

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

CURRENCY:

BROKER:

EUROPEAN MONETARY UNIT

CREDIT-SUISSE FIRST BOSTON

Qty Trx. Num

Trade

Date

SECURITY TYPE: FUTURE

SECURITY FGBMH6 - Euro-bobl Mar 06 Future

11

12871134

11

12871136

12/08/05 SHT

12/08/05 SHT

1,244,320.00

1,244,320.00

SECURITY FGBSH6 - Euro-schatz Mar 06 Future

2

2

SECURITY TYPE: STOCK

SECURITY DPWGn.DE - DEUTSCHE POST AG

7,000

12291569

7,000 12291569

14,000

Total for HBFT-EUR:

05/25/05 SEL

05/25/05 SEL

132,230.00

132,230.00

264,460.00

1,719,810.00

0.7955

0.7955

166,219.72 13074675

166,219.72 13153271

332,439.44

2,038,619.01

02/16/06

03/14/06

CVS

CVS

-154,130.76

-147,857.43

-301,988.19

-1,744,068.19

0.8414
0.8377
-183,176.70
-176,504.81
-359,681.51
-2,070,132.60
-21,900.76
-15,627.43
-37,528.19
-24,258.19
-27,530.35
-19,644.46
-47,174.81
-31,435.27
10,573.37
9,359.38
19,932.75
19,932.75
-16,956.98
-10,285.08
-27,242.06
-11,502.52
211,030.00
211,030.00
0.8530
1,458,778.55 13107706
1,458,778.55
0.8530
247,401.02 13107761
247,401.02
02/28/06
CVS
-1,231,890.00
-1,231,890.00
02/28/06
CVS
-210,190.00
-210,190.00
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-1,461,144.73
-1,461,144.73
0.8431
-249,306.36
-249,306.36
12,430.00
12,430.00
840.00
840.00
14,743.22
14,743.22
996.32

996.32

0.00

0.00

0.00

0.00

14,743.22

14,743.22

996.32

996.32

Trx.

Type

Opening Transaction

Local

Proceeds FX Rate

Functional

Proceeds Trx. Num

Trade

Date

Trx.

Type

Closing Transaction

Local

Proceeds

FX Rate

Realized P&L

Functional

Proceeds

Local

Functional

Trading

Functional

FX

Functional

Total

Date:

Page:

User:

04/24/06

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Visual Portfolio Manager - Sql Server VPM0128

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

CURRENCY:

BROKER:

BRITISH POUND

CREDIT-SUISSE FIRST BOSTON

Qty Trx. Num

Trade

Date

SECURITY TYPE: BOND

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

-1,500

12966996

0 13074773

-60 13074773

-60 13074773

-60 13074773

-60 13074773

-210 13074773

-80 13074773

-970 13074773

-970 13130530

-122 13265250

-4,092

12966998

0 13074781

-170 13074781

-635 13074781

-635 13130534

-635 13265534

-2,880

SECURITY TYPE: FUTURE

SECURITY FLGH6 - LONG GILT FUTURE March 2006

2

12841443

2 12841497

4

11/29/05 SEL

11/29/05 SEL

227,020.00

227,020.00

454,040.00

SECURITY TYPE: STOCK

SECURITY BAA.L - Baa Plc Cfd

195,500

12967001

12/31/05 SHT

1,232,627.50

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0.5820
2,117,838.94 13074770
01/31/06
CVS
-1,241,425.00
0.5658
-2,194,218.69
-8,797.50
-15,549.58
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-15,549.58
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393,278.10 13107919
786,556.20
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02/28/06
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-227,280.00
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-260.00
-520.00
-452.39
-452.39
-904.78
0.00
0.00
0.00
-452.39
-452.39
-904.78
12/31/05 BUY
01/31/06 BUY
01/31/06 BUY
01/31/06 BUY
02/23/06 BUY
03/28/06 BUY
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
03/28/06 BUY
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-68,343.00
-68,343.00
-239,200.50
-91,124.00
-1,104,878.50
-1,390,507.20
-176,432.44
-3,273,492.09
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-1,165,226.24
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-240,491.18
-898,305.28
-929,101.44
-941,657.00
-3,035,984.68
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0.5658
0.5658
0.5658
0.5736
0.5722
0.5820
0.5658
0.5658
0.5658
0.5658
0.5658
0.5658
0.5658
0.5658
0.5658
0.5736
0.5722
-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
-308,324.51 13207069
-5,664,439.27
-2,002,033.46 13074779
2,012,822.74
-425,068.16 13093563
-1,587,754.59 13130533
-1,619,656.09 13265533
-1,645,592.69 13215629
-5,267,282.25
01/31/06
02/23/06
02/23/06
03/28/06
03/31/06
SEL
SEL
SEL
SEL
SEL
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
03/29/06
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82,014.00
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81,702.06
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115,700.00

