

Date:  
Fund:  
9/1/2006 to 9/30/2006  
Account Group:  
Detail Level:  
Journal  
Date  
Fund  
Beginning Balance  
08/31/06  
Transaction  
09/01/06  
HBFT CSFB  
CSFB - HBFT  
09/01/06  
09/01/06  
09/01/06  
09/01/06  
09/01/06  
09/01/06  
HBFT CSFB  
HBFT CSFB  
HBFT CSFB  
HBFT CSFB  
HBFT CSFB  
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  
CSFB - HBFT  
Remarks: Event:CLOSE  
CSFB - HBFT Futures  
Remarks: Event:OPEN  
CSFB - HBFT Futures  
CSFB - HBFT Futures  
CSFB - HBFT Futures  
Remarks: Event:350.00  
290.34  
09/01/06  
09/01/06  
09/01/06  
09/01/06  
09/01/06  
09/01/06  
09/01/06  
09/01/06  
09/01/06  
09/01/06  
09/01/06  
09/01/06  
09/01/06  
09/01/06

09/01/06

09/04/06

09/04/06

09/04/06

09/04/06

09/04/06

HBFT CSFB

Interest in CSFB HBFT Futures

CSFB - HBFT

Remarks: Event:r\_EDGE\*EDGEfix/FG1 Block:r\_EDGE\*EDGEfix/FG1

CSFB - HBFT Futures

CSFB - HBFT

CSFB - HBFT

CSFB - HBFT

CSFB - HBFT Futures

Remarks: Event:CLOSE

CSFB - HBFT Futures

Remarks: Event:CLOSE  
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Visual Portfolio Manager - Sql Server VPM0128

S  
FVU6  
14005575  
TRD-SHT of 622968.75  
TRD CVS  
6  
7,218.75  
2,175,662.18 DR

S  
FVU6  
14005575  
TRD-SHT of 622968.75  
TRD CVS  
6  
7,218.75  
2,182,880.93 DR

S  
FVU6  
14005573  
TRD-SHT of 622968.75  
TRD CVS  
-6  
7,218.75  
2,190,099.68 DR

S  
FVU6  
14005573  
TRD-SHT of 622968.75  
TRD CVS  
6  
7,218.75  
2,182,880.93 DR

S  
S  
S  
S  
L  
L  
L  
S  
S  
S  
L  
L  
L  
S  
CBRL.0  
CBRL.0

CNP.N  
CNP.N  
FVU6  
FVU6  
FVU6  
FVZ6  
FVZ6  
FVZ6  
HCC\_2\_9/21  
HCC\_2\_9/21  
UNS\_4.5\_3/35\_14  
FVU6  
13986860  
13986860  
14000551  
14000569  
14000193  
14000193  
14000193  
14000194  
14000194  
14000194  
13995861  
13995862  
13995838  
14005573  
TRD-SHT -3742 at 37.1918  
TRD-SHT 3742 at 37.1918  
TRD-SHT -11000 at 14.4344  
TRD-SHT -4102 at 14.4822  
TRD-BUY 28 at 105.0313  
TRD-BUY -28 at 105.0313  
TRD-BUY 28 at 105.0313  
TRD-SHT -28 at 105.1094  
TRD-SHT -28 at 105.1094  
TRD-SHT 28 at 105.1094  
TRD-BUY of -790516.20  
TRD-BUY of -1312350.00  
TRD-BUY of -497500.00  
TRD-SHT of 622968.75  
TRD SHT  
TRD SHT  
TRD SHT  
TRD SHT  
TRD BUY  
TRD BUY  
TRD BUY  
TRD SHT  
TRD SHT  
TRD SHT  
CPN REC

