



# Derivatives High/Low Report

High/Low for 08/08/2005

| Deal Date  | Contract Details | Strike | C/P  | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|---------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 08/08/2005 | GOVI 2005/11/03  |        |      | jGovi   | 229.8670             | 229.5540          | (0.136)           | 0.0000       | 0.0000      | 463           |
| 08/08/2005 | GOVI 2005/11/03  | 228.00 | Call | jGovi   | 39,862.0000          | 37,506.0000       | (5.910)           | 0            | 0           | 0             |
| 08/08/2005 | GOVI 2005/11/03  | 228.00 | Put  | jGovi   | 21,192.0000          | 21,966.0000       | 3.652             | 0            | 0           | 0             |
| 08/08/2005 | GOVI 2006/02/02  |        |      | jGovi   | 233.9270             | 233.6210          | (0.131)           | 0.0000       | 0.0000      | 0             |
| 08/08/2005 | GOVI 2006/02/02  | 230.00 | Put  | jGovi   | 16,641.0000          | 17,362.0000       | 4.333             | 0            | 0           | 0             |
| 08/08/2005 | GOVI 2006/02/02  | 230.00 | Call | jGovi   | 55,911.0000          | 53,572.0000       | (4.183)           | 0            | 0           | 0             |
| 08/08/2005 | J152 2006/02/28  |        |      | jSwap   | 7.1340               | 7.1360            | 0.028             | 0.0000       | 0.0000      | 0             |
| 08/08/2005 | J153 2010/08/31  |        |      | jSwap   | 7.4160               | 7.4330            | 0.229             | 0.0000       | 0.0000      | 0             |
| 08/08/2005 | J157 2015/09/15  |        |      | jSwap   | 7.7680               | 7.7970            | 0.373             | 0.0000       | 0.0000      | 0             |
| 08/08/2005 | J186 2026/12/21  |        |      | jSwap   | 7.3580               | 7.3890            | 0.421             | 0.0000       | 0.0000      | 0             |
| 08/08/2005 | J194 2008/02/28  |        |      | jSwap   | 7.1420               | 7.1590            | 0.238             | 0.0000       | 0.0000      | 0             |
| 08/08/2005 | J201 2014/12/22  |        |      | jSwap   | 7.7290               | 7.7590            | 0.388             | 0.0000       | 0.0000      | 0             |
| 08/08/2005 | J203 2017/09/15  |        |      | jSwap   | 7.7580               | 7.7910            | 0.425             | 0.0000       | 0.0000      | 0             |
| 08/08/2005 | J204 2018/12/21  |        |      | jSwap   | 7.7540               | 7.7830            | 0.374             | 0.0000       | 0.0000      | 0             |
| 08/08/2005 | J207 2020/01/15  |        |      | jSwap   | 8.3490               | 8.3760            | 0.323             | 0.0000       | 0.0000      | 0             |

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| 08/08/2005 | JBAR             | 2005/03/16 |        |      | jBar           | 7.0000               | 7.0000            | -                 | 0.0000       | 0.0000      | 0             |
| 08/08/2005 | JFRA             | 2005/11/03 |        |      | jFra           | 6.6630               | 6.6500            | (0.195)           | 0.0000       | 0.0000      | 0             |
| 08/08/2005 | JFRA             | 2005/11/03 | 7.25   | Call | Option on jFra | 96.0000              | 87.0000           | (9.375)           | 0            | 0           | 0             |
| 08/08/2005 | JFRA             | 2005/11/03 | 7.25   | Put  | Option on jFra | 1,536.0000           | 1,558.0000        | 1.432             | 0            | 0           | 0             |
| 08/08/2005 | JFRA             | 2006/02/02 |        |      | jFra           | 6.6530               | 6.6230            | (0.451)           | 0.0000       | 0.0000      | 0             |
| 08/08/2005 | JFRA             | 2006/02/02 | 7.25   | Call | Option on jFra | 413.0000             | 387.0000          | (6.295)           | 0            | 0           | 0             |
| 08/08/2005 | JFRA             | 2006/02/02 | 7.25   | Put  | Option on jFra | 1,877.0000           | 1,925.0000        | 2.557             | 0            | 0           | 0             |
| 08/08/2005 | JFRA             | 2006/05/04 |        |      | jFra           | 6.7540               | 6.7350            | (0.281)           | 0.0000       | 0.0000      | 0             |
