

# Daily MTM Report

Daily summary for 29/11/2007

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			9.50000	9.41500			0.00	0.00
R157 On 15/09/2015 Bond			8.53000	8.45000			0.00	0.00
R186 On 21/12/2026 Bond			8.11000	8.05500			0.00	0.00
R196 On 28/02/2009 Bond			10.30500	10.21500			0.00	0.00
R201 On 21/12/2014 Bond			8.60000	8.52500			0.00	0.00
R203 On 15/09/2017 Bond			8.40500	8.34000			0.00	0.00
R204 On 21/12/2018 Bond			8.39000	8.32500			0.00	0.00
R206 On 15/01/2014 Bond			8.68500	8.59500			0.00	0.00
R207 On 15/01/2020 Bond			8.35500	8.28500			0.00	0.00
R209 On 31/03/2036 Bond			7.77500	7.72500			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			6.84640	6.93980		0.00	117.00	24,586.00
\$ / R On 17/03/2008 Currency Future			6.96010	7.05340		0.00	65.00	23,192.00
\$ / R On 13/06/2008 Currency Future			7.08320	7.17640		0.00	60.00	6,503.00
£ / R On 14/12/2007 Currency Future			14.10800	14.36360		0.00	0.00	37.00
£ / R On 17/03/2008 Currency Future			14.29680	14.55110		0.00	0.00	0.00
£ / R On 13/06/2008 Currency Future			14.49650	14.75080		0.00	0.00	42.00
€ / R On 14/12/2007 Currency Future			10.09860	10.24660		0.00	0.00	1.00
€ / R On 17/03/2008 Currency Future			10.27540	10.42450		0.00	0.00	752.00
€ / R On 13/06/2008 Currency Future			10.45280	10.60240		0.00	17.00	107.00
ALBI On 07/02/2008 Index Future			260.83500	261.86200		0.00	0.00	508.00
ALBI On 07/02/2008 Index Future	254.00	Call		80788.00000	71430	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Put		2168.00000	3080	0.00	0.00	0.00
ALBI On 02/05/2008 Index Future			267.79200	268.68800		0.00	0.00	0.00
ALBI On 02/05/2008 Index Future	265.00	Call		56301.00000	50362	0.00	0.00	0.00
ALBI On 02/05/2008 Index Future	265.00	Put		19421.00000	22442	0.00	0.00	0.00
ALBI On 07/08/2008 Index Future			275.83900	276.68600		0.00	0.00	0.00
ALBI On 07/08/2008 Index Future	265.00	Call		125613.00000	118389	0.00	0.00	0.00
ALBI On 07/08/2008 Index Future	265.00	Put		8753.00000	9999	0.00	0.00	0.00
ALBI On 06/11/2008 Index Future			283.43000	284.19900		0.00	0.00	0.00
ALBI On 06/11/2008 Index Future	265.00	Call		196449.00000	189309	0.00	0.00	0.00
ALBI On 06/11/2008 Index Future	265.00	Put		4459.00000	5009	0.00	0.00	0.00
CRD1 On 07/02/2008 Index Future			111.97800	112.32900		0.00	0.00	0.00
CRD1 On 02/05/2008 Index Future			114.80200	115.16200		0.00	0.00	0.00
CRD1 On 07/08/2008 Index Future			119.62700	119.92500		0.00	0.00	0.00
CRD1 On 06/11/2008 Index Future			121.21800	121.59700		0.00	0.00	8.00
GOVI On 07/02/2008 jGovi			262.12800	263.05900		3.89	0.00	7.00
GOVI On 07/02/2008 jGovi	265.00	Call		10000.00000	7096	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Put		29410.00000	35816	3.89	0.00	0.00
GOVI On 02/05/2008 jGovi			269.19450	270.15100		0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Call		73885.00000	66642	0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Put		12375.00000	14697	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			276.46900	277.44950		0.00	0.00	0.00
GOVI On 07/08/2008 jGovi	274.00	Call		65086.00000	59019	0.00	0.00	0.00
GOVI On 07/08/2008 jGovi	274.00	Put		30591.00000	34329	0.00	0.00	0.00
GOVI On 06/11/2008 jGovi			283.75700	284.76250		0.00	0.00	60.00
GOVI On 06/11/2008 jGovi	274.00	Call		124102.00000	116171	0.00	0.00	0.00
GOVI On 06/11/2008 jGovi	274.00	Put		16477.00000	18601	0.00	0.00	0.00
