

Fund:
Clearing Broker
Currency:
Fund
Asset/Liability
Asset
HBFT
HBFT
HBFT
HBFT
HBFT
HBFT
HBFT
Total For:
Liability
HBFT
Total For:
Total For:
11000
16000
16010
16020
17020
17100
17130
Asset
10000
10010
10030
11030
11050
11300
11330
12000
16030
17000
17010
17030
Asset/Liability
Income/Expense/Shareholder's Equity

Unrealized Cash FX Gain/Loss
 Unrealized Accrued Fixed Income Interest FX Gain/L
 Unrealized Accrued Margin Interest FX Gain/Loss
 Unrealized Inventory Security Gain/Loss
 Unrealized Inventory FX Gain/Loss
 Unrealized Off Bal Security Gain/Loss
 Unrealized Off Bal FX Gain/Loss
 Unrealized Off bal Contra Inv FX 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 Income/Expense
 Income/Expense
 Owners Equity
 Shareholder's Equity
 Income/Expense/Shareholder's Equity
 13,524
 27
 -13
 661,232
 -100,099
 12,576
 1,094
 -1,094
 54,227
 -51
 300,617
 26,790
 459,989
 -60,257
 60,257
 511,879
 -283,651
 -57,174
 1,951
 -165,081
 -3,654
 -374
 1,432,715
 10,000,000
 10,000,000

11,432,715
-3,410
-6
-3
680,300
-87,653
81,074
-418
418
54,226
-12
372,039
36,149
491,830
-59,596
59,596
566,768
-306,086
-59,638
1,951
-201,480
-3,654
-374
1,622,024
10,000,000
10,000,000
11,622,024
-16,934
-33
11
19,069
12,447
68,498
-1,511
1,511
-1
39
71,422
9,359
31,841
661
-661
54,889
-22,435
-2,463
0
-36,399
0
0
189,309
0

0
189,309
Cash
Unsettled Cash
Unrealized FX Cash Value
Unrealized FX Accrued Fixed Income Interest Value
Off Bal Contra Fixed Income Interest
Margin Interest Pay/Rec
Unrealized FX Margin Interest Pay/Rec Value
Dividend Pay/Rec
Unrealized FX Inventory Value
Off Bal Settled Inventory Cost Basis
Off Bal Unsettled Inventory Cost Basis
Unrealized Off Bal FX Inventory Value
Liability
Accrued Fixed Income Interest
Settled Inventory Cost Basis
Unsettled Inventory Cost Basis
Unrealized Security Inventory Value
Unrealized Off Bal Security Inventory Value
Off Bal Contra Inventory Cost Basis
Unrealized FX Off bal Contra Inv Pay/Rec Value
217,943
12,682,672
-31,158
661,232
12,576
9,962,024
-1,094
23,504,194
-1,945,195
47,741
13,524
27
-16,361
-27,705
-13
-82,467
-100,099
-10,093,247
131,223
1,094
-12,071,479
11,432,715
211,237
12,708,388
110,318
680,300
81,074
10,010,658
418

23,802,393
-1,889,161
-125,168
-3,410
-6
-5,060
-22,435
-3
-36,399
-87,653
-10,002,880
-7,778
-418
-12,180,369
11,622,024
-6,706
25,716
141,477
19,069
68,498
48,634
1,511
298,198
56,035
-172,909
-16,934
-33
11,301
5,270
11
46,068
12,447
90,367
-139,001
-1,511
-108,890
189,309
Highbridge - Financial Trust Co.
Functional
Account
Number Account Description
NET ASSET VALUE ANALYSIS
Highbridge Capital Management
Date:
Page:
Login:
As of 2/28/2006
4/21/2006
1 of 1
asantos
As of 3/31/2006

Change

12:02:11PM

Entry Date:

Effective Date:

N\A

N\A

Copyright (c) 2002-2003 Integrated Business Systems, Inc.

Visual Portfolio Manager - Sql Server VPM0128