

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

1.30292000000 EUR/USD Short Market Value

1.30292000000 EUR/USD

Debit Balance

Short Balance

Net Portfolio Value

BRITISH POUND STERLING

Exchange Rate:

Cash Balance

Long Market Value

1.96399000000 GBP/USD Short Market Value

1.96399000000 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)

CREDIT SUISSE SECURITIES (USA) LLC

ELEVEN MADISON AVENUE

NEW YORK, NY 10010-3629

3,796,921.11

3,796,921.11

3,805,526.63

3,805,526.63

TEL: [REDACTED]

FAX: [REDACTED]

3,796,921.11

64.5560.42

3,796,921.11

126.77118.66

3,796,921.11

126.77118.66

3,796,921.11

6,513.73

124.97

8,486.86

245.43

8,486.86

245.43

6,513.73

8,486.86

8,486.86

INV

REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD

20ST

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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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

6,513.73

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

CREDIT SUISSE SECURITIES (USA) LLC

ELEVEN MADISON AVENUE

NEW YORK, NY 10010-3629

18.67

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

TEL: [REDACTED]

FAX: [REDACTED]

18.67

MONTH

18.67

YTD
18.67
6,513.73 100.00
Opening Balance
Purchases
Sales
Funds Received
Funds Withdrawn
Net Total Cash Income
Foreign Exchange
Repurchase Agreements
Rev Repur Agreements
Other
Closing Balance

INCOME SUMMARY

6,513.73

18.67

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD

20ST

HIGHBRIDGE CAPITAL MANAGEMENT - FTC

FINANCIAL TRUST COMPANY INC - PENDING

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NEW YORK NY 10019

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MONTHLY ACTIVITY SUMMARY

DEBIT

CREDIT

6,495.06

Statement of Account

*** ALL AMOUNTS IN EURO ***

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD
20ST

INCOME ACTIVITY FOR THE MONTH

TYPE DATE TRANSACTION

01 01/02/07 INTEREST

DESCRIPTION

FUNDS DEPOSITED HAVE EARNED

CREDIT INT @ AVG RATE 3.335

FOR 31 DAYS

FROM 12/01 TO 12/31

CLOSE BAL 6495.06 CR

AVG BAL 6495.06 CR

DEBIT

CREDIT

18.67

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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 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

60.42

64.55Credit

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

CREDIT SUISSE SECURITIES (USA) LLC

ELEVEN MADISON AVENUE

NEW YORK, NY 10010-3629

0.31

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

TEL: [REDACTED]

FAX: [REDACTED]

0.31

MONTH

0.31
YTD
0.31
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

60.42

0.31

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD

20ST

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

60.11

Statement of Account

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

INCOME ACTIVITY FOR THE MONTH

TYPE DATE TRANSACTION

01 01/02/07 INTEREST

DESCRIPTION

FUNDS DEPOSITED HAVE EARNED

CREDIT INT @ AVG RATE 4.907

FOR 31 DAYS

FROM 12/01 TO 12/31

CLOSE BAL 60.11 CR

AVG BAL 60.11 CR

DEBIT

CREDIT

0.31

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 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

3,796,921.11

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

CREDIT SUISSE SECURITIES (USA) LLC

ELEVEN MADISON AVENUE

NEW YORK, NY 10010-3629

17,381.91

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

TEL: [REDACTED]

FAX: [REDACTED]

17,381.91

17,381.91

YTD
17,381.91
3,796,921.11 100.00
Opening Balance
Purchases
Sales
Funds Received
Funds Withdrawn
Net Total Cash Income
Foreign Exchange
Repurchase Agreements
Rev Repur Agreements
Other
Closing Balance
INCOME SUMMARY
129.38
129.38
3,796,921.11
2,761,975.30
INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD
20ST
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
387,871.11
CREDIT
3,750,092.20
917,069.63
2,262,223.78
17,381.91

