

# Daily MTM Report

Daily summary for 09/11/2007

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<b><u>i-Bonds</u></b>								
R153 On 31/08/2010 Bond			9.01500	8.96000			0.00	0.00
R157 On 15/09/2015 Bond			8.23500	8.18000			0.00	0.00
R186 On 21/12/2026 Bond			8.01500	7.96500			0.00	0.00
R196 On 28/02/2009 Bond			9.75500	9.71000			0.00	0.00
R201 On 21/12/2014 Bond			8.33500	8.28000			0.00	0.00
R203 On 15/09/2017 Bond			8.17000	8.12000			0.00	0.00
R204 On 21/12/2018 Bond			8.16500	8.11500			0.00	0.00
R206 On 15/01/2014 Bond			8.34500	8.29500			0.00	0.00
R207 On 15/01/2020 Bond			8.14000	8.08500			0.00	0.00
R209 On 31/03/2036 Bond			7.72000	7.68000			0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<b>Total for j-Bonds:</b>							<b>0.00</b>	<b>0.00</b>

## Derivatives

\$ / R On 14/12/2007 Currency Future			6.65340	6.53110		0.00	2,709.00	24,564.00
\$ / R On 17/03/2008 Currency Future			6.75880	6.63480		0.00	65.00	21,028.00
\$ / R On 13/06/2008 Currency Future			6.87170	6.74470		0.00	10.00	2,607.00
£ / R On 14/12/2007 Currency Future			13.92790	13.74020		0.00	0.00	37.00
£ / R On 17/03/2008 Currency Future			14.10340	13.91490		0.00	0.00	0.00
£ / R On 13/06/2008 Currency Future			14.29420	14.09960		0.00	0.00	0.00
€ / R On 14/12/2007 Currency Future			9.77020	9.58370		0.00	0.00	1.00
€ / R On 17/03/2008 Currency Future			9.93090	9.74280		0.00	0.00	751.00
€ / R On 13/06/2008 Currency Future			10.09540	9.90380		0.00	0.00	0.00
ALBI On 07/02/2008 Index Future			264.20400	265.00000		0.00	0.00	508.00
ALBI On 07/02/2008 Index Future	254.00	Call		111190.00000	103583	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Put		1190.00000	1543	0.00	0.00	0.00
ALBI On 02/05/2008 Index Future			264.88100	265.60900		0.00	0.00	0.00
ALBI On 02/05/2008 Index Future	265.00	Call		39872.00000	36000	0.00	0.00	0.00
ALBI On 02/05/2008 Index Future	265.00	Put		33782.00000	37190	0.00	0.00	0.00
ALBI On 07/08/2008 Index Future			272.61900	273.36300		0.00	0.00	0.00
ALBI On 07/08/2008 Index Future	265.00	Call		99741.00000	94013	0.00	0.00	0.00
ALBI On 07/08/2008 Index Future	265.00	Put		16111.00000	17823	0.00	0.00	0.00
ALBI On 06/11/2008 Index Future			279.84200	280.59500		0.00	0.00	0.00
ALBI On 06/11/2008 Index Future	265.00	Call		164486.00000	157867	0.00	0.00	0.00
ALBI On 06/11/2008 Index Future	265.00	Put		8536.00000	9447	0.00	0.00	0.00
CRD1 On 07/02/2008 Index Future			113.51600	113.77300		0.00	0.00	0.00
CRD1 On 02/05/2008 Index Future			116.45500	116.71900		0.00	0.00	0.00
CRD1 On 07/08/2008 Index Future			121.04200	121.29500		0.00	0.00	0.00
CRD1 On 06/11/2008 Index Future			124.24900	122.83100		0.00	0.00	8.00
GOVI On 07/02/2008 jGovi			265.39700	266.16500		3.89	0.00	5.00
GOVI On 07/02/2008 jGovi	265.00	Call		26927.00000	22482	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Put		15277.00000	18512	3.89	0.00	0.00
GOVI On 02/05/2008 jGovi			272.26800	273.05600		0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Call		98758.00000	92161	0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Put		8198.00000	9481	0.00	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
GOVI On 07/08/2008 jGovi			279.39800	280.20600		0.00	0.00	0.00
GOVI On 07/08/2008 jGovi	274.00	Call		85100.00000	79417	0.00	0.00	0.00
GOVI On 07/08/2008 jGovi	274.00	Put		23040.00000	25437	0.00	0.00	0.00
GOVI On 06/11/2008 jGovi			286.52900	287.35600		0.00	0.00	60.00
GOVI On 06/11/2008 jGovi	274.00	Call		146309.00000	139404	0.00	0.00	0.00
GOVI On 06/11/2008 jGovi	274.00	Put		12749.00000	14114	0.00	0.00	0.00
ILBI On 07/02/2008 Index Future			298.45000	298.28500		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			10.18900	10.16100		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			9.07600	9.03400		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.25300	8.20700		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			9.19300	9.15300		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.88800	8.85100		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.82400	8.79200		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.73700	8.70500		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			10.77900	10.77900		0.00	0.00	0.00
