23/06
08/23/06
08/23/06
CVS
BUY
CVS
CVS
CVS
CVS

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CVS
CVS
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-87,126.83
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Functional
Proceeds
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68.62
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-249,803.49
-36,372.00
-17,974.68
-38,085.83
-37,194.12
-17,077.61
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-41,547.52
-87,126.83
-27,985.50
-4,152.14
-10,312.52
-29,852.02
-23,528.82
-8,895.23
-32,054.88
-9,135.64
Local
-378,491.80
46,901.02
-331,590.78
-1,628.12
-1,628.12
-14.77
-14.77
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681.95
20,949.17
3,250.34
1,836.49
1,206.33
2,428.22
1,082.63
15,579.27
6,428.53
18,047.24
6,531.75
1,129.00
1,584.27

2,657.61
4,409.66
1,835.47
7,690.65
2,241.84
Functional
Trading
-378,491.80
46,901.02
-331,590.78
-1,628.12
-1,628.12
-14.77
-14.77
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20,949.17
3,250.34
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1,206.33
2,428.22
1,082.63
15,579.27
6,428.53
18,047.24
6,531.75
1,129.00
1,584.27
2,657.61
4,409.66
1,835.47
7,690.65
2,241.84
Functional
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Functional

Total

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-1,628.12

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-14.77

681.95

681.95

20,949.17

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2,428.22

1,082.63

15,579.27

6,428.53

18,047.24

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1,584.27

2,657.61

4,409.66

1,835.47

7,690.65

2,241.84

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Highbridge - Financial Trust Co.
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

CURRENCY:

BROKER:

US DOLLAR

CREDIT-SUISSE FIRST BOSTON

Qty Trx. Num

848 13555332

397 14095025

28,060

SECURITY PPL.N - Pp & L Resources Inc

4,840

12581465

1,800 12581465

2,350 12581465

478 12581465

700 12581465

1,950 12581465

12,118

SECURITY RPM.N - Rpm Inc/ohio

1,250

12485135

700 12485135

1,290 12485135

710 12493963

2,800 12493963

2,700 12493963

5,000 12493963

1,000 12493963

2,500 12493963

17,950

SECURITY SVU.N - Supervalu Inc

7,400

12287209

4,000 12287209

3,540 12287209

950 12287209

370 12467468

380 12514484

2,260 12514484

1,490 12526216

05/24/05 SHT

05/24/05 SHT

05/24/05 SHT

05/24/05 SHT

07/18/05 SHT
08/01/05 SHT
08/01/05 SHT
08/03/05 SHT
07/22/05 SHT
07/22/05 SHT
07/22/05 SHT
07/26/05 SHT
07/26/05 SHT
07/26/05 SHT
07/26/05 SHT
07/26/05 SHT
07/26/05 SHT
05/20/05 SHT
05/20/05 SHT
05/20/05 SHT
05/20/05 SHT
05/20/05 SHT
05/20/05 SHT
Trade
Date
Trx.
Type
05/11/06 SHT
09/15/06 SHT
Opening Transaction
Local
Proceeds FX Rate
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11,256.87
925,950.19
134,062.39
49,857.91
65,092.28
13,240.05
19,389.19
54,012.74
335,654.56
23,649.01
13,243.44
24,405.78
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52,217.81
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93,246.09
18,649.22
46,623.05
335,628.24
242,265.85
130,954.51
115,894.75

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335,628.24
242,265.85 13032770
130,954.51 13211896
115,894.75 13256662
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13,479.94 13842343
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53,284.94 13848064
02/03/06
03/30/06
04/12/06
07/26/06
07/26/06
07/26/06
07/27/06
07/27/06
CVS
CVS
CVS
BUY
BUY
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02/24/06
03/03/06
03/06/06
03/06/06
05/17/06
05/22/06
06/13/06
07/17/06
07/18/06
CVS
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04/10/06
04/12/06
04/27/06
05/12/06
05/15/06
05/17/06
CVS

CVS
CVS
CVS
CVS
CVS
Trade
Date
09/19/06
09/19/06
Trx.
Type
CVS
CVS
Closing Transaction
Local
Proceeds
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-20,527.78
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-350,104.32
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-50,145.21
-90,552.50
-17,797.25
-44,003.75
-325,375.72
-228,300.36
-124,285.56
-104,161.31
-27,911.38
-10,870.75
-11,164.55
-62,678.92
-41,323.72
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1.0000
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1.0000
1.0000
1.0000
1.0000
1.0000
1.0000
FX Rate
1.0000
1.0000
Realized P&L
Functional
Proceeds
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-821,645.91
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-14,030.50
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-22,314.50
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-23,209.55
-12,774.25
-51,935.24
-50,145.21
-90,552.50
-17,797.25
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-325,375.72
-228,300.36
-124,285.56
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-10,870.75
-11,164.55
-62,678.92
-41,323.72
Local