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176,473.00
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929,101.44
941,657.00
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0.5732
0.5658
0.5745
0.5745
0.5728
0.5728
0.5737
0.5762
0.5736
0.5722
0.5715
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0.00
142,820.33
142,757.67
143,031.96
142,647.71
500,589.10
200,785.78
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2,451,432.59
308,801.28
9,476,774.41
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428,599.80
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1,645,592.69
1,658,116.79
7,364,788.11
2,022.55
0.00
13,707.00
13,671.00
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13,359.06

47,974.50
24,576.00
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40.56
426,833.83
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30,796.16
12,555.56
8,798.30
31,091.56
3,574.86
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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
70.97
743,984.01
-46,714.64
0.00
9,363.56
53,685.40
21,941.47
15,349.07
53,624.86
0.00
0.01
0.00
0.00
0.00
0.00
0.00
0.00
0.00
0.00
0.00
0.00
0.00
0.01
0.00
-0.01
0.00
0.00
0.00
0.00
-0.01

3,574.86
0.01
23,859.09
23,796.43
23,708.50
23,324.25
83,626.75
42,649.19
497,922.23
21,451.74
70.97
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-46,714.64
-0.01
9,363.56
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21,941.47
15,349.07
53,624.85

Trx.
Type
Opening Transaction
Local
Proceeds FX Rate
Functional
Proceeds Trx. Num
Trade
Date
Trx.
Type
Closing Transaction
Local
Proceeds
FX Rate
Realized P&L
Functional
Proceeds
Local
Functional
Trading
Functional
FX
Functional
Total
Date:
Page:
User:
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REALIZED GAIN/LOSS REPORT
Highbridge Capital Management
Highbridge - Financial Trust Co.
1/1/2006 to 3/31/2006

CURRENCY:

BROKER:

BRITISH POUND

CREDIT-SUISSE FIRST BOSTON

Qty Trx. Num

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

615,680

SECURITY LAD.L - LADBROKES PLC

283,150

12967003

0 13074776

62,115 13074776

221,035 13074776

11,000 13079159

12,000 13121285

232,035 13130541

244,035 13265536

1,065,370

Total for HBFT-GBP:

12/31/05 SHT

01/31/06 SHT

01/31/06 SHT

01/31/06 SHT

02/17/06 SHT

03/03/06 SHT

02/23/06 SHT

03/28/06 SHT

Trade

Date

Trx.

Type

02/08/06 SHT

01/31/06 SHT
01/31/06 SHT
02/23/06 SHT
Opening Transaction
Local
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Proceeds FX Rate
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-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
3,015,910.30
1,025,003.00
-1,046,239.25
229,514.93
816,724.33
41,932.00
43,989.60
873,611.78
938,314.58
2,922,850.97
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0.5820
0.5658
0.5658
0.5658
0.5762
0.5705
0.5736
0.5722
0.5658
0.5658
0.5658
0.5658
0.5658
0.5658
0.5658
0.5658
0.5658
0.5736
Functional
Proceeds Trx. Num
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-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
5,227,513.58
1,761,108.90 13074775
-1,849,227.87
405,667.63 13093562
1,443,560.24 13130540
72,768.79 13130540
77,102.77 13265535
1,522,923.74 13265535
1,639,751.64 13215627
5,073,655.84
156,004.10
01/31/06
02/23/06
02/23/06
02/23/06
03/28/06
03/28/06
03/31/06
CVS
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
CVS
CVS
CVS
CVS
CVS
CVS
CVS
CVS
CVS
Trade
Date
02/23/06
Trx.