Statement of Account

*** ALL AMOUNTS IN US DOLLAR ***

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD
20ST

TRADING ACTIVITY FOR THE MONTH

TYPE DATE TRANSACTION

01 01/02 WIRED

01 01/08 WIRED

01 01/09 JOURNAL

01 01/09 JOURNAL

03 01/09 JOURNAL

03 01/09 JOURNAL

03 01/09 SOLD

03 01/09 SOLD

01 01/10 JOURNAL

01 01/10 JOURNAL

01 01/10 JOURNAL

03 01/10 JOURNAL

03 01/10 JOURNAL

03 01/10 BOUGHT

QUANTITY DESCRIPTION

FUNDS RECEIVED BY WIRE

746FY0 HIGHBRIDGE CAPITAL MANA

FUNDS RECEIVED BY WIRE

746FY0 HIGHBRIDGE CAPITAL MANA

S/D FINANCING RETURN

FROM 746FY0 TO 2F8EE0

S/D FINANCING

FROM 2F8EE0 TO 746FY0

5,000 RPM INCORPORATED

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

5,500 CENTERPOINT ENERGY INC

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

-5,500 CENTERPOINT ENERGY INC

-5,000 RPM INCORPORATED

S/D FINANCING

S/D FINANCING RETURN

-1,103 MASCO CORP

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

-8,215 UNISOURCE ENERGY CORP HLDGS CO

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

8,215 UNISOURCE ENERGY CORP HLDGS CO

DONE AT J.P. MORGAN

SECURITIES, INC.

36.52000

300,422.55

300,422.55

DONE AT EDGETRADE.COM INC.
DONE AT EDGETRADE.COM INC.
FROM 2F8EE0 TO 746FY0
FROM 746FY0 TO 2F8EE0
680,000 UNISOURCE ENERGY CORP SR NT CV 4.
04.5000 03/01/2035
TO 736FY0 FROM 746FY0
32,232.60
17.11042
22.18637
545,765.87
758,876.60
94,074.17
110,900.97
545,765.87
94,074.17
110,900.97
102,487.56
102,487.56
PRICE
DEBIT
CREDIT
5,777.00
7,340.00
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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 US DOLLAR ***

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD
20ST

TRADING ACTIVITY FOR THE MONTH

TYPE DATE TRANSACTION

03 01/10 BOUGHT

01 01/12 WIRED

01 01/16 SOLD

QUANTITY DESCRIPTION

1,103 MASCO CORP

DONE AT EDGETRADE.COM INC.

FUNDS RECEIVED BY WIRE

746FY0 HIGHBRIDGE CAPITAL MANA

-380,000 UNISOURCE ENERGY CORP SR NT CV 4. 109.98700

04.5000 03/01/2035

CORRECTION

AS OF 01/10/07

DONE AT J.P. MORGAN

SECURITIES, INC.

01 01/17 JOURNAL

01 01/17 JOURNAL

01 01/17 JOURNAL

01 01/17 JOURNAL

03 01/17 JOURNAL

03 01/17 SOLD

01 01/19 JOURNAL

01 01/19 JOURNAL

03 01/19 JOURNAL

03 01/19 JOURNAL

S/D FINANCING RETURN

FROM 746FY0 TO 2F8EE0

S/D FINANCING

FROM 2F8EE0 TO 746FY0

-680,000 UNISOURCE ENERGY CORP SR NT CV 4.

04.5000 03/01/2035

TO 736FY0 FROM 746FY0

380,000 UNISOURCE ENERGY CORP SR NT CV 4.

04.5000 03/01/2035

TO 736FY0 FROM 746FY0

2,100 CBRL GROUP INC

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

-2,100 CBRL GROUP INC

DONE AT EDGETRADE.COM INC.

S/D FINANCING RETURN

FROM 746FY0 TO 2F8EE0

S/D FINANCING

FROM 2F8EE0 TO 746FY0

2,100 RPM INCORPORATED

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0
1,050 CBRL GROUP INC
OFFSHORE ARRANGING FLIP
TO 736FY0 FROM 746FY0

49,396.28
46,875.18
45.76008
48,135.73
48,135.73
96,083.25
96,083.25
424,078.10
215,440.87
215,440.87
758,876.60
424,078.10

PRICE
29.21716

DEBIT
32,232.60
5,303.00

CREDIT
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CREDIT SUISSE SECURITIES (USA) LLC

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NEW YORK, NY 10010-3629

TEL: [REDACTED]

FAX: [REDACTED]

Statement of Account

*** ALL AMOUNTS IN US DOLLAR ***

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD
20ST

TRADING ACTIVITY FOR THE MONTH

TYPE DATE TRANSACTION

03 01/19 SOLD

01 01/22 MRKD/MARKET

03 01/22 MRKD/MARKET

03 01/22 SOLD

01 01/23 MRKD/MARKET

03 01/23 MRKD/MARKET

03 01/23 JOURNAL

03 01/23 JOURNAL

03 01/23 JOURNAL

03 01/23 JOURNAL

01 01/24 WIRED

01 01/25 JOURNAL

01 01/25 JOURNAL

03 01/25 JOURNAL

03 01/25 SOLD

01 01/26 JOURNAL

QUANTITY DESCRIPTION

-2,100 RPM INCORPORATED
DONE AT EDGETRADE.COM INC.