JFRA On 07/02/2008 jFra			10.89200	10.88300		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		14559.00000	14520	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		6350.00000	6291	0.00	0.00	0.00
JFRA On 02/05/2008 jFra			10.87400	10.86800		0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Call		14652.00000	14621	0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Put		13056.00000	13009	0.00	0.00	0.00
JFRA On 07/08/2008 jFra			10.64700	10.63100		0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Call		17708.00000	17696	0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Put		16783.00000	16732	0.00	0.00	0.00
JFRA On 06/11/2008 jFra			10.38700	10.36900		0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Call		20060.00000	20054	0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Put		19771.00000	19721	0.00	0.00	0.00
JFRA On 05/02/2009 jFra			10.07900	10.07000		0.00	0.00	0.00
JFRA On 05/02/2009 jFra	10.00	Call		22352.00000	22338	0.00	0.00	0.00
JFRA On 05/02/2009 jFra	10.00	Put		22181.00000	22146	0.00	0.00	0.00
JFRA On 07/05/2009 jFra			9.85300	9.82300		0.00	0.00	0.00
JFRA On 06/08/2009 jFra			9.55100	9.52900		0.00	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
JFRA On 06/08/2009 jFra	10.00	Call		25792.00000	25797	0.00	0.00	0.00
JFRA On 06/08/2009 jFra	10.00	Put		26939.00000	26891	0.00	0.00	0.00
JFRA On 05/11/2009 jFra			9.35400	9.28700		0.00	0.00	0.00
JN02 On 07/02/2008 jNote			10.23500	10.21400		0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Call		24195.00000	24463	0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Put		2598.00000	2489	0.00	0.00	0.00
JN02 On 02/05/2008 jNote			10.02100	9.99200		0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Call		14567.00000	14795	0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Put		13137.00000	12844	0.00	0.00	0.00
JN02 On 07/08/2008 jNote			9.76900	9.72900		0.00	0.00	0.00
JN05 On 07/02/2008 jNote			9.24600	9.19800		0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Call		14294.00000	15432	0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Put		6512.00000	5770	0.00	0.00	0.00
JN05 On 02/05/2008 jNote			9.10600	9.05200		0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Call		7328.00000	7992	0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Put		23541.00000	22058	0.00	0.00	0.00
JN05 On 07/08/2008 jNote			8.94600	8.88500		0.00	0.00	0.00
JN10 On 07/02/2008 jNote			8.66200	8.62400		0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Call		2211.00000	2615	0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Put		26830.00000	24703	0.00	0.00	0.00
JN10 On 02/05/2008 jNote			8.56400	8.52600		0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Call		3893.00000	4385	0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Put		33751.00000	31680	0.00	0.00	0.00
JN10 On 07/08/2008 jNote			8.45300	8.41500		0.00	0.00	0.00
JROD On 30/11/2007 jRod			9.98500	9.99200		0.00	0.00	0.00
JROD On 31/12/2007 jRod			10.32200	10.33800		0.00	0.00	0.00
JROD On 31/01/2008 jRod			10.67600	10.69700		0.00	0.00	0.00
JROD On 29/02/2008 jRod			10.45500	10.46500		0.00	0.00	0.00
JROD On 31/03/2008 jRod			10.68100	10.68600		0.00	0.00	0.00
JROD On 30/04/2008 jRod			10.86900	10.86700		0.00	0.00	0.00
JROD On 30/05/2008 jRod			10.64600	10.64200		0.00	0.00	0.00
JROD On 30/06/2008 jRod			10.78900	10.78200		0.00	0.00	0.00
JROD On 31/07/2008 jRod			10.91500	10.90700		0.00	0.00	0.00
OTH1 On 07/02/2008 Index Future			259.35300	260.31700		0.00	0.00	0.00
OTH1 On 02/05/2008 Index Future			266.06900	267.05600		0.00	0.00	0.00
OTH1 On 07/08/2008 Index Future			250.18200	251.09500		0.00	0.00	0.00
OTH1 On 06/11/2008 Index Future			256.81000	281.04200		0.00	0.00	12.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R153 On 07/02/2008 Bond Future			8.85400	8.79400		2.85	68.00	8,734.00
R153 On 07/02/2008 Bond Future	8.25	Call		183.00000	141	2.65	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Put		1482.00000	1582	2.65	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Call		81.00000	58	2.58	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Put		1984.00000	2103	2.58	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Call		34.00000	23	2.58	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Put		2545.00000	2676	2.58	0.00	0.00