| 08/08/2005 | JFRA             | 2006/05/04 | 7.00   | Call | Option on jFra | 1,023.0000           | 996.0000          | (2.639)           | 0            | 0           | 0             |
| 08/08/2005 | JFRA             | 2006/05/04 | 7.00   | Put  | Option on jFra | 1,626.0000           | 1,646.0000        | 1.230             | 0            | 0           | 0             |
| 08/08/2005 | JFRA             | 2006/08/03 |        |      | jFra           | 6.9310               | 6.9150            | (0.231)           | 0.0000       | 0.0000      | 0             |
| 08/08/2005 | JFRA             | 2006/08/03 | 7.00   | Call | Option on jFra | 1,489.0000           | 1,463.0000        | (1.746)           | 0            | 0           | 0             |
| 08/08/2005 | JFRA             | 2006/08/03 | 7.00   | Put  | Option on jFra | 1,658.0000           | 1,672.0000        | 0.844             | 0            | 0           | 0             |
| 08/08/2005 | JFRA             | 2006/11/02 |        |      | jFra           | 7.1140               | 7.0980            | (0.225)           | 0.0000       | 0.0000      | 0             |
| 08/08/2005 | JFRA             | 2006/11/02 | 7.00   | Call | Option on jFra | 1,931.0000           | 1,905.0000        | (1.346)           | 0            | 0           | 0             |
| 08/08/2005 | JFRA             | 2006/11/02 | 7.00   | Put  | Option on jFra | 1,652.0000           | 1,665.0000        | 0.787             | 0            | 0           | 0             |
| 08/08/2005 | JFRA             | 2007/02/01 |        |      | jFra           | 7.3130               | 7.3110            | (0.027)           | 0.0000       | 0.0000      | 500           |
| 08/08/2005 | JFRA             | 2007/02/01 | 7.50   | Put  | Option on jFra | 2,183.0000           | 2,180.0000        | (0.137)           | 0            | 0           | 0             |
| 08/08/2005 | JFRA             | 2007/02/01 | 7.50   | Call | Option on jFra | 1,725.0000           | 1,718.0000        | (0.406)           | 0            | 0           | 0             |
| 08/08/2005 | JFRA             | 2007/05/03 |        |      | jFra           | 7.4400               | 7.3870            | (0.712)           | 0.0000       | 0.0000      | 0             |
| 08/08/2005 | JFRA             | 2007/05/03 | 7.50   | Call | Option on jFra | 2,176.0000           | 2,108.0000        | (3.125)           | 0            | 0           | 0             |
| 08/08/2005 | JFRA             | 2007/05/03 | 7.50   | Put  | Option on jFra | 2,323.0000           | 2,385.0000        | 2.669             | 0            | 0           | 0             |
| 08/08/2005 | JFRA             | 2007/08/02 |        |      | jFra           | 7.6170               | 7.6890            | 0.945             | 0.0000       | 0.0000      | 0             |
| 08/08/2005 | JFRA             | 2007/08/02 | 7.50   | Put  | Option on jFra | 2,539.0000           | 2,449.0000        | (3.545)           | 0            | 0           | 0             |
| 08/08/2005 | JFRA             | 2007/08/02 | 7.50   | Call | Option on jFra | 2,825.0000           | 2,911.0000        | 3.044             | 0            | 0           | 0             |
| 08/08/2005 | JFRA             | 2007/11/01 |        |      | jFra           | 7.7420               | 7.8120            | 0.904             | 0.0000       | 0.0000      | 0             |

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| 08/08/2005 | JFRA             | 2007/11/01 | 7.50   | Put  | Option on jFra  | 2,791.0000           | 2,700.0000        | (3.260)           | 0            | 0           | 0             |
| 08/08/2005 | JFRA             | 2007/11/01 | 7.50   | Call | Option on jFra  | 3,427.0000           | 3,520.0000        | 2.714             | 0            | 0           | 0             |
| 08/08/2005 | JN02             | 2005/11/03 |        |      | jNote           | 7.0470               | 7.0370            | (0.142)           | 0.0000       | 0.0000      | 0             |
| 08/08/2005 | JN02             | 2005/11/03 | 7.50   | Call | Option on jNote | 2,333.0000           | 2,206.0000        | (5.444)           | 0            | 0           | 0             |