MARK TO MARKET

MARK TO MARKET

-1,050 CBRL GROUP INC

CORRECTION

AS OF 01/19/07

DONE AT EDGETRADE.COM INC.

MARK TO MARKET

MARK TO MARKET

-1,050 CBRL GROUP INC

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

1,050 CBRL GROUP INC

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

-1,050 CBRL GROUP INC

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

1,050 CBRL GROUP INC

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

FUNDS RECEIVED BY WIRE

746FY0 HIGHBRIDGE CAPITAL MANA

S/D FINANCING RETURN

FROM 746FY0 TO 2F8EE0

S/D FINANCING

FROM 2F8EE0 TO 746FY0

3,600 RPM INCORPORATED
OFFSHORE ARRANGING FLIP
TO 736FY0 FROM 746FY0
-3,600 RPM INCORPORATED
DONE AT EDGETRADE.COM INC.
S/D FINANCING RETURN
FROM 746FY0 TO 2F8EE0

22.52942

7,256.68

81,083.62

81,083.62

40,541.81

40,541.81

49,396.29

5,498.00

49,396.29

49,460.97

47.11250

64.69

64.69

49,396.28

PRICE

22.32769

64.69

49,460.97

DEBIT

CREDIT

46,875.18

64.69

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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 US DOLLAR ***

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD
20ST

TRADING ACTIVITY FOR THE MONTH

TYPE DATE TRANSACTION

01 01/26 JOURNAL

03 01/26 JOURNAL

03 01/26 SOLD

01 01/30 JOURNAL

01 01/30 JOURNAL

01 01/30 WIRED

03 01/30 JOURNAL

03 01/30 BOUGHT

01 01/31 JOURNAL

01 01/31 JOURNAL

03 01/31 JOURNAL

03 01/31 BOUGHT

QUANTITY DESCRIPTION

S/D FINANCING

FROM 2F8EE0 TO 746FY0

400 CSX CORPORATION

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

-400 CSX CORPORATION

DONE AT EDGETRADE.COM INC.

S/D FINANCING RETURN

FROM 746FY0 TO 2F8EE0

S/D FINANCING

FROM 2F8EE0 TO 746FY0

FUNDS RECEIVED BY WIRE

746FY0 HIGHBRIDGE CAPITAL MANA

-500 CBRL GROUP INC

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

500 CBRL GROUP INC

DONE AT EDGETRADE.COM INC.

S/D FINANCING RETURN

FROM 746FY0 TO 2F8EE0

S/D FINANCING

FROM 2F8EE0 TO 746FY0

-700 CBRL GROUP INC

OFFSHORE ARRANGING FLIP

TO 736FY0 FROM 746FY0

700 CBRL GROUP INC

DONE AT EDGETRADE.COM INC.

45.98590

32,193.46

46.03948

23,022.50

16,096.73

16,096.73

32,193.46

36.29003

11,511.25

11,511.25

5,529.00

23,022.50

14,513.37

14,513.37

PRICE

DEBIT

CREDIT

7,256.68

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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 US DOLLAR ***

INV REP ACCOUNT TAXPAYER ID. STATEMENT PERIOD
20ST

INCOME ACTIVITY FOR THE MONTH

TYPE DATE TRANSACTION

01 01/02/07 INTEREST

DESCRIPTION

FUNDS DEPOSITED HAVE EARNED

CREDIT INT @ AVG RATE 5.412

FOR 31 DAYS

FROM 12/01 TO 12/31

CLOSE BAL 3750092.20 CR

AVG BAL 3729647.08 CR

DEBIT

CREDIT

17,381.91

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CREDIT SUISSE SECURITIES (USA) LLC

ELEVEN MADISON AVENUE

NEW YORK, NY 10010-3629

TEL: [REDACTED]

FAX: [REDACTED]

Statement of Account

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(www.credit-suisse.com/ir) or by calling (1 [REDACTED]) or emailing ([REDACTED])

to request a copy of this research.

CREDIT SUISSE SECURITIES (USA) LLC

ELEVEN MADISON AVENUE

NEW YORK, NY 10010-3629

TEL: [REDACTED]

FAX: [REDACTED]