

Statement of Account

MULTI-CURRENCY PORTFOLIO SUMMARY

***BASE CURRENCY REPORTED IN USD ***

***PREF CURRENCY REPORTED IN USD ***

HOLDING CURRENCY

EURO

Exchange Rate:

PORTFOLIO SUMMARY VALUE IN HOLDING CURRENCY VALUE IN BASE CURRENCY VALUE IN
PREF CURRENCY

Cash Balance

Long Market Value

1.35331001000 EUR/USD Short Market Value

1.35331001000 EUR/USD

Debit Balance

Short Balance

Net Portfolio Value

BRITISH POUND STERLING

Exchange Rate:

Cash Balance

Long Market Value

2.00773000000 GBP/USD Short Market Value

2.00773000000 GBP/USD

Debit Balance

Short Balance

Net Portfolio Value

US DOLLAR

Exchange Rate:

Cash Balance

Long Market Value

1.00000000000 USD/USD Short Market Value

1.00000000000 USD/USD

Debit Balance

Short Balance

Net Portfolio Value

TOTAL PORTFOLIO VALUE (USD)

TOTAL PORTFOLIO VALUE (USD)

1,355,335.27

1,355,335.27

1,364,404.55

1,364,404.55

1,355,335.27

61.93

1,355,335.27

124.33

1,355,335.27

124.33

1,355,335.27

6,609.69

61.93

8,944.95

124.33

8,944.95

124.33

6,609.69

8,944.95

8,944.95

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD
20ST

746FY

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HIGHBRIDGE CAPITAL MANAGEMENT - FTC
FINANCIAL TRUST COMPANY INC - PENDING
CHRIS EDELE

9 WEST 57TH STREET, 27TH FLOOR

NEW YORK NY 10019

10

CREDIT SUISSE SECURITIES (USA) LLC

ELEVEN MADISON AVENUE

NEW YORK, NY 10010-3629



Statement of Account

*** ALL AMOUNTS IN EURO ***

PORTFOLIO SUMMARY

CURRENT VALUE % ASSETS

Cash

Equities

Stocks

Options

Convertibles

Short Equities

Other

Municipals

Taxable Fixed Income

Governments & Agencies

Corporates

Asset Backed Securities

Money Markets

Debt Options

Other Assets

Long Market Value

Short Market Value

Debit Balance

Short Balance

Repurchase Equity

Rev Repur Equity

Repurchase Fails

Rev Repur Fails

Net Portfolio Value

6,609.69

Credit Interest

Dividend Income

Municipal Income

Govt. Income

Other Bond Income

Other Income

Div/Int Chgd

Loan Interest Chgd

Repurchse Int Chgd

Rev Repur Int Income

Net Total Cash Income

20.45

The understanding of CS Sec USA LLC is that credit balances held in your account are pending reinvestment.

114.63

MONTH

20.45

YTD

114.63

6,609.69

100.00

Opening Balance

Purchases
Sales
Funds Received
Funds Withdrawn
Net Total Cash Income
Foreign Exchange
Repurchase Agreements
Rev Repur Agreements
Other
Closing Balance

INCOME SUMMARY

168.43

168.43

6,609.69

168.43

168.43

20.45

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD

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HIGHBRIDGE CAPITAL MANAGEMENT - FTC

FINANCIAL TRUST COMPANY INC - PENDING

CHRIS EDELE

9 WEST 57TH STREET, 27TH FLOOR

NEW YORK NY 10019

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MONTHLY ACTIVITY SUMMARY

DEBIT

CREDIT

6,589.24

CREDIT SUISSE SECURITIES (USA) LLC

ELEVEN MADISON AVENUE

NEW YORK, NY 10010-3629



Statement of Account

*** ALL AMOUNTS IN EURO ***

TRADING ACTIVITY FOR THE MONTH

TYPE DATE TRANSACTION

01 06/08 JOURNAL

01 06/08 JOURNAL

F 06/08 JOURNAL

F 06/08 SOLD

QUANTITY DESCRIPTION

JNL MARGIN A/C TO FRN-XCG A/C

F/X

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

JNL MARGIN A/C TO FRN-XCG A/C

FOREIGN EXCHANGE

YOU SOLD 168.43

YOU BGHT 227.33

@ 1.34970017

EUR

USD

(USD/EUR)