Type
CVS
Closing Transaction
Local
Proceeds
-489,600.00
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-81,016.00
-81,354.00
-279,240.00
-114,221.25
-854,188.80
-1,361,903.60
-4,661,639.65
-1,046,239.25
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-232,931.25
-832,196.78
-41,415.00
-46,140.00
-892,174.58
-949,296.15
-4,040,393.01
458,180.96
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0.5736
0.5722
0.5722
0.5732
FX Rate
0.5736
0.5745
0.5745
0.5728
0.5728
0.5737
0.5762
0.5736
0.5722
Realized P&L
Functional
Proceeds
-853,495.20
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-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
-8,161,465.33
-1,849,227.87
0.00
-406,057.40
-1,450,727.04
-72,196.70
-80,631.96
-1,559,119.69
-1,656,094.60
-7,074,055.26
815,130.25
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-14,645.00
-14,855.25
-14,976.00
-15,123.50
-51,910.00
-26,305.50
-189,470.80
-18,114.80
-404,304.35
-21,236.25
0.00
-3,416.33
-15,472.45
517.00
-2,150.40
-18,562.80
-10,981.57
-71,302.80
-18,201.76
Functional
Trading
-87,347.28
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-25,491.82
-25,857.79
-26,147.35
-26,404.87
-90,486.92
-45,650.56
-330,294.97
-31,656.52
-704,887.66

-37,535.07
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-5,955.51
-26,972.36
901.26
-3,757.93
-32,439.42
-19,157.90
-124,916.93
-33,100.50
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0.00
0.00
0.00
0.00
0.01
0.00
-0.02
0.00
0.00
0.00
0.00
0.00
0.00
-0.02
-0.01
Functional
Total
-87,347.28
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-25,491.82
-25,857.79
-26,147.35
-26,404.87
-90,486.92
-45,650.56
-330,294.97
-31,656.52
-704,887.65
-37,535.07
-0.02
-5,955.51
-26,972.36
901.26

-3,757.93
-32,439.42
-19,157.90
-124,916.95
-33,100.51

Date:

Page:

User:

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

CURRENCY:

BROKER:

US DOLLAR

CREDIT-SUISSE FIRST BOSTON

Qty Trx. Num

Trade

Date

SECURITY TYPE: BOND

SECURITY AMLN_2.5_4/11 - Amylin Pharm 2.5% 4/15/2011 144a
-500

12588752

-500 12599520

-1,000

12499158

-8 12499171

-17

12411068

-10 12411072

-15

12357536

06/29/05 BUY

06/29/05 BUY

07/27/05 BUY

07/27/05 BUY

08/29/05 BUY

09/01/05 BUY

-540,230.00

-544,770.00

-1,085,000.00

SECURITY B_3.75_8/25_144A - BARNES GROUP INC 3.75% 8/1/2

-9

-9,000.00

-8,246.67

-17,246.67

SECURITY CVTX_3.25_8/13 - Cv Therapeutics 3.25 8/16/2013

-5

-5,278.13

-10,550.00

-15,828.13

SECURITY DIS_2.125_4/23 - Disney 2.125% 4/15/2023

-1,000

06/14/05 BUY

-1,000

12560477

08/16/05 BUY

-1,073,040.00

-1,073,040.00

-2,000
SECURITY TYPE: FUTURE
SECURITY FVH6 - UST 5 YEAR T-NOTE FUT MARCH 06
6

12896794

16 12896796

1 12896798

3 12896800

1 12896802

2 12896804

6 12896806

2 12896808

1 12896810

12/01/05 SEL

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

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636,984.37 13116841

1,698,624.99 13116843

106,164.06 13116845

318,492.19 13116847

106,164.06 13116849

212,328.12 13116851

636,984.37 13116853

212,328.12 13116855

106,164.06 13116857

03/01/06

03/01/06
03/01/06
03/01/06
03/01/06
03/01/06
03/01/06
03/01/06
03/01/06
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-105,031.25
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Visual Portfolio Manager - Sql Server VPM0128
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-544,770.00 13112671
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-9,000.00 13074760
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-17,246.67
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-10,550.00 13015153
-15,828.13
-1,073,040.00 13042146

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-2,057,500.00 13047334
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02/07/06
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01/30/06
01/30/06
SEL
SEL
02/16/06
02/16/06
SEL
SEL
03/01/06
03/01/06
SEL
SEL
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1,393,790.00
9,705.06
8,626.72
18,331.78
5,949.00
11,898.00
17,847.00
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1,056,398.00
02/08/06
SEL
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1.0000
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1.0000
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696,895.00
1,393,790.00
9,705.06
8,626.72
18,331.78
5,949.00
11,898.00
17,847.00
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1,056,398.00