CPN REC  
CPN REC  
TRD CVS  
-3,742  
3,742  
-11,000  
-4,102  
28  
-28  
28  
-28  
-28  
28  
600  
1,000  
500  
6  
70.56  
70.56  
70.56  
70.56  
70.56  
6,000.00  
10,000.00  
11,250.00  
7,218.75  
158,721.32  
59,381.59  
70.56  
139,149.74  
139,149.74  
2,091,256.38 DR  
1,952,106.64 DR  
2,110,827.96 DR  
2,170,209.55 DR  
2,170,138.99 DR  
2,170,209.55 DR  
2,170,138.99 DR  
2,170,068.43 DR  
2,169,997.87 DR  
2,170,068.43 DR  
2,176,068.43 DR  
2,186,068.43 DR  
2,197,318.43 DR  
2,190,099.68 DR  
L  
L  
L  
14089458  
14089459  
14094809

INT-REC of 30.63  
INT-REC of 75.32  
INT-PAY of -640.34  
INT REC  
INT REC  
INT PAY

0  
0  
0  
30.63  
75.32  
640.34  
1,952,671.66 DR  
1,952,746.98 DR  
1,952,106.64 DR

L  
14089399  
CTF REC  
0  
6,802.00  
1,952,641.03 DR

L  
14081957  
Highbridge - Financial Trust Co.  
Trade Date Cash  
LOT  
Clr. Brkr.  
Clr. Brkr. Account  
Account  
Pos  
Dir  
Symbol  
Trx. Num.

Related Trx. Num  
Description  
Beginning Balance  
MRI-PAY of -8373.92  
MRI PAY

0  
Event  
Type  
Trx  
Type  
Qty  
Debit  
1,961,014.95  
Credit  
0.00  
8,373.92  
Balance  
1,961,014.95 DR

1,952,641.03 DR  
DETAIL TRIAL BALANCE  
Trade Date Cash  
9/1/2006 to 9/30/2006  
Date:  
Page:  
User:  
10/16/2006 4:40:16PM  
1 of 5  
asantos  
L  
14089398  
CTF PAY  
0  
6,802.00  
1,945,839.03 DR

Date:

Fund:

9/1/2006 to 9/30/2006

Account Group:

Detail Level:

Journal

Date

09/04/06

09/04/06

09/04/06

09/04/06

09/04/06

09/04/06

09/04/06

09/04/06

09/04/06

09/04/06

09/04/06

09/04/06

09/04/06

09/04/06

09/04/06

09/04/06

09/05/06

Fund

Highbridge - Financial Trust Co.

Trade Date Cash

LOT

Clr. Brkr.

HBFT CSFB

Clr. Brkr. Account

CSFB - HBFT Futures

Remarks: Event:CLOSE

CSFB - HBFT Futures

Remarks: Event:CLOSE



CSFB - HBFT

Remarks: Event:r\_EDGE\*EDGEfix/FG1 Block:r\_EDGE\*EDGEfix/FG1

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S

S

S

S

UNS.N

UNS.N

PPL.N

PPL.N

13992392

13992392

13996558

13996558

TRD-SHT -250 at 34.5070

TRD-SHT 250 at 34.5070

TRD-SHT -2280 at 34.9656

TRD-SHT 2280 at 34.9656

TRD SHT

TRD SHT

TRD SHT

TRD SHT

-250

250

-2,280

2,280

79,706.58

79,706.58

8,625.10

8,625.10

2,172,896.04 DR

2,164,270.94 DR

2,243,977.52 DR

2,164,270.94 DR

L

14052128

MRI-REC of 284.19

MRI REC

0

284.19

2,163,915.13 DR

S

FVU6

14005585

TRD-SHT of 311484.38

TRD CVS

-3

3,609.37

2,163,630.94 DR

S  
FVU6  
14005585  
TRD-SHT of 311484.38  
TRD CVS  
3  
3,609.37  
2,160,021.57 DR  
S  
FVU6  
14005585  
TRD-SHT of 311484.38  
TRD CVS  
3  
3,609.37  
2,163,630.94 DR  
S  
FVU6  
14005583  
TRD-SHT of 415312.50  
TRD CVS  
-4  
4,812.50  
2,167,240.31 DR  
S  
FVU6  
14005583  
TRD-SHT of 415312.50  
TRD CVS  
4  
4,812.50  
2,162,427.81 DR  
S  
FVU6  
14005583  
TRD-SHT of 415312.50  
TRD CVS  
4  
4,812.50  
2,167,240.31 DR  
S  
FVU6  
14005581  
TRD-SHT of 415312.50  
TRD CVS  
-4  
4,812.50  
2,172,052.81 DR  
S  
FVU6  
14005581