| 08/08/2005 | JN02             | 2005/11/03 | 7.50   | Put  | Option on jNote | 10,710.0000          | 10,773.0000       | 0.588             | 0            | 0           | 0             |
| 08/08/2005 | JN02             | 2006/02/02 |        |      | jNote           | 7.1850               | 7.1850            | -                 | 0.0000       | 0.0000      | 0             |
| 08/08/2005 | JN02             | 2006/02/02 | 7.25   | Call | Option on jNote | 13,458.0000          | 13,343.0000       | (0.855)           | 0            | 0           | 0             |
| 08/08/2005 | JN02             | 2006/02/02 | 7.25   | Put  | Option on jNote | 14,667.0000          | 14,549.0000       | (0.805)           | 0            | 0           | 0             |
| 08/08/2005 | JN05             | 2005/11/03 |        |      | jNote           | 7.6330               | 7.6510            | 0.236             | 0.0000       | 0.0000      | 0             |
| 08/08/2005 | JN05             | 2005/11/03 | 8.00   | Call | Option on jNote | 5,859.0000           | 5,909.0000        | 0.853             | 0            | 0           | 0             |
| 08/08/2005 | JN05             | 2005/11/03 | 8.00   | Put  | Option on jNote | 21,109.0000          | 20,408.0000       | (3.321)           | 0            | 0           | 0             |
| 08/08/2005 | JN05             | 2006/02/02 |        |      | jNote           | 7.7180               | 7.7380            | 0.259             | 0.0000       | 0.0000      | 0             |
| 08/08/2005 | JN05             | 2006/02/02 | 7.75   | Call | Option on jNote | 13,401.0000          | 13,685.0000       | 2.119             | 0            | 0           | 0             |
| 08/08/2005 | JN05             | 2006/02/02 | 7.75   | Put  | Option on jNote | 14,729.0000          | 14,183.0000       | (3.707)           | 0            | 0           | 0             |
| 08/08/2005 | JN10             | 2005/11/03 |        |      | jNote           | 7.8350               | 7.8600            | 0.319             | 0.0000       | 0.0000      | 0             |
| 08/08/2005 | JN10             | 2005/11/03 | 8.00   | Call | Option on jNote | 13,885.0000          | 14,274.0000       | 2.802             | 0            | 0           | 0             |
| 08/08/2005 | JN10             | 2005/11/03 | 8.00   | Put  | Option on jNote | 25,334.0000          | 23,979.0000       | (5.349)           | 0            | 0           | 0             |
| 08/08/2005 | JN10             | 2006/02/02 |        |      | jNote           | 7.8810               | 7.9060            | 0.317             | 0.0000       | 0.0000      | 0             |
| 08/08/2005 | JN10             | 2006/02/02 | 8.00   | Put  | Option on jNote | 18,601.0000          | 17,462.0000       | (6.123)           | 0            | 0           | 0             |
| 08/08/2005 | JN10             | 2006/02/02 | 8.00   | Call | Option on jNote | 10,368.0000          | 10,966.0000       | 5.768             | 0            | 0           | 0             |
| 08/08/2005 | JROD             | 2005/08/31 |        |      | jRod            | 6.5550               | 6.6200            | 0.992             | 0.0000       | 0.0000      | 0             |
| 08/08/2005 | JROD             | 2005/09/30 |        |      | jRod            | 6.6590               | 6.7220            | 0.946             | 0.0000       | 0.0000      | 0             |
| 08/08/2005 | JROD             | 2005/10/31 |        |      | jRod            | 6.7640               | 6.8280            | 0.946             | 0.0000       | 0.0000      | 0             |
| 08/08/2005 | JROD             | 2005/11/30 |        |      | jRod            | 6.7820               | 6.8170            | 0.516             | 0.0000       | 0.0000      | 0             |

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| 08/08/2005 | JROD             | 2005/12/30 |        |      | jRod                  | 6.8000               | 6.8370            | 0.544             | 0.0000       | 0.0000      | 0             |
| 08/08/2005 | JROD             | 2006/01/31 |        |      | jRod                  | 6.8120               | 6.8480            | 0.528             | 0.0000       | 0.0000      | 0             |
