

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

1.26857000000 EUR/USD Short Market Value

1.26857000000 EUR/USD

Debit Balance

Short Balance

Net Portfolio Value

BRITISH POUND STERLING

Exchange Rate:

Cash Balance

Long Market Value

1.87143002000 GBP/USD Short Market Value

1.87143002000 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)

3,576,843.57

3,576,843.57

3,585,131.52

3,585,131.52

3,576,843.57

65.7759.20

3,576,843.57

123.08110.79

3,576,843.57

123.08110.79

3,576,843.57

6,445.97

124.97

8,177.16

233.87

8,177.16

233.87

6,445.97

8,177.16

8,177.16

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:

FAX:

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

6,445.97

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

15.59

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

366.42DB

8,746.94

229.23

MONTH

15.59

YTD

1,041.33

7,842.80

6,445.97
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Funds Withdrawn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

6,445.97

15.59

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

6,430.38

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 EURO ***

INCOME ACTIVITY FOR THE MONTH

TYPE DATE

TRANSACTION

01 09/01/06 INTEREST

DESCRIPTION

FUNDS DEPOSITED HAVE EARNED

CREDIT INT @ AVG RATE 2.805

FOR 31 DAYS

FROM 08/01 TO 08/31

CLOSE BAL 6430.38 CR

AVG BAL 6430.38 CR

DEBIT

CREDIT

15.59

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD

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ELEVEN MADISON AVENUE

NEW YORK, NY 10010-3629

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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

59.20

65.77Credit

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

0.31

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

26.92DB

24.18DB

MONTH

0.31

YTD

2.74

124.97

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

59.20

0.31

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

58.89

CREDIT SUISSE SECURITIES (USA) LLC

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FAX: 212-538-5540

Statement of Account

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

INCOME ACTIVITY FOR THE MONTH

TYPE DATE

TRANSACTION

01 09/01/06 INTEREST

DESCRIPTION

FUNDS DEPOSITED HAVE EARNED

CREDIT INT @ AVG RATE 4.613

FOR 31 DAYS

FROM 08/01 TO 08/31

CLOSE BAL 58.89 CR

AVG BAL 58.89 CR

DEBIT

CREDIT

0.31

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD

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ELEVEN MADISON AVENUE

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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

3,576,843.57

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

16,492.66

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

100,374.27

10.95

94.73

16,481.71

YTD

100,279.54

3,576,843.57

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
10,137.04
10,137.04
3,576,843.57
3,673,768.31
16,492.66
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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
3,555,096.91
2,062.77
2,054,946.17
1,622,013.37
CREDIT SUISSE SECURITIES (USA) LLC
ELEVEN MADISON AVENUE
NEW YORK, NY 10010-3629
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Statement of Account

*** ALL AMOUNTS IN US DOLLAR ***

TRADING ACTIVITY FOR THE MONTH

TYPE DATE TRANSACTION

01 09/01 JOURNAL

01 09/01 JOURNAL

03 09/01 JOURNAL

03 09/01 SOLD

01 09/05 JOURNAL

01 09/05 JOURNAL

03 09/05 JOURNAL

03 09/05 SOLD

01 09/06 JOURNAL

01 09/06 JOURNAL

01 09/06 MRKD/MARKET

01 09/06 JOURNAL

03 09/06 MRKD/MARKET

03 09/06 JOURNAL

03 09/06 BOUGHT

QUANTITY DESCRIPTION

S/D FINANCING RETURN

FROM 746FY0 TO 2F8EE0

S/D FINANCING

FROM 2F8EE0 TO 746FY0

3,742 CBRL GROUP INC

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

-3,742 CBRL GROUP INC

DONE AT EDGETRADE.COM INC.

S/D FINANCING RETURN

FROM 746FY0 TO 2F8EE0

S/D FINANCING

FROM 2F8EE0 TO 746FY0

250 UNISOURCE ENERGY CORP HLDGS CO

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

-250 UNISOURCE ENERGY CORP HLDGS CO

DONE AT EDGETRADE.COM INC.