168.43

N/A

168.43

PRICE

DEBIT

168.43

168.43

CREDIT

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD

20ST

746FY

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UNDISCLOSED 06/01/07 TO 06/30/07 3 OF

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INCOME ACTIVITY FOR THE MONTH

TYPE DATE

TRANSACTION

01 06/01/07 INTEREST

DESCRIPTION

FUNDS DEPOSITED HAVE EARNED

CREDIT INT @ AVG RATE 3.598

FOR 31 DAYS

FROM 05/01 TO 05/31

CLOSE BAL 6589.24 CR

AVG BAL 6589.24 CR

DEBIT

CREDIT

20.45

CREDIT SUISSE SECURITIES (USA) LLC

ELEVEN MADISON AVENUE

NEW YORK, NY 10010-3629



Statement of Account

*** ALL AMOUNTS IN BRITISH POUND STERLING ***

PORTFOLIO SUMMARY

CURRENT VALUE % ASSETS

Cash

Equities

Stocks

Options

Convertibles

Short Equities

Other

Municipals

Taxable Fixed Income

Governments & Agencies

Corporates

Asset Backed Securities

Money Markets

Debt Options

Other Assets

Long Market Value

Short Market Value

Debit Balance

Short Balance

Repurchase Equity

Rev Repur Equity

Repurchase Fails

Rev Repur Fails

Net Portfolio Value

61.93

Credit Interest

Dividend Income

Municipal Income

Govt. Income

Other Bond Income

Other Income

Div/Int Chgd

Loan Interest Chgd

Repurchse Int Chgd

Rev Repur Int Income

Net Total Cash Income

0.31

The understanding of CS Sec USA LLC is that credit balances held in your account are pending reinvestment.

1.82

MONTH

0.31

YTD

1.82

61.93

100.00

Opening Balance

Purchases
Sales
Funds Received
Funds Withdrawn
Net Total Cash Income
Foreign Exchange
Repurchase Agreements
Rev Repur Agreements
Other
Closing Balance

INCOME SUMMARY

188.91

188.91

61.93

188.91

188.91

0.31

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD

20ST

746FY

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HIGHBRIDGE CAPITAL MANAGEMENT - FTC

FINANCIAL TRUST COMPANY INC - PENDING

CHRIS EDELE

9 WEST 57TH STREET, 27TH FLOOR

NEW YORK NY 10019

10

MONTHLY ACTIVITY SUMMARY

DEBIT

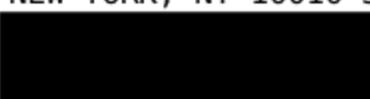
CREDIT

61.62

CREDIT SUISSE SECURITIES (USA) LLC

ELEVEN MADISON AVENUE

NEW YORK, NY 10010-3629



Statement of Account

*** ALL AMOUNTS IN BRITISH POUND STERLING ***

TRADING ACTIVITY FOR THE MONTH

TYPE DATE TRANSACTION

01 06/08 JOURNAL

01 06/08 JOURNAL

F 06/08 JOURNAL

F 06/08 SOLD

QUANTITY DESCRIPTION

JNL MARGIN A/C TO FRN-XCG A/C

F/X

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

JNL MARGIN A/C TO FRN-XCG A/C

FOREIGN EXCHANGE

YOU SOLD 188.91

YOU BGHT 376.31

@ 1.99200677

GBP

USD

(USD/GBP)

188.91

N/A

188.91

PRICE

DEBIT

188.91

188.91

CREDIT

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD

20ST

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UNDISCLOSED 06/01/07 TO 06/30/07 5 OF

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INCOME ACTIVITY FOR THE MONTH