TRD-SHT of 415312.50  
TRD CVS  
4  
4,812.50  
2,167,240.31 DR  
S  
FVU6  
14005581  
TRD-SHT of 415312.50  
TRD CVS  
4  
4,812.50  
2,172,052.81 DR  
S  
FVU6  
14005579  
TRD-SHT of 207656.25  
TRD CVS  
-2  
2,406.25  
2,176,865.31 DR  
S  
FVU6  
14005579  
TRD-SHT of 207656.25  
TRD CVS  
2  
2,406.25  
2,174,459.06 DR  
S  
FVU6  
14005579  
TRD-SHT of 207656.25  
TRD CVS  
2  
2,406.25  
2,176,865.31 DR  
S  
FVU6  
14005577  
TRD-SHT of 311484.38  
TRD CVS  
3  
3,609.37  
2,179,271.56 DR  
S  
FVU6  
14005577  
TRD-SHT of 311484.38  
TRD CVS  
-3

3,609.37  
2,182,880.93 DR  
S  
FVU6  
14005577  
TRD-SHT of 311484.38  
TRD CVS  
3  
3,609.37  
2,179,271.56 DR  
Account  
Pos  
Dir  
S  
Symbol  
FVU6  
Trx. Num.  
14005575  
Related Trx. Num  
Description  
TRD-SHT of 622968.75  
Event  
Type  
Trx  
Type  
TRD CVS  
Qty  
-6  
Debit  
7,218.75  
Credit  
Balance  
2,182,880.93 DR  
DETAIL TRIAL BALANCE  
Trade Date Cash  
9/1/2006 to 9/30/2006  
Date:  
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User:  
10/16/2006 4:40:16PM  
2 of 5  
asantos  
L  
14052129  
MRI-REC of 355.81  
MRI REC  
0  
355.81  
2,164,270.94 DR

Date:

Fund:

9/1/2006 to 9/30/2006

Account Group:

Detail Level:

Journal

Date

09/07/06

09/07/06

09/07/06

09/07/06

09/07/06

09/07/06

09/08/06

09/08/06

09/08/06

09/08/06

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09/08/06

09/08/06

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09/08/06

09/08/06

09/08/06

09/08/06

09/08/06

09/08/06

09/09/06

09/09/06

09/11/06

09/13/06

09/14/06

09/14/06

09/15/06

09/15/06

09/15/06

09/15/06

09/15/06

09/15/06

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09/15/06

09/15/06

09/15/06

09/15/06

09/15/06

09/15/06

09/15/06

09/15/06

Fund

Highbridge - Financial Trust Co.

Trade Date Cash

LOT

Clr. Brkr.

HBFT CSFB







CSX.N  
CSX.N  
CSX.N  
CSX.N  
CSX.N  
CSX.N  
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14000551  
14000569  
14000569  
13907737  
13907738  
13907739  
13907740  
13907741  
13907742  
13907743  
13907744  
13907745  
13907746  
13907747  
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14094630  
14082349  
14094630  
14094630  
13966810  
13966811  
13966812  
13966813  
13966814  
13966815  
13966816  
13966817  
13966818  
13966819  
13966820  
13966821  
TRD-SHT -11000 at 14.4344  
TRD-SHT 11000 at 14.4344  
TRD-SHT -4102 at 14.4822  
TRD-SHT 4102 at 14.4822  
TRD-SHT of 1339682.71  
TRD-SHT of 101370.15  
TRD-SHT of 228802.10  
TRD-SHT of 297089.59  
TRD-SHT of 172283.08



