

Statement of Account

MULTI-CURRENCY PORTFOLIO SUMMARY

***BASE CURRENCY REPORTED IN USD ***

***PREF CURRENCY REPORTED IN USD ***

HOLDING CURRENCY

SWISS FRANC

Exchange Rate:

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

Cash Balance

Long Market Value

0.83184294000 CHF/USD Short Market Value

0.83184294000 CHF/USD

Debit Balance

Short Balance

Net Portfolio Value

EURO

Exchange Rate:

Cash Balance

Long Market Value

1.36896000000 EUR/USD Short Market Value

1.36896000000 EUR/USD

Debit Balance

Short Balance

Net Portfolio Value

BRITISH POUND STERLING

Exchange Rate:

Cash Balance

Long Market Value

2.03469004000 GBP/USD Short Market Value

2.03469004000 GBP/USD

Debit Balance

Short Balance

Net Portfolio Value

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

CREDIT SUISSE SECURITIES (USA) LLC

ELEVEN MADISON AVENUE

NEW YORK, NY 10010-3629

TEL: [REDACTED]

FAX: [REDACTED]

Statement of Account

MULTI-CURRENCY PORTFOLIO SUMMARY

***BASE CURRENCY REPORTED IN USD ***

***PREF CURRENCY REPORTED IN USD ***

HOLDING CURRENCY

US DOLLAR

Exchange Rate:

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

PREF CURRENCY

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)

0.00

0.00

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD

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HIGHBRIDGE CAPITAL MANAGEMENT - FTC

FINANCIAL TRUST COMPANY INC - PENDING

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TEL: [REDACTED]

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Statement of Account

*** ALL AMOUNTS IN SWISS FRANC ***

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

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

0.14DB

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

0.14DB

0.14DB

YTD

0.14DB

Opening Balance

Purchases

Sales

Funds Received

Funds Withdrawn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

INCOME SUMMARY

0.00

0.00

0.28

0.14

0.14

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

MONTHLY ACTIVITY SUMMARY

DEBIT

0.00

CREDIT

0.00

CREDIT SUISSE SECURITIES (USA) LLC

ELEVEN MADISON AVENUE

NEW YORK, NY 10010-3629

TEL:

FAX:

Statement of Account

*** ALL AMOUNTS IN SWISS FRANC ***

TRADING ACTIVITY FOR THE MONTH

TYPE DATE TRANSACTION

01 07/17 JOURNAL

01 07/19 JOURNAL

01 07/24 ADJUSTMENT

01 07/24 JOURNAL

QUANTITY DESCRIPTION

JNL MARGIN A/C TO MARGIN A/C

JNL MARGIN A/C TO MARGIN A/C

ADJUST CREDIT INTEREST

WRITE-OFF

JNL MARGIN A/C TO MARGIN A/C

PRICE

DEBIT

0.14

0.14

0.14

CREDIT

0.14

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD

20ST

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CREDIT SUISSE SECURITIES (USA) LLC

ELEVEN MADISON AVENUE

NEW YORK, NY 10010-3629

TEL: [REDACTED]

FAX: [REDACTED]

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
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

20.76

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

135.39

MONTH

20.76

YTD

135.39

Opening Balance

Purchases

Sales

Funds Received

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

INCOME SUMMARY

0.00

0.00

6,630.45

20.76

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

MONTHLY ACTIVITY SUMMARY

DEBIT

CREDIT

6,609.69

CREDIT SUISSE SECURITIES (USA) LLC

ELEVEN MADISON AVENUE

NEW YORK, NY 10010-3629

TEL: [REDACTED]

FAX: [REDACTED]

Statement of Account

*** ALL AMOUNTS IN EURO ***

TRADING ACTIVITY FOR THE MONTH

TYPE DATE TRANSACTION

01 07/13 JOURNAL

01 07/24 ADJUSTMENT

QUANTITY DESCRIPTION

JNL MARGIN A/C TO MARGIN A/C

ADJUST CREDIT INTEREST

WRITE-OFF

PRICE

DEBIT

6,630.45

0.11

CREDIT

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD

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INCOME ACTIVITY FOR THE MONTH