5,017.25
398.56
104,304.28
-6,653.83
-1,622.45
-1,829.84
-790.45
-1,138.59
-2,414.60
-14,449.76
1,334.51
599.97
1,196.23
466.70
282.57
207.68
2,693.59
851.97
2,619.30
10,252.52
13,965.49
6,668.95
11,733.44
3,190.32
1,555.18
2,315.38
17,491.22
11,961.23
Functional
Trading
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398.56
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-6,653.83
-1,622.45
-1,829.84
-790.45
-1,138.59
-2,414.60
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282.57
207.68
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851.97
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10,252.52
13,965.49

1,196.23
466.70
282.57
207.68
2,693.59
851.97
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11,733.44
3,190.32
1,555.18
2,315.38
17,491.22
11,961.23

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Highbridge - Financial Trust Co.
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
CURRENCY:
BROKER:
US DOLLAR
CREDIT-SUISSE FIRST BOSTON
Qty Trx. Num
750 12526216
1,130 12993233
977 13816827
2,300 14094630
25,547
SECURITY TJX.N - Tjx Companies
6,200
12282513
24,504 12282513
12,250 12282513
5,000 12282513
5,636 12282513
6,980 12945633
3,684 12949804
2,000 12949804
596 12949804
6,980 13019538
4,900 13183208
2,900 13792635
81,630
SECURITY TJX_0_2/21 - Tjx_0%_02/2021
-1,000
12282511
-500 12282511
-750 12282511
-750 12282511
-3,000
SECURITY TYH6 - TYH6
20
12841921
20
SECURITY TYM6 - TYM6
20
13105081
20
02/27/06 SEL
11/29/05 SEL
05/23/05 BUY

05/23/05 BUY
05/23/05 BUY
05/23/05 BUY
05/23/05 SHT
05/23/05 SHT
05/23/05 SHT
05/23/05 SHT
05/23/05 SHT
01/05/06 SHT
01/06/06 SHT
01/06/06 SHT
01/06/06 SHT
01/31/06 SHT
03/23/06 SHT
07/12/06 SHT
Trade
Date
Trx.
Type
08/03/05 SHT
01/23/06 SHT
07/19/06 SEL
09/11/06 SHT
Opening Transaction
Local
Proceeds FX Rate
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29,992.48
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574,839.76
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117,295.09
132,215.02
170,018.15
89,725.67
48,711.01
14,515.88
178,018.41
127,186.16
70,634.87
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-402,812.50
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2,178,437.50

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02/27/06
BUY
04/17/06
04/20/06
05/24/06
07/13/06
SEL
SEL
SEL
SEL
04/10/06
04/17/06
04/20/06
05/17/06
05/24/06
05/24/06
05/24/06
06/13/06
07/13/06
07/13/06
07/13/06
07/13/06
CVS
CVS
CVS
CVS
CVS
CVS
CVS
CVS
BUY
CVS
CVS
CVS
CVS
Trade
Date
07/27/06
07/31/06
07/31/06
09/27/06
Trx.
Type
BUY
BUY
BUY
CVS
Closing Transaction
Local

1.0000
Realized P&L
Functional
Proceeds
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-67,935.56
-757,600.26
-151,377.34
-592,849.78
-301,958.83
-117,801.00
-132,615.08
-164,239.40
-86,684.52
-45,339.80
-14,298.04
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-69,571.00
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-5,931.43
-18,010.02
-14,585.87
-505.91
-400.06
5,778.75
3,041.15
3,371.21
217.84
10,568.21
9,635.16
1,063.87
-5,757.10

17,647.00
13,125.00
2,538.75
8,365.50
41,676.25
22,187.50
22,187.50
28,437.50
28,437.50
Functional
Trading
5,141.20
6,675.95
3,428.43
606.01
84,732.80
-5,931.43
-18,010.02
-14,585.87
-505.91
-400.06
5,778.75
3,041.15
3,371.21
217.84
10,568.21
9,635.16
1,063.87
-5,757.10
17,647.00
13,125.00
2,538.75
8,365.50
41,676.25
22,187.50
22,187.50
28,437.50
28,437.50
Functional
FX
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Functional
Total
5,141.20
6,675.95
3,428.43
606.01
84,732.80
-5,931.43
-18,010.02
-14,585.87
-505.91
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5,778.75
3,041.15
3,371.21
217.84
10,568.21
9,635.16
1,063.87
-5,757.10
17,647.00
13,125.00
2,538.75
8,365.50
41,676.25
22,187.50
22,187.50
28,437.50
28,437.50