R153 On 02/05/2008 Bond Future			8.64300	8.58300		2.64	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Call		1348.00000	1255	2.64	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Put		443.00000	480	2.64	0.00	0.00
R153 On 07/08/2008 Bond Future			8.43200	8.37200		2.33	0.00	0.00
R153 On 07/08/2008 Bond Future	8.50	Call		2098.00000	941	2.22	0.00	0.00
R153 On 07/08/2008 Bond Future	8.50	Put		1849.00000	808	2.22	0.00	0.00
R157 On 07/02/2008 Bond Future			8.12700	8.06700		6.35	0.00	9,179.00
R157 On 07/02/2008 Bond Future	7.75	Call		715.00000	674	6.05	0.00	0.00
R157 On 07/02/2008 Bond Future	7.75	Put		2852.00000	3210	6.05	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Call		313.00000	302	5.90	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Put		4167.00000	4556	5.90	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Call		110.00000	111	5.75	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Put		5711.00000	6112	5.75	0.00	0.00
R157 On 02/05/2008 Bond Future			8.01100	7.95100		6.35	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Call		4222.00000	4236	6.50	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Put		695.00000	1100	6.50	0.00	2,000.00
R157 On 02/05/2008 Bond Future	8.75	Call		5509.00000	5433	6.65	0.00	0.00
R157 On 02/05/2008 Bond Future	8.75	Put		418.00000	733	6.65	0.00	0.00
R157 On 07/08/2008 Bond Future			7.90500	7.84500		6.25	0.00	0.00
R157 On 07/08/2008 Bond Future	8.00	Call		2859.00000	3149	6.10	0.00	0.00
R157 On 07/08/2008 Bond Future	8.00	Put		1875.00000	2547	6.10	0.00	0.00
R186 On 07/02/2008 Bond Future			7.94200	7.88200		11.56	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Call		1846.00000	1804	11.01	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Put		3386.00000	4036	11.01	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Call		861.00000	885	10.74	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Put		5399.00000	6114	10.74	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Call		318.00000	357	10.46	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Put		7960.00000	8689	10.46	0.00	0.00
R186 On 02/05/2008 Bond Future			7.86600	7.80600		11.34	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Call		4593.00000	4746	11.07	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Put		2371.00000	3218	11.07	0.00	0.00
R186 On 07/08/2008 Bond Future			7.80000	7.74000		12.02	0.00	0.00
R186 On 07/08/2008 Bond Future	7.75	Call		2270.00000	4752	11.44	0.00	0.00
R186 On 07/08/2008 Bond Future	7.75	Put		2154.00000	5331	11.44	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R196 On 07/02/2008 Bond Future			9.47500	9.41700		1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Call		105.00000	92	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Put		761.00000	804	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Call		61.00000	53	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Put		964.00000	1012	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Call		34.00000	28	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Put		1185.00000	1236	1.60	0.00	0.00
R196 On 02/05/2008 Bond Future			9.21800	9.14800		1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Call		275.00000	251	1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Put		390.00000	420	1.16	0.00	0.00
R196 On 07/08/2008 Bond Future			8.88100	8.80500		0.00	0.00	0.00
R196 On 07/08/2008 Bond Future	8.75	Call		1799.00000	1775	0.00	0.00	0.00
R196 On 07/08/2008 Bond Future	8.75	Put		1828.00000	1845	0.00	0.00	0.00
R201 On 07/02/2008 Bond Future			8.21500	8.15500		6.61	0.00	910.00
R201 On 07/02/2008 Bond Future	7.75	Call		431.00000	404	6.14	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Put		2596.00000	2885	6.14	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Call		176.00000	169	5.99	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Put		3705.00000	4014	5.99	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Call		65.00000	65	5.99	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Put		4981.00000	5297	5.99	0.00	0.00