DIV PAY  
-11,000  
11,000  
-4,102  
4,102  
-61,030  
-8,000  
-17,100  
-19,800  
-14,030  
-4,687  
-3,700  
-2,100  
-5,000  
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-3,100  
-2,800  
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-2,500  
-45,950  
-13,000  
-2,300  
-300  
-2,300  
2,300  
-5,970  
-4,300  
-2,440  
-2,000  
-2,000  
-1,940  
-1,880  
-1,508  
-1,400  
-1,280  
-1,250  
-1,000  
68,541.57  
9,535.92  
68,541.57

68,541.57  
597.00  
430.00  
244.00  
200.00  
200.00  
194.00  
188.00  
150.80  
140.00  
128.00  
125.00  
100.00  
59,381.59  
59,381.59  
9,154.50  
1,200.00  
2,565.00  
2,970.00  
2,104.50  
703.05  
555.00  
315.00  
750.00  
600.00  
465.00  
420.00  
675.00  
375.00  
11,487.50  
3,250.00  
158,721.32  
158,721.32  
2,322,992.26 DR  
2,164,270.94 DR  
2,223,652.53 DR  
2,164,270.94 DR  
2,155,116.44 DR  
2,153,916.44 DR  
2,151,351.44 DR  
2,148,381.44 DR  
2,146,276.94 DR  
2,145,573.89 DR  
2,145,018.89 DR  
2,144,703.89 DR  
2,143,953.89 DR  
2,143,353.89 DR  
2,142,888.89 DR  
2,142,468.89 DR  
2,141,793.89 DR  
2,141,418.89 DR

2,129,931.39 DR  
2,126,681.39 DR  
2,195,222.96 DR  
2,204,758.88 DR  
2,273,300.45 DR  
2,204,758.88 DR  
2,204,161.88 DR  
2,203,731.88 DR  
2,203,487.88 DR  
2,203,287.88 DR  
2,203,087.88 DR  
2,202,893.88 DR  
2,202,705.88 DR  
2,202,555.08 DR  
2,202,415.08 DR  
2,202,287.08 DR  
2,202,162.08 DR  
2,202,062.08 DR

Visual Portfolio Manager - Sql Server VPM0128

L

14081868

CTF REC

0

5,254.00

2,164,270.94 DR

Account

Pos

Dir

L

Symbol

Trx. Num.

14081867

Related Trx. Num

Description

Event

Type

Trx

Type

CTF PAY

Qty

0

Debit

Credit

5,254.00

Balance

2,159,016.94 DR

DETAIL TRIAL BALANCE

Trade Date Cash

9/1/2006 to 9/30/2006

Date:

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User:  
10/16/2006 4:40:16PM  
3 of 5  
asantos

Date:

Fund:

9/1/2006 to 9/30/2006

Account Group:

Detail Level:

Journal

Date

09/15/06

09/15/06

09/15/06

09/15/06

09/15/06

09/15/06

09/15/06

09/15/06

09/15/06

09/18/06

09/18/06

09/19/06

09/19/06

09/19/06

09/19/06

09/19/06

09/20/06

09/20/06

09/20/06

09/20/06

09/22/06

09/22/06

09/22/06

09/22/06

09/22/06

09/22/06

09/22/06

09/22/06

09/22/06

09/22/06

Fund

Highbridge - Financial Trust Co.

Trade Date Cash

LOT

Clr. Brkr.

HBFT CSFB



CSFB - HBFT  
Remarks: GL:NB Event:r\_EDGE\*EDGEfix/FG1 Block:r\_EDGE\*EDGEfix/FG1  
CSFB - HBFT  
Remarks: GL:NB Event:r\_EDGE\*EDGEfix/FG1 Block:r\_EDGE\*EDGEfix/FG1  
CSFB - HBFT  
Remarks: Event:CLOSE Transfer:Funds trsf from HBFT to HBFT Futures  
CSFB - HBFT Futures  
Remarks: Event:OPEN Transfer:Funds trsf from HBFT to HBFT Futures  
CSFB - HBFT  
Remarks: Event:r\_EDGE\*EDGEfix/FG1 Block:r\_EDGE\*EDGEfix/FG1  
CSFB - HBFT  
CSFB - HBFT  
CSFB - HBFT  
CSFB - HBFT  
CSFB - HBFT