| 08/08/2005 | JROD             | 2006/02/28 |        |      | jRod                  | 6.7940               | 6.8180            | 0.353             | 0.0000       | 0.0000      | 0             |
| 08/08/2005 | JROD             | 2006/03/31 |        |      | jRod                  | 6.8090               | 6.8330            | 0.352             | 0.0000       | 0.0000      | 0             |
| 08/08/2005 | JROD             | 2006/04/28 |        |      | jRod                  | 6.8290               | 6.8530            | 0.351             | 0.0000       | 0.0000      | 0             |
| 08/08/2005 | JROD             | 2006/05/31 |        |      | jRod                  | 6.8240               | 6.8420            | 0.264             | 0.0000       | 0.0000      | 0             |
| 08/08/2005 | JROD             | 2006/06/30 |        |      | jRod                  | 6.8420               | 6.8600            | 0.263             | 0.0000       | 0.0000      | 0             |
| 08/08/2005 | JROD             | 2006/07/31 |        |      | jRod                  | 6.8580               | 6.8760            | 0.262             | 0.0000       | 0.0000      | 0             |
| 08/08/2005 | JROD             | 2006/08/31 |        |      | jRod                  | 6.8430               | 6.8580            | 0.219             | 0.0000       | 0.0000      | 0             |
| 08/08/2005 | R152             | 2005/11/03 |        |      | Bond Future           | 7.0930               | 7.1160            | 0.324             | 0.0000       | 0.0000      | 0             |
| 08/08/2005 | R152             | 2005/11/03 | 6.75   | Call | Option on Bond Future | 289.0000             | 261.0000          | (9.689)           | 0            | 0           | 0             |
| 08/08/2005 | R152             | 2005/11/03 | 6.75   | Put  | Option on Bond Future | 1,359.0000           | 1,402.0000        | 3.164             | 0            | 0           | 0             |
| 08/08/2005 | R153             | 2005/11/03 |        |      | Bond Future           | 7.4290               | 7.4500            | 0.283             | 0.0000       | 0.0000      | 303           |
| 08/08/2005 | R153             | 2005/11/03 | 8.00   | Put  | Option on Bond Future | 4,010.0000           | 4,053.0000        | 1.072             | 0            | 0           | 0             |
| 08/08/2005 | R153             | 2005/11/03 | 9.00   | Call | Option on Bond Future | 69,109.0000          | 68,141.0000       | (1.401)           | 0            | 0           | 0             |
| 08/08/2005 | R153             | 2005/11/03 | 8.00   | Call | Option on Bond Future | 29,503.0000          | 28,597.0000       | (3.071)           | 0            | 0           | 0             |
| 08/08/2005 | R153             | 2005/11/03 | 9.00   | Put  | Option on Bond Future | 579.0000             | 560.0000          | (3.282)           | 0            | 0           | 5             |
| 08/08/2005 | R153             | 2005/11/03 | 8.50   | Put  | Option on Bond Future | 1,514.0000           | 1,500.0000        | (0.925)           | 0            | 0           | 0             |
| 08/08/2005 | R153             | 2005/11/03 | 7.75   | Call | Option on Bond Future | 20,864.0000          | 20,031.0000       | (3.993)           | 0            | 0           | 0             |
| 08/08/2005 | R153             | 2005/11/03 | 7.75   | Put  | Option on Bond Future | 6,449.0000           | 6,566.0000        | 1.814             | 0            | 0           | 0             |
| 08/08/2005 | R153             | 2005/11/03 | 8.50   | Call | Option on Bond Future | 48,777.0000          | 47,814.0000       | (1.974)           | 0            | 0           | 0             |
| 08/08/2005 | R153             | 2006/02/02 |        |      | Bond Future           | 7.4530               | 7.4750            | 0.295             | 0.0000       | 0.0000      | 0             |
| 08/08/2005 | R153             | 2006/02/02 | 7.50   | Put  | Option on Bond Future | 15,923.0000          | 16,234.0000       | 1.953             | 0            | 0           | 0             |