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308,790.00
705.06
380.05
1,085.11
670.88
1,348.00
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-16,642.00
32,500.00
32,500.00
156,665.00
152,125.00
308,790.00
705.06
380.05
1,085.11
670.88
1,348.00
2,018.88
-16,642.00
-16,642.00
32,500.00
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0.00
0.00
0.00
0.00
0.00
0.00
0.00
0.00
0.00
0.00
0.00
0.00
0.00
156,665.00
152,125.00
308,790.00
705.06
380.05
1,085.11
670.88
1,348.00
2,018.88

-16,642.00
-16,642.00
32,500.00
32,500.00
Trx.
Type
Opening Transaction
Local
Proceeds FX Rate
Functional
Proceeds Trx. Num
Trade
Date
Trx.
Type
Closing Transaction
Local
Proceeds
FX Rate
Realized P&L
Functional
Proceeds
Local
Functional
Trading
Functional
FX
Functional
Total
Date:
Page:
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REALIZED GAIN/LOSS REPORT
Highbridge Capital Management
Highbridge - Financial Trust Co.
1/1/2006 to 3/31/2006

CURRENCY:

BROKER:

US DOLLAR

CREDIT-SUISSE FIRST BOSTON

Qty Trx. Num

3 12896812

4 12896814

4 12896816

3 12896818

4 12896820

-2 12896822

54

SECURITY TYH6 - TYH6

20

12841921

20

SECURITY TYPE: STOCK

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

13,650

SECURITY AMLN.0 - Amylin Pharm.

10,200

12588883

10,200 12599532

2,000 12750664

2,000 12964025

1,000 13088776

08/29/05 SHT

09/01/05 SHT

10/24/05 SHT

01/11/06 SHT

02/22/06 SHT

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

44,061.41
52,954.54
329,854.21
61,174.41
10,035.35
42,843.25
77,229.40
159,362.25
24,925.89
51,193.59
82,359.39
158,383.44
1,094,377.13
330,466.18
328,936.24
71,987.49
86,947.83
40,624.02

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44,061.41 12967168
52,954.54 12988927
329,854.21 13005802
61,174.41 13005802
10,035.35 13005802
42,843.25 13024380

77,229.40 13024380
159,362.25 13032735
24,925.89 13056210
51,193.59 13056210
82,359.39 13056210
158,383.44 13140823
1,094,377.13
330,466.18 13112675
328,936.24 13112675
71,987.49 13112675
86,947.83 13112675
40,624.02 13112675
03/01/06
03/01/06
03/01/06
03/01/06
03/01/06
CVS
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CVS
CVS
01/12/06
01/20/06
01/26/06
01/26/06
01/26/06
02/01/06
02/01/06
02/03/06
02/10/06
02/10/06
02/10/06
03/09/06
CVS
CVS
CVS
CVS
CVS
BUY
BUY
CVS
CVS
CVS
CVS
CVS
-41,670.12
-49,813.09
-297,665.56
-57,636.22
-9,484.44

2,391.29
3,141.45
32,188.65
3,538.19
550.91
349.20
4,874.67
14,418.30
3,395.84
4,956.91
8,945.43
11,083.44
89,834.28
-117,313.82
-118,843.76
-15,812.51
-852.17
-3,275.98

Visual Portfolio Manager - Sql Server VPM0128

11/29/05 SEL

Trade

Date

Trx.

Type

12/01/05 SEL

12/01/05 SEL

12/01/05 SEL

12/01/05 SEL

12/01/05 SEL

12/01/05 BUY

Opening Transaction

Local

318,492.19

424,656.25

424,656.25

318,492.19

424,656.25

-212,328.12

5,732,859.35

2,178,437.50

2,178,437.50

1.0000

Proceeds FX Rate

1.0000

1.0000

1.0000

1.0000

1.0000

1.0000

Functional

Proceeds Trx. Num

318,492.19 13042158
424,656.25 13116859
424,656.25 13116861
318,492.19 13116863
424,656.25 13116865
-212,328.12 13047347
5,732,859.35
2,178,437.50 13105066
2,178,437.50
02/27/06
BUY
Trade
Date
02/07/06
03/01/06
03/01/06
03/01/06
03/01/06
02/08/06
Trx.
Type
BUY
BUY
BUY
BUY
BUY
SEL
Closing Transaction
Local
Proceeds
-316,265.63
-420,125.00
-420,125.00
-315,093.75
-420,125.00
210,937.50
-5,671,984.38
-2,156,250.00
-2,156,250.00
1.0000
FX Rate
1.0000
1.0000
1.0000
1.0000
1.0000
1.0000
Realized P&L
Functional
Proceeds
-316,265.63