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Highbridge - Financial Trust Co.
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
CURRENCY:
BROKER:
US DOLLAR
CREDIT-SUISSE FIRST BOSTON
Qty Trx. Num
12775635
Trade
Date
Trx.
Type
SECURITY VCI.N - Valassie Comm.
940
1,500 12775635
510 12775635
700 12775635
150 12775635
602 12775635
850 12819993
5,252
SECURITY VN0.N - Vornado Realty Trust
650
12282686
9,250 12282686
1,333 12431369
1,000 12520714
300 12854339
800 13084099
900 13089103
1,500 13153841
700 13761135
16,433
12282672
05/23/05 BUY
05/23/05 SHT
05/23/05 SHT
07/06/05 SHT
08/02/05 SHT
12/02/05 SHT
02/21/06 SHT
02/22/06 SHT
03/14/06 SHT
07/03/06 SHT
11/04/05 SHT

11/04/05 SHT
11/04/05 SHT
11/04/05 SHT
11/04/05 SHT
11/04/05 SHT
11/21/05 SHT
Opening Transaction
Local
Proceeds FX Rate
29,232.77
46,648.04
15,860.34
21,769.09
4,664.80
18,721.42
25,481.93
162,378.39
52,680.30
749,681.13
108,623.75
87,826.62
25,894.96
70,620.47
80,199.50
140,664.18
69,125.39
1,385,316.30
SECURITY VNO_3.875_4/25 - Vornado Rlty Trust 3.875% 4/15/2025
-2,000
-2,000
SECURITY WYE.N - WYETH CORP
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12560475
13,240
12560477
08/16/05 BUY
08/16/05 SHT
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-2,055,000.00
604,910.28
604,910.28
-2,000
Total for HBFT-USD-CSF
-2,057,500.00
-2,057,500.00
1.0000
1.0000
1.0000
1.0000
1.0000
1.0000

1.0000
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1.0000
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1.0000
1.0000
1.0000
1.0000

Functional

Proceeds Trx. Num

29,232.77 13032759
46,648.04 13140736
15,860.34 13587556
21,769.09 13612534
4,664.80 13725744
18,721.42 13772584
25,481.93 13772584
162,378.39
52,680.30 13587565
749,681.13 13954324
108,623.75 13954324
87,826.62 13954324
25,894.96 13954324
70,620.47 13954324
80,199.50 13954324
140,664.18 13954324
69,125.39 13954324
1,385,316.30
-2,055,000.00 13954319
-2,055,000.00

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SECURITY WYE_FLT_1/24 - WYETH CORP FLT 1/15/2024

-2,000

22,012,845.06

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604,910.28 13047284

604,910.28

1.0000

-2,057,500.00 13047334

-2,057,500.00

22,012,845.06

08/17/06

SEL

05/19/06

08/17/06

08/17/06

08/17/06

08/17/06

08/17/06
08/17/06
08/17/06
08/17/06

CVS
CVS
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CVS
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CVS
CVS
CVS
CVS
CVS

Trade
Date

02/03/06
03/09/06
05/19/06
05/25/06
06/22/06
07/06/06
07/06/06

Trx.

Type

BUY
CVS
CVS
CVS
CVS
CVS
CVS

Closing Transaction
Local

Proceeds

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-16,810.54
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-946,830.00
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Trading
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32,500.00
821,691.89

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Fund:
Date:
Highbridge - Financial Trust Co.
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

CURRENCY:
BROKER:
US DOLLAR
CREDIT-SUISSE FIRST BOSTON

Qty Trx. Num
Trade
Date
Total for HBFT-USD:
Total for HBFT:

Trx.
Type
Opening Transaction
Local

Proceeds FX Rate
22,012,845.06
Functional
Proceeds Trx. Num
22,012,845.06
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Trade
Date
Trx.
Type
Closing Transaction
Local

Proceeds
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FX Rate

Realized P&L
Functional
Proceeds
-21,191,153.15
-22,704,271.44

Local
821,691.89
Functional
Trading

821,691.89
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Functional
FX

0.00
-19,695.24

Functional

Total

821,691.89

1,036,235.71

Date:

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