TYPE DATE

TRANSACTION

01 07/02/07 INTEREST

DESCRIPTION

FUNDS DEPOSITED HAVE EARNED

CREDIT INT @ AVG RATE 3.808

FOR 27 DAYS

FROM 06/01 TO 06/30

CLOSE BAL 6609.69 CR

AVG BAL 6609.69 CR

DEBIT

CREDIT

20.87

CREDIT SUISSE SECURITIES (USA) LLC

ELEVEN MADISON AVENUE

NEW YORK, NY 10010-3629

TEL: 2

FAX: 2

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

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

0.09

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

1.91

MONTH

0.09

YTD

1.91

Opening Balance

Purchases

Sales

Funds Received

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

INCOME SUMMARY

0.00

0.00

62.02

0.09

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD

20ST

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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

MONTHLY ACTIVITY SUMMARY

DEBIT

CREDIT

61.93

CREDIT SUISSE SECURITIES (USA) LLC

ELEVEN MADISON AVENUE

NEW YORK, NY 10010-3629

TEL: 212-325-2000

FAX: 212-538-5540

Statement of Account

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

TRADING ACTIVITY FOR THE MONTH

TYPE DATE TRANSACTION

01 07/13 JOURNAL

01 07/24 ADJUSTMENT

QUANTITY DESCRIPTION

JNL MARGIN A/C TO MARGIN A/C

ADJUST CREDIT INTEREST

WRITE-OFF

PRICE

DEBIT

62.02

0.21

CREDIT

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD

20ST

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INCOME ACTIVITY FOR THE MONTH

TYPE DATE

TRANSACTION

01 07/02/07 INTEREST

DESCRIPTION

FUNDS DEPOSITED HAVE EARNED

CREDIT INT @ AVG RATE 5.583

FOR 27 DAYS

FROM 06/01 TO 06/30

CLOSE BAL 61.93 CR

AVG BAL 61.93 CR

DEBIT

CREDIT

0.30

CREDIT SUISSE SECURITIES (USA) LLC

ELEVEN MADISON AVENUE

NEW YORK, NY 10010-3629

TEL: 212-325-2000

FAX: 212-538-5540

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

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

3,865.39

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

90,057.92

12.86

3,865.39

YTD

90,045.06

Opening Balance

Purchases

Sales

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

INCOME SUMMARY

0.00

0.00

0.22

1,359,200.88

3,865.39

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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

MONTHLY ACTIVITY SUMMARY

DEBIT

CREDIT

1,355,335.27

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TEL: 212-325-2000

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Statement of Account

*** ALL AMOUNTS IN US DOLLAR ***

TRADING ACTIVITY FOR THE MONTH

TYPE DATE TRANSACTION

01 07/13 JOURNAL

01 07/17 JOURNAL

01 07/17 JOURNAL

01 07/18 JOURNAL

01 07/24 ADJUSTMENT

QUANTITY DESCRIPTION

JNL MARGIN A/C TO MARGIN A/C

ADJUST CREDIT INTEREST

WRITE-OFF

PRICE

DEBIT

1,359,200.77

0.11

0.11

0.11

0.11

CREDIT

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INCOME ACTIVITY FOR THE MONTH

TYPE DATE

TRANSACTION

01 07/02/07 INTEREST

DESCRIPTION

FUNDS DEPOSITED HAVE EARNED

CREDIT INT @ AVG RATE 3.423

FOR 27 DAYS

FROM 06/01 TO 06/30

CLOSE BAL 1355335.27 CR

AVG BAL 1355335.27 CR

DEBIT

CREDIT

3,865.50

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to request a copy of this research.

CREDIT SUISSE SECURITIES (USA) LLC

ELEVEN MADISON AVENUE

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Statement of Account

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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

ELEVEN MADISON AVENUE

NEW YORK, NY 10010-3629

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