S/D FINANCING RETURN

FROM 746FY0 TO 2F8EE0

S/D FINANCING

FROM 2F8EE0 TO 746FY0

MARK TO MARKET

1,875 MASCO CORP

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

MARK TO MARKET

2,280 PPL CORP

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

-6,000 MASCO CORP

CANCELLATION
AS OF 08/28/06
DONE AT EDGETRADE.COM INC.
26.69480
160,201.80
79,706.58
4,198.20
50,989.69
4,198.20
34.50700
65,348.13
65,348.13
8,625.10
8,625.10
37.19180
4,312.55
4,312.55
139,149.74
139,149.74
PRICE
DEBIT
69,574.87
69,574.87
CREDIT
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*** ALL AMOUNTS IN US DOLLAR ***

TRADING ACTIVITY FOR THE MONTH

TYPE DATE TRANSACTION

03 09/06 SOLD

01 09/07 JOURNAL

01 09/07 JOURNAL

01 09/07 MRKD/MARKET

01 09/07 WIRED

01 09/07 JOURNAL

01 09/07 JOURNAL

03 09/07 MRKD/MARKET

03 09/07 JOURNAL

03 09/07 JOURNAL

03 09/07 JOURNAL

03 09/07 SOLD

03 09/07 SOLD

01 09/08 JOURNAL

01 09/08 JOURNAL

01 09/08 JOURNAL

QUANTITY DESCRIPTION

-2,280 PPL CORP

DONE AT EDGETRADE.COM INC.

S/D FINANCING

FROM 2F8EE0 TO 746FY0

S/D FINANCING RETURN

FROM 746FY0 TO 2F8EE0

MARK TO MARKET

FUNDS RECEIVED BY WIRE

746FY0 HIGHBRIDGE CAPITAL MANA

-1,875 MASCO CORP

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

-1,875 MASCO CORP

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

MARK TO MARKET

6,000 MASCO CORP

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

4,102 CENTERPOINT ENERGY INC

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

11,000 CENTERPOINT ENERGY INC

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

-11,000 CENTERPOINT ENERGY INC

-4,102 CENTERPOINT ENERGY INC

S/D FINANCING RETURN

S/D FINANCING

1,875 MASCO CORP

OFFSHORE ARRANGING FLIP
TO 736FY0 FROM 746FY0
DONE AT EDGETRADE.COM INC.
DONE AT EDGETRADE.COM INC.
FROM 746FY0 TO 2F8EE0
FROM 2F8EE0 TO 746FY0
14.43440
14.48220
0.01
0.01
51,010.31
158,721.32
59,381.59
158,721.32
59,381.59
4,198.20
160,201.80
51,010.31
50,989.69
138,152.35
4,198.20
5,254.00
PRICE
34.96560
DEBIT
CREDIT
79,706.58
138,152.35
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*** ALL AMOUNTS IN US DOLLAR ***

TRADING ACTIVITY FOR THE MONTH

TYPE DATE TRANSACTION

01 09/08 JOURNAL

01 09/15 BOUGHT

01 09/18 JOURNAL

01 09/18 JOURNAL

01 09/18 MRKD/MARKET

01 09/18 JOURNAL

01 09/18 JOURNAL

03 09/18 MRKD/MARKET

03 09/18 JOURNAL

QUANTITY DESCRIPTION

1,875 MASCO CORP

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

-1,875 MASCO CORP

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

1,875 MASCO CORP

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

-1,875 MASCO CORP

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

-1,875 MASCO CORP

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

1,875 MASCO CORP

CORRECTION

AS OF 09/06/06

DONE AT EDGETRADE.COM INC.