TYPE DATE

TRANSACTION

01 06/01/07 INTEREST

DESCRIPTION

FUNDS DEPOSITED HAVE EARNED

CREDIT INT @ AVG RATE 5.301

FOR 31 DAYS

FROM 05/01 TO 05/31

CLOSE BAL 61.62 CR

AVG BAL 61.62 CR

DEBIT

CREDIT

0.31

CREDIT SUISSE SECURITIES (USA) LLC

ELEVEN MADISON AVENUE

NEW YORK, NY 10010-3629



Statement of Account

*** ALL AMOUNTS IN US DOLLAR ***

PORTFOLIO SUMMARY

CURRENT VALUE % ASSETS

Cash

Equities

Stocks

Options

Convertibles

Short Equities

Other

Municipals

Taxable Fixed Income

Governments & Agencies

Corporates

Asset Backed Securities

Money Markets

Debt Options

Other Assets

MONTH

Long Market Value

Short Market Value

Debit Balance

Short Balance

Repurchase Equity

Rev Repur Equity

Repurchase Fails

Rev Repur Fails

Net Portfolio Value

1,355,335.27

Credit Interest

Dividend Income

Municipal Income

Govt. Income

Other Bond Income

Other Income

Div/Int Chgd

Loan Interest Chgd

Repurchase Int Chgd

Rev Repur Int Income

Net Total Cash Income

3,363.47

The understanding of CS Sec USA LLC is that credit balances held in your account are pending reinvestment.

86,192.53

12.86

3,363.47

YTD

86,179.67

1,355,335.27

100.00

Opening Balance
Purchases
Sales
Funds Received
Funds Withdrawn
Net Total Cash Income
Foreign Exchange
Repurchase Agreements
Rev Repur Agreements
Other
Closing Balance

INCOME SUMMARY

603.64

603.64

1,355,335.27

603.64

3,363.47

603.64

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD

20ST

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HIGHBRIDGE CAPITAL MANAGEMENT - FTC

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CHRIS EDELE

9 WEST 57TH STREET, 27TH FLOOR

NEW YORK NY 10019

10

MONTHLY ACTIVITY SUMMARY

DEBIT

CREDIT

1,351,971.80

CREDIT SUISSE SECURITIES (USA) LLC

ELEVEN MADISON AVENUE

NEW YORK, NY 10010-3629



Statement of Account

*** ALL AMOUNTS IN US DOLLAR ***

TRADING ACTIVITY FOR THE MONTH

TYPE DATE TRANSACTION

01 06/08 JOURNAL

01 06/08 JOURNAL

01 06/08 JOURNAL

F 06/08 JOURNAL

F 06/08 BOUGHT

F 06/08 BOUGHT

QUANTITY DESCRIPTION

JNL FRN-XCG A/C TO MARGIN A/C

F/X

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

F/X

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

JNL FRN-XCG A/C TO MARGIN A/C

FOREIGN EXCHANGE

YOU SOLD 188.91

YOU BGHT 376.31

@ 1.99200677

FOREIGN EXCHANGE

YOU SOLD 168.43

YOU BGHT 227.33

@ 1.34970017

GBP

USD

(USD/GBP)

EUR

USD

(USD/EUR)

N/A

227.33

603.64

N/A

376.31

227.33

PRICE

DEBIT

376.31

CREDIT

603.64

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD

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CREDIT SUISSE SECURITIES (USA) LLC

ELEVEN MADISON AVENUE
NEW YORK, NY 10010-3629



Statement of Account

*** ALL AMOUNTS IN US DOLLAR ***

INCOME ACTIVITY FOR THE MONTH

TYPE DATE

TRANSACTION

01 06/01/07 INTEREST

DESCRIPTION

FUNDS DEPOSITED HAVE EARNED

CREDIT INT @ AVG RATE 3.423

FOR 31 DAYS

FROM 05/01 TO 05/31

CLOSE BAL 1351971.80 CR

AVG BAL 1141257.47 CR

DEBIT

CREDIT

3,363.47

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD

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to request a copy of this research.

CREDIT SUISSE SECURITIES (USA) LLC

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INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD

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Any inaccuracy or discrepancy in your account should be promptly reported to:

Credit Suisse Securities (USA) LLC

1 Madison Avenue, 9th Floor

New York, NY 10010

Telephone: 212-325-4460

Any oral communication should be re-confirmed in writing to further protect your rights, including rights under

the Securities Investor Protection Act (SIPA).

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CREDIT SUISSE SECURITIES (USA) LLC

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NEW YORK, NY 10010-3629