| 08/08/2005 | R153             | 2006/02/02 | 7.50   | Call | Option on Bond Future | 17,940.0000          | 17,307.0000       | (3.528)           | 0            | 0           | 0             |

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| 08/08/2005 | R157             | 2005/11/03 |        |      | Bond Future           | 7.7770               | 7.8100            | 0.424             | 0.0000       | 0.0000      | 3             |
| 08/08/2005 | R157             | 2005/11/03 | 8.00   | Call | Option on Bond Future | 33,824.0000          | 31,696.0000       | (6.291)           | 0            | 0           | 0             |
| 08/08/2005 | R157             | 2005/11/03 | 8.00   | Put  | Option on Bond Future | 15,030.0000          | 15,705.0000       | 4.491             | 0            | 0           | 0             |
| 08/08/2005 | R157             | 2006/02/02 |        |      | Bond Future           | 7.8060               | 7.8380            | 0.410             | 0.0000       | 0.0000      | 0             |
| 08/08/2005 | R157             | 2006/02/02 | 8.00   | Put  | Option on Bond Future | 26,562.0000          | 27,397.0000       | 3.144             | 0            | 0           | 0             |
| 08/08/2005 | R157             | 2006/02/02 | 8.00   | Call | Option on Bond Future | 42,544.0000          | 40,726.0000       | (4.273)           | 0            | 0           | 0             |
| 08/08/2005 | R186             | 2005/11/03 |        |      | Bond Future           | 7.4180               | 7.4480            | 0.404             | 0.0000       | 0.0000      | 0             |
| 08/08/2005 | R186             | 2005/11/03 | 7.25   | Put  | Option on Bond Future | 44,420.0000          | 46,311.0000       | 4.257             | 0            | 0           | 0             |
| 08/08/2005 | R186             | 2005/11/03 | 7.25   | Call | Option on Bond Future | 22,013.0000          | 19,962.0000       | (9.317)           | 0            | 0           | 0             |
| 08/08/2005 | R186             | 2006/02/02 |        |      | Bond Future           | 7.4240               | 7.4550            | 0.418             | 0.0000       | 0.0000      | 0             |
| 08/08/2005 | R186             | 2006/02/02 | 7.50   | Call | Option on Bond Future | 53,859.0000          | 51,256.0000       | (4.833)           | 0            | 0           | 0             |
| 08/08/2005 | R186             | 2006/02/02 | 7.50   | Put  | Option on Bond Future | 43,982.0000          | 45,421.0000       | 3.272             | 0            | 0           | 0             |
| 08/08/2005 | R194             | 2005/11/03 |        |      | Bond Future           | 7.0950               | 7.1180            | 0.324             | 0.0000       | 0.0000      | 0             |
| 08/08/2005 | R194             | 2005/11/03 | 7.50   | Call | Option on Bond Future | 11,160.0000          | 10,715.0000       | (3.987)           | 0            | 0           | 0             |
| 08/08/2005 | R194             | 2005/11/03 | 7.50   | Put  | Option on Bond Future | 2,378.0000           | 2,434.0000        | 2.355             | 0            | 0           | 0             |
| 08/08/2005 | R194             | 2006/02/02 |        |      | Bond Future           | 7.0970               | 7.1200            | 0.324             | 0.0000       | 0.0000      | 0             |
| 08/08/2005 | R194             | 2006/02/02 | 7.25   | Call | Option on Bond Future | 8,953.0000           | 8,640.0000        | (3.496)           | 0            | 0           | 0             |
| 08/08/2005 | R194             | 2006/02/02 | 7.25   | Put  | Option on Bond Future | 5,973.0000           | 6,109.0000        | 2.277             | 0            | 0           | 0             |
| 08/08/2005 | R201             | 2005/11/03 |        |      | Bond Future           | 7.7650               | 7.7960            | 0.399             | 0.0000       | 0.0000      | 0             |
| 08/08/2005 | R201             | 2005/11/03 | 8.00   | Call | Option on Bond Future | 26,851.0000          | 25,244.0000       | (5.985)           | 0            | 0           | 0             |
| 08/08/2005 | R201             | 2005/11/03 | 8.00   | Put  | Option on Bond Future | 11,228.0000          | 11,699.0000       | 4.195             | 0            | 0           | 0             |