-420,125.00
-420,125.00
-315,093.75
-420,125.00
210,937.50
-5,671,984.38
-2,156,250.00
-2,156,250.00

Local
2,226.56
4,531.25
4,531.25
3,398.44
4,531.25
-1,390.62
60,874.97
22,187.50
22,187.50

Functional
Trading
2,226.56
4,531.25
4,531.25
3,398.44
4,531.25
-1,390.62
60,874.97
22,187.50
22,187.50

Functional
FX
0.00
0.00
0.00
0.00
0.00
0.00
0.00
0.00
0.00

Functional
Total
2,226.56
4,531.25
4,531.25
3,398.44
4,531.25
-1,390.62
60,874.97
22,187.50
22,187.50

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

CURRENCY:

BROKER:

US DOLLAR

CREDIT-SUISSE FIRST BOSTON

Qty Trx. Num

25,400

SECURITY B.N - BARNES GROUP INC

253

12498275

40 13019530

293

SECURITY CBRL.0 - Cracker Barrel

2,571

12296045

2,571

SECURITY CNP.N - Centerpoint Energy

15,000

12282502

2,600 12282502

6,500 12282502

3,000 12282502

27,100

SECURITY CVTX.0 - Cv Therapeutics Inc

426

12411288

426

SECURITY DIS.N - Disney

17,820

12357537

930 12357537

18,750

SECURITY EDO.N - EDO CORPORATION

1,855

12808767

1,855

SECURITY IVGN.0 - Invitrogen Corp

-1

12593206

-1

SECURITY MAS.N - Masco Corp

8,200

12480333

07/19/05 SHT

08/30/05 CVS

11/16/05 SHT

06/14/05 SHT

06/14/05 SHT

06/29/05 SHT
05/23/05 SHT
05/23/05 SHT
05/23/05 SHT
05/23/05 SHT
05/26/05 SHT
07/26/05 SHT
01/31/06 SHT

Trade
Date
Trx.
Type
Opening Transaction
Local

Proceeds FX Rate
858,961.76
8,702.90
1,514.78
10,217.68
105,663.68
105,663.68
178,942.48
31,016.70
77,541.74
35,788.50
323,289.42
9,358.50
9,358.50
491,989.59
25,676.22
517,665.81
49,420.51
49,420.51
-83.39
-83.39
270,752.66

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1.0000
1.0000
1.0000
1.0000
1.0000
1.0000

Functional
Proceeds Trx. Num
858,961.76
8,702.90 13074757
1,514.78 13074757
10,217.68
105,663.68 13190214
105,663.68

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1.0000
1.0000
1.0000
178,942.48 13065285
31,016.70 13179044
77,541.74 13179048
35,788.50 13182676
323,289.42
9,358.50 13015159
9,358.50
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1.0000
491,989.59 13042151
25,676.22 13042169
517,665.81
49,420.51 13047297
49,420.51
1.0000
-83.39 13019532
-83.39
270,752.66 13136603
02/08/06
CVS
01/30/06
CVS
03/27/06
CVS
02/16/06
02/16/06
CVS
CVS
Trade
Date
Trx.
Type
Closing Transaction
Local
Proceeds
-1,115,060.00
-9,811.34
-1,551.20
-11,362.54
-114,914.18
-114,914.18
02/14/06
03/22/06
03/22/06
03/23/06
CVS
CVS

BUY
CVS
-188,613.00
-31,552.30
-78,748.80
-36,313.80
-335,227.90
-11,139.90
-11,139.90
02/07/06
02/07/06
CVS
CVS
-476,685.00
-24,717.63
-501,402.63
-48,179.43
-48,179.43
01/31/06
SHT
68.62
68.62
03/08/06
CVS
-249,803.49
1.0000
1.0000
1.0000
1.0000
1.0000
FX Rate
Realized P&L
Functional
Proceeds
-1,115,060.00
-9,811.34
-1,551.20
-11,362.54
-114,914.18
-114,914.18
1.0000
1.0000
1.0000
1.0000
-188,613.00
-31,552.30
-78,748.80
-36,313.80
-335,227.90
-11,139.90
-11,139.90