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Account

Pos  
Dir  
S  
S  
S  
S  
S  
S  
S  
S  
S  
S  
S  
S  
S  
L  
S  
S  
L  
L  
S  
S  
L  
L  
S  
S  
S

L  
L  
S  
S  
S  
AMGN.0  
AMGN.0  
AMGN.0  
AMGN.0  
AMGN\_0\_3/32  
AMGN\_0\_3/32  
EDO.N  
EDO.N  
MAS.N  
MAS.N  
MAS.N  
Symbol  
CSX.N  
CSX.N  
CSX.N  
CSX.N  
CSX.N  
CSX.N  
CSX.N  
CSX.N  
MAS.N  
CSX.N  
CSX.N  
AMGN.0  
AMGN.0  
AMGN\_0\_3/32  
MAS.N  
MAS.N  
Trx. Num.  
13966822  
13966823  
13966824  
13966825  
13966826  
13966827  
13966828  
13966829  
14095025  
14082349  
14082349  
14104856  
14104856  
14104796  
14104851  
14104851  
14137313

14137314  
14095025  
14095025  
14137285  
14137286  
14104856  
14104856  
14104856  
14104856  
14104796  
14104796  
13990264  
13990265  
14104851  
TRD-SHT of 128388.98  
TRD-SHT of 128388.98  
TRD-SHT of 74666.26  
TRD-SHT of 74666.26  
TRD-BUY of -1584660.00  
TRD-BUY of -1584660.00  
TRD-SHT of 639402.86  
TRD-SHT of 28320.53  
TRD-SHT of 39588.30  
TRD-SHT -1500 at 28.3612  
TRD-SHT 1500 at 28.3612  
Related Trx. Num  
Description  
TRD-SHT of 34059.02  
TRD-SHT of 26526.31  
TRD-SHT of 11506.71  
TRD-SHT of 10031.27  
TRD-SHT of 11324.03  
TRD-SHT of 6754.13  
TRD-SHT of 3649.33  
TRD-SHT of 3592.24  
TRD-SHT -1500 at 28.3612  
TRD-SHT -300 at 31.7929  
TRD-SHT 300 at 31.7929  
TRD-SHT of 128388.98  
TRD-SHT of 74666.26  
TRD-BUY of -1584660.00  
TRD-SHT of 39588.30  
TRD-SHT of 42532.24  
Event  
Type  
Trx  
Type  
DIV PAY  
DIV PAY  
DIV PAY  
DIV PAY

DIV PAY  
DIV PAY  
DIV PAY  
DIV PAY  
TRD SHT  
TRD SHT  
TRD SHT  
TRD CVS  
TRD CVS  
TRD SEL  
TRD CVS  
TRD CVS  
CTF PAY  
CTF REC  
TRD SHT  
TRD SHT  
CTF PAY  
CTF REC  
TRD CVS  
TRD CVS  
TRD CVS  
TRD CVS  
TRD SEL  
TRD SEL  
DIV PAY  
DIV PAY  
TRD CVS  
Qty  
-970  
-840  
-500  
-440  
-400  
-300  
-160  
-160  
-1,500  
-300  
300  
60  
1,000  
-2,000  
848  
397  
0  
0  
-1,500  
1,500  
0  
0  
60

-60  
1,000  
-1,000  
-2,000  
2,000  
-17,345  
-1,000  
848  
69,834.04  
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1,488,750.00  
520.35  
30.00  
23,193.57  
4,190.04  
69,834.04  
11,243.00  
4,190.04  
5,778.00  
42,532.24  
42,532.24  
11,243.00  
1,488,750.00  
23,193.57  
10,858.31  
5,778.00  
42,532.24  
9,535.92  
9,535.92  
4,190.04  
69,834.04  
Debit  
Credit  
97.00  
84.00  
50.00  
44.00  
40.00  
30.00  
16.00  
16.00  
Balance  
2,201,965.08 DR  
2,201,881.08 DR  
2,201,831.08 DR  
2,201,787.08 DR  
2,201,747.08 DR  
2,201,717.08 DR  
2,201,701.08 DR  
2,201,685.08 DR  
2,244,217.32 DR