| 08/08/2005 | R201             | 2006/02/02 |        |      | Bond Future           | 7.7890               | 7.8210            | 0.411             | 0.0000       | 0.0000      | 0             |
| 08/08/2005 | R201             | 2006/02/02 | 7.75   | Put  | Option on Bond Future | 26,479.0000          | 27,343.0000       | 3.263             | 0            | 0           | 0             |
| 08/08/2005 | R201             | 2006/02/02 | 7.75   | Call | Option on Bond Future | 23,914.0000          | 22,680.0000       | (5.160)           | 0            | 0           | 0             |
| 08/08/2005 | R203             | 2005/11/03 |        |      | Bond Future           | 7.8030               | 7.8390            | 0.461             | 0.0000       | 0.0000      | 0             |
| 08/08/2005 | R203             | 2005/11/03 | 8.00   | Put  | Option on Bond Future | 15,416.0000          | 16,153.0000       | 4.781             | 0            | 0           | 0             |
| 08/08/2005 | R203             | 2005/11/03 | 8.00   | Call | Option on Bond Future | 30,666.0000          | 28,593.0000       | (6.760)           | 0            | 0           | 0             |

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| 08/08/2005 | R203             | 2006/02/02 |        |      | Bond Future           | 7.8270               | 7.8640            | 0.473             | 0.0000       | 0.0000      | 0             |
| 08/08/2005 | R203             | 2006/02/02 | 8.00   | Call | Option on Bond Future | 39,118.0000          | 37,225.0000       | (4.839)           | 0            | 0           | 0             |
| 08/08/2005 | R203             | 2006/02/02 | 8.00   | Put  | Option on Bond Future | 25,922.0000          | 26,870.0000       | 3.657             | 0            | 0           | 0             |
| 08/08/2005 | R204             | 2005/11/03 |        |      | Bond Future           | 7.7900               | 7.8210            | 0.398             | 0.0000       | 0.0000      | 0             |
| 08/08/2005 | R204             | 2005/11/03 | 8.25   | Put  | Option on Bond Future | 9,855.0000           | 10,193.0000       | 3.430             | 0            | 0           | 0             |
| 08/08/2005 | R204             | 2005/11/03 | 8.25   | Call | Option on Bond Future | 46,737.0000          | 44,531.0000       | (4.720)           | 0            | 0           | 0             |
| 08/08/2005 | R204             | 2006/02/02 |        |      | Bond Future           | 7.8100               | 7.8410            | 0.397             | 0.0000       | 0.0000      | 0             |
| 08/08/2005 | R204             | 2006/02/02 | 8.00   | Call | Option on Bond Future | 41,712.0000          | 39,975.0000       | (4.164)           | 0            | 0           | 0             |
| 08/08/2005 | R204             | 2006/02/02 | 8.00   | Put  | Option on Bond Future | 26,458.0000          | 27,231.0000       | 2.922             | 0            | 0           | 0             |
| 08/08/2005 | R207             | 2005/11/03 |        |      | Bond Future           | 7.7600               | 7.7880            | 0.361             | 0.0000       | 0.0000      | 0             |
| 08/08/2005 | R207             | 2005/11/03 | 8.00   | Call | Option on Bond Future | 22,374.0000          | 20,446.0000       | (8.617)           | 0            | 0           | 0             |
| 08/08/2005 | R207             | 2005/11/03 | 8.00   | Put  | Option on Bond Future | 2,834.0000           | 3,215.0000        | 13.444            | 0            | 0           | 0             |
| 08/08/2005 | R207             | 2006/02/02 |        |      | Bond Future           | 7.7770               | 7.8050            | 0.360             | 0.0000       | 0.0000      | 0             |
| 08/08/2005 | R207             | 2006/02/02 | 8.00   | Put  | Option on Bond Future | 6,254.0000           | 6,842.0000        | 9.402             | 0            | 0           | 0             |
| 08/08/2005 | R207             | 2006/02/02 | 8.00   | Call | Option on Bond Future | 24,222.0000          | 22,529.0000       | (6.990)           | 0            | 0           | 0             |

**Grand Total:** **1,274**