1.0000
1.0000
-476,685.00
-24,717.63
-501,402.63
-48,179.43
-48,179.43
1.0000
68.62
68.62
1.0000
-249,803.49
Local
-256,098.24
-1,108.44
-36.42
-1,144.86
-9,250.50
-9,250.50
-9,670.52
-535.60
-1,207.06
-525.30
-11,938.48
-1,781.40
-1,781.40
15,304.59
958.59
16,263.18
1,241.08
1,241.08
-14.77
-14.77
20,949.17
Functional
Trading
-256,098.24
-1,108.44
-36.42
-1,144.86
-9,250.50
-9,250.50
-9,670.52
-535.60
-1,207.06
-525.30
-11,938.48
-1,781.40
-1,781.40
15,304.59
958.59

20,949.17

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

CURRENCY:

BROKER:

US DOLLAR

CREDIT-SUISSE FIRST BOSTON

Qty Trx. Num

1,200 12480333

600 12480333

10,000

SECURITY RPM.N - Rpm Inc/ohio

1,250

12485135

700 12485135

1,290 12485135

710 12493963

3,950

SECURITY SVU.N - Supervalu Inc

7,400

12287209

4,000 12287209

11,400

SECURITY VCI.N - Valassie Comm.

940

12775635

1,500 12775635

2,440

12560475

11/04/05 SHT

11/04/05 SHT

SECURITY WYE.N - WYETH CORP

13,240

13,240

Total for HBFT-USD:

Total for HBFT:

05/24/05 SHT

05/24/05 SHT

07/22/05 SHT

07/22/05 SHT

07/22/05 SHT

07/26/05 SHT

Trade

Date

Trx.

Type

07/19/05 SHT

07/19/05 SHT

Opening Transaction

Local

Proceeds FX Rate

39,622.34

19,811.17

330,186.17

23,649.01

13,243.44

24,405.78

13,240.95

74,539.18

242,265.85

130,954.51

373,220.36

29,232.77

46,648.04

75,880.81

08/16/05 SHT

604,910.28

604,910.28

8,090,289.95

1.0000

1.0000

1.0000

1.0000

1.0000

1.0000

1.0000

1.0000

1.0000

1.0000

1.0000

Functional

Proceeds Trx. Num

39,622.34 13149802

19,811.17 13149862

330,186.17

23,649.01 13098270

13,243.44 13121896

24,405.78 13125685

13,240.95 13125685

74,539.18

242,265.85 13032770

130,954.51 13211896

373,220.36

29,232.77 13032759

46,648.04 13140736

75,880.81

604,910.28 13047284

604,910.28

8,090,289.95

10,284,913.06

02/08/06

CVS
02/03/06
03/09/06
BUY
CVS
02/03/06
03/30/06
CVS
CVS
02/24/06
03/03/06
03/06/06
03/06/06
CVS
CVS
CVS
CVS
Trade
Date
03/13/06
03/13/06
Trx.
Type
BUY
CVS
Closing Transaction
Local
Proceeds
-36,372.00
-17,974.68
-304,150.17
-22,314.50
-12,643.47
-23,209.55
-12,774.25
-70,941.77
-228,300.36
-124,285.56
-352,585.92
-26,137.17
-42,806.47
-68,943.64
-604,935.60
-604,935.60
-7,795,185.51
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1.0000
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1.0000
1.0000
FX Rate

1.0000
1.0000
Realized P&L
Functional
Proceeds
-36,372.00
-17,974.68
-304,150.17
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1.0000
1.0000
1.0000
-22,314.50
-12,643.47
-23,209.55
-12,774.25
-70,941.77
-228,300.36
-124,285.56
-352,585.92
-26,137.17
-42,806.47
-68,943.64
-604,935.60
-604,935.60
-7,795,185.51
-9,050,187.86
Local
3,250.34
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26,036.00
1,334.51
599.97
1,196.23
466.70
3,597.41
13,965.49
6,668.95
20,634.44
3,095.60
3,841.57
6,937.17
-25.32
-25.32
295,104.45
Functional
Trading
3,250.34
1,836.49
26,036.00
1,334.51

599.97
1,196.23
466.70
3,597.41
13,965.49
6,668.95
20,634.44
3,095.60
3,841.57
6,937.17
-25.32
-25.32
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FX
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Functional
Total
3,250.34
1,836.49
26,036.00
1,334.51
599.97
1,196.23
466.70
3,597.41
13,965.49
6,668.95
20,634.44
3,095.60
3,841.57
6,937.17
-25.32

-25.32

295,104.45

250,501.42

Date:

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