2,253,753.24 DR  
2,244,217.32 DR  
2,240,027.28 DR  
2,170,193.24 DR  
3,658,943.24 DR  
3,635,749.67 DR  
3,624,891.36 DR  
3,619,113.36 DR  
3,624,891.36 DR  
3,667,423.60 DR  
3,624,891.36 DR  
3,613,648.36 DR  
3,624,891.36 DR  
3,620,701.32 DR  
3,624,891.36 DR  
3,555,057.32 DR  
3,624,891.36 DR  
5,113,641.36 DR  
3,624,891.36 DR  
3,624,371.01 DR  
3,624,341.01 DR  
3,601,147.44 DR

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DETAIL TRIAL BALANCE

Trade Date Cash

9/1/2006 to 9/30/2006

Date:

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asantos

Date:

Fund:

9/1/2006 to 9/30/2006

Account Group:

Detail Level:

Journal

Date

09/22/06

09/22/06

09/22/06

09/25/06

09/25/06

09/27/06

09/27/06

09/27/06

09/29/06

09/29/06

Fund

Highbridge - Financial Trust Co.

Trade Date Cash

LOT

Clr. Brkr.

HBFT CSFB

Clr. Brkr. Account

Account

Remarks: Event:r\_EDGE\*EDGEfix/FG1 Block:r\_EDGE\*EDGEfix/FG1  
CSFB - HBFT

Remarks: Event:CLOSE Transfer:Funds trsf from HBFT to HBFT Futures  
CSFB - HBFT Futures

Remarks: Event:OPEN Transfer:Funds trsf from HBFT to HBFT Futures  
CSFB - HBFT

Remarks: GL:NB Event:r\_EDGE\*EDGEfix/FG1 Block:r\_EDGE\*EDGEfix/FG1  
CSFB - HBFT

Remarks: GL:NB Event:r\_EDGE\*EDGEfix/FG1 Block:r\_EDGE\*EDGEfix/FG1  
CSFB - HBFT

Remarks: Event:r\_EDGE\*EDGEfix/FG1 Block:r\_EDGE\*EDGEfix/FG1

CSFB - HBFT

CSFB - HBFT

Remarks: Event:r\_EDGE\*EDGEfix/FG1 Block:r\_EDGE\*EDGEfix/FG1

Pos

Dir

S

S

S

L

L

S

S

S

S

S

CSX.N

RPM.N

SVU.N

CBRL.O

LNG.A

Symbol

MAS.N

MAS.N

MAS.N

Trx. Num.

14104851

14104851

14104851

14137279

14137280

14145091

14145097

14145109

14184943

14159027

TRD-SHT -1000 at 32.4671

TRD-SHT -1400 at 19.3924

TRD-SHT of 68541.57

TRD-SHT -2000 at 41.7279

TRD-SHT of 96145.97

Related Trx. Num

Description

TRD-SHT of 39588.30

TRD-SHT of 42532.24

TRD-SHT of 42532.24

Event

Type

Trx

Type

TRD CVS

TRD CVS

TRD CVS  
CTF PAY  
CTF REC  
TRD SHT  
TRD SHT  
TRD CVS  
TRD SHT  
TRD CVS  
Qty  
-848  
397  
-397  
0  
0  
-1,000  
-1,400  
2,300  
-2,000  
300  
83,443.74  
8,932.65  
6,149.00  
32,460.60  
27,140.82  
67,935.56  
10,858.31  
6,149.00  
Debit  
23,193.57  
10,858.31  
Credit  
Balance  
3,624,341.01 DR  
3,613,482.70 DR  
3,624,341.01 DR  
3,618,192.01 DR  
3,624,341.01 DR  
3,656,801.61 DR  
3,683,942.43 DR  
3,616,006.87 DR  
3,699,450.61 DR  
3,690,517.96 DR  
DETAIL TRIAL BALANCE  
Trade Date Cash  
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