S/D FINANCING RETURN

FROM 746FY0 TO 2F8EE0

S/D FINANCING

FROM 2F8EE0 TO 746FY0

MARK TO MARKET

-1,875 MASCO CORP

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

1,875 MASCO CORP

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

MARK TO MARKET

300 CSX CORPORATION

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

9,535.92

51,010.32

870.32

870.32

50,063.07

26.69480

50,063.07

3,820.71

3,820.71

51,010.32

51,010.32

51,010.32

51,010.31

PRICE

DEBIT

51,010.31

CREDIT

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD

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ELEVEN MADISON AVENUE

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Statement of Account

*** ALL AMOUNTS IN US DOLLAR ***

TRADING ACTIVITY FOR THE MONTH

TYPE DATE TRANSACTION

03 09/18 SOLD

03 09/18 SOLD

01 09/19 JOURNAL

01 09/19 JOURNAL

01 09/19 MRKD/MARKET

03 09/19 MRKD/MARKET

03 09/19 JOURNAL

03 09/19 JOURNAL

03 09/19 JOURNAL

01 09/20 JOURNAL

01 09/20 JOURNAL

03 09/20 JOURNAL

03 09/20 SOLD

01 09/22 JOURNAL

01 09/22 JOURNAL

QUANTITY DESCRIPTION

-2,300 SUPERVALU INC

AS OF 09/14/06

DONE AT EXBKR/INSTITUTIONAL

EDGE EQ

-300 CSX CORPORATION

DONE AT EDGETRADE.COM INC.

S/D FINANCING RETURN

FROM 746FY0 TO 2F8EE0

S/D FINANCING

FROM 2F8EE0 TO 746FY0

MARK TO MARKET

MARK TO MARKET

2,300 SUPERVALU INC

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

-2,300 SUPERVALU INC

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

2,300 SUPERVALU INC

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

S/D FINANCING RETURN

FROM 746FY0 TO 2F8EE0

S/D FINANCING

FROM 2F8EE0 TO 746FY0

1,500 MASCO CORP

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

-1,500 MASCO CORP

DONE AT EDGETRADE.COM INC.

S/D FINANCING RETURN

FROM 746FY0 TO 2F8EE0
S/D FINANCING
FROM 2F8EE0 TO 746FY0
28.36120
798,412.98
798,412.98
42,532.24
42,532.24
68,429.83
21,266.12
21,266.12
68,429.83
870.32
68,543.68
31.79290
34,271.84
34,271.84
870.32
9,535.92
PRICE
29.80710
DEBIT
CREDIT
68,543.68
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CREDIT SUISSE SECURITIES (USA) LLC
ELEVEN MADISON AVENUE
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Statement of Account

*** ALL AMOUNTS IN US DOLLAR ***

TRADING ACTIVITY FOR THE MONTH

TYPE DATE TRANSACTION

01 09/22 JOURNAL

03 09/22 JOURNAL

03 09/22 JOURNAL

03 09/22 BOUGHT

01 09/22 SOLD

03 09/22 BOUGHT

QUANTITY DESCRIPTION

2,000,000 AMGEN INC NT ZER CV 32

03/01/2032

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

-1,060 AMGEN

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

-1,245 MASCO CORP

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

1,245 MASCO CORP

DONE AT EDGETRADE.COM INC.

-2,000,000 AMGEN INC NT ZER CV 32

03/01/2032

DONE AT MERRILL LYNCH, PIERCE,
FENNER AND SMITH, INC.

1,060 AMGEN

DONE AT EDGETRADE.COM INC.

69.82930

74,024.08

27.34550

74.43750

34,051.88

1,488,750.00

34,051.88

74,024.08

PRICE

DEBIT

1,488,750.00

CREDIT

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD

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*** ALL AMOUNTS IN US DOLLAR ***

INCOME ACTIVITY FOR THE MONTH

TYPE DATE

TRANSACTION

01 09/01/06 INTEREST

DESCRIPTION

FUNDS DEPOSITED HAVE EARNED

01 09/01/06 INTEREST

CREDIT INT @ AVG RATE 5.408

FOR 31 DAYS

FROM 08/01 TO 08/31

CLOSE BAL 3555096.91 CR

AVG BAL 3539173.90 CR

REBATE ON SHORT SALES

FOR THE MONTH OF AUGUST

INTEREST CREDIT

DEBIT

CREDIT

16,481.71

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD

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10.95

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