R201 On 02/05/2008 Bond Future			8.08700	8.02700		6.29	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Call		3032.00000	3074	6.29	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Put		619.00000	971	6.29	0.00	0.00
R201 On 07/08/2008 Bond Future			7.97300	7.91300		6.45	0.00	0.00
R201 On 07/08/2008 Bond Future	8.00	Call		2041.00000	2288	6.14	0.00	0.00
R201 On 07/08/2008 Bond Future	8.00	Put		1603.00000	2152	6.14	0.00	0.00
R203 On 07/02/2008 Bond Future			8.07800	8.01800		7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Call		433.00000	354	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Put		3966.00000	4286	7.64	0.00	0.00
R203 On 02/05/2008 Bond Future			7.97500	7.91500		6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Call		3195.00000	2925	6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Put		1009.00000	1135	6.73	0.00	0.00
R203 On 07/08/2008 Bond Future			7.88200	7.82200		0.00	0.00	0.00
R203 On 07/08/2008 Bond Future	7.75	Call		1608.00000	1428	0.00	0.00	0.00
R203 On 07/08/2008 Bond Future	7.75	Put		2080.00000	2291	0.00	0.00	0.00
R204 On 07/02/2008 Bond Future			8.07500	8.02500		11.05	0.00	3,331.00
R204 On 07/02/2008 Bond Future	7.50	Call		841.00000	744	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Put		4690.00000	4949	11.05	0.00	0.00
R204 On 02/05/2008 Bond Future			7.98100	7.93100		7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Call		3355.00000	3113	7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Put		1119.00000	1232	7.21	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R204 On 07/08/2008 Bond Future			7.89800	7.84800		0.00	0.00	0.00
R204 On 07/08/2008 Bond Future	7.75	Call		1443.00000	1289	0.00	0.00	0.00
R204 On 07/08/2008 Bond Future	7.75	Put		2137.00000	2335	0.00	0.00	0.00
R206 On 07/02/2008 Bond Future			8.21100	8.15100		5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Call		413.00000	344	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Put		2255.00000	2457	5.59	0.00	0.00
R206 On 02/05/2008 Bond Future			8.07400	8.01400		4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Call		1928.00000	1761	4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Put		887.00000	987	4.88	0.00	0.00
R206 On 07/08/2008 Bond Future			7.94700	7.88700		0.00	0.00	0.00
R206 On 07/08/2008 Bond Future	8.00	Call		1955.00000	1812	0.00	0.00	0.00
R206 On 07/08/2008 Bond Future	8.00	Put		1470.00000	1585	0.00	0.00	0.00
R207 On 07/02/2008 Bond Future			8.05000	7.99000		8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Call		423.00000	339	8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Put		4098.00000	4452	8.55	0.00	0.00
R207 On 02/05/2008 Bond Future			7.96500	7.90500		7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Call		3556.00000	3256	7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Put		1084.00000	1219	7.86	0.00	0.00
R207 On 07/08/2008 Bond Future			7.88900	7.82900		0.00	0.00	0.00
R207 On 07/08/2008 Bond Future	8.00	Call		2336.00000	2071	0.00	0.00	0.00
R207 On 07/08/2008 Bond Future	8.00	Put		1107.00000	1275	0.00	0.00	0.00
R209 On 07/02/2008 Bond Future			7.65300	7.61300		12.56	0.00	6,590.00
R209 On 07/02/2008 Bond Future	7.00	Call		341.00000	287	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Put		6890.00000	7236	12.56	0.00	0.00
R209 On 02/05/2008 Bond Future			7.59000	7.55000		12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Call		4119.00000	3863	12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Put		2124.00000	2273	12.88	0.00	0.00
R209 On 07/08/2008 Bond Future			7.53400	7.49400		0.00	0.00	0.00
R209 On 07/08/2008 Bond Future	7.75	Call		3111.00000	2805	0.00	0.00	0.00
R209 On 07/08/2008 Bond Future	7.75	Put		549.00000	652	0.00	0.00	0.00
TRT1 On 07/02/2008 Index Future			262.17700	262.94200		0.00	0.00	0.00
TRT1 On 02/05/2008 Index Future			268.96600	269.74900		0.00	0.00	0.00
TRT1 On 07/08/2008 Index Future			276.33200	277.05600		0.00	0.00	0.00
TRT1 On 06/11/2008 Index Future			283.65400	283.87600		0.00	0.00	400.00

**Total for Derivatives:**

**2,852.00**

**80,725.00**

Contract Details

Strike

Call/  
Put

MTM Yield

Previous  
MTM

Premium on  
Option

Volatility

Traded Value

Open Interest

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**Grand Total:**

**2,852.00**

**80,725.00**