ILBI On 07/02/2008 Index Future			298.46600	298.46900		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			10.59200	10.49400		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			9.54200	9.41700		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.64500	8.54700		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			9.65400	9.54200		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			9.32200	9.19800		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			9.22100	9.10500		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			9.12500	9.01100		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			11.07900	11.06700		0.00	0.00	0.00
JFRA On 07/02/2008 jFra			11.16300	11.06800		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		13750.00000	13844	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		5109.00000	4970	0.00	0.00	0.00
JFRA On 02/05/2008 jFra			11.17800	11.07300		0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Call		14117.00000	14216	0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Put		11990.00000	11819	0.00	0.00	0.00
JFRA On 07/08/2008 jFra			11.05400	10.91000		0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Call		17406.00000	17551	0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Put		15804.00000	15600	0.00	0.00	0.00
JFRA On 06/11/2008 jFra			10.86700	10.72300		0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Call		19932.00000	20078	0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Put		18783.00000	18581	0.00	0.00	0.00
JFRA On 05/02/2009 jFra			10.55000	10.45200		0.00	0.00	0.00
JFRA On 05/02/2009 jFra	10.00	Call		22315.00000	22408	0.00	0.00	0.00
JFRA On 05/02/2009 jFra	10.00	Put		21217.00000	21072	0.00	0.00	0.00
JFRA On 07/05/2009 jFra			10.25600	10.12500		0.00	0.00	0.00
JFRA On 06/08/2009 jFra			10.03400	9.89800		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		25809.00000	25949	0.00	0.00	0.00
JFRA On 06/08/2009 jFra	10.00	Put		26057.00000	25867	0.00	0.00	0.00
JFRA On 05/11/2009 jFra			9.87300	9.77900		0.00	0.00	0.00
JN02 On 07/02/2008 jNote			10.65000	10.53100		0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Call		28265.00000	30104	0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Put		1103.00000	873	0.00	0.00	0.00
JN02 On 02/05/2008 jNote			10.47400	10.35600		0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Call		17349.00000	18575	0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Put		9398.00000	8524	0.00	0.00	0.00
JN02 On 07/08/2008 jNote			10.26600	10.14600		0.00	0.00	0.00
JN05 On 07/02/2008 jNote			9.80600	9.68300		0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Call		27752.00000	31987	0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Put		1167.00000	705	0.00	0.00	0.00
JN05 On 02/05/2008 jNote			9.67200	9.55300		0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Call		14868.00000	17441	0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Put		11320.00000	9266	0.00	0.00	0.00
JN05 On 07/08/2008 jNote			9.51400	9.39700		0.00	0.00	0.00
JN10 On 07/02/2008 jNote			9.09700	8.97100		0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Call		7902.00000	12161	0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Put		9772.00000	5955	0.00	0.00	0.00
JN10 On 02/05/2008 jNote			8.99900	8.87300		0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Call		9948.00000	13658	0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Put		16789.00000	12342	0.00	0.00	0.00
JN10 On 07/08/2008 jNote			8.88600	8.76100		0.00	0.00	0.00
JROD On 30/11/2007 jRod			9.95000	9.95000		0.00	0.00	0.00
JROD On 31/12/2007 jRod			10.24700	10.25700		0.00	0.00	0.00
JROD On 31/01/2008 jRod			10.66900	10.68400		0.00	0.00	0.00
JROD On 29/02/2008 jRod			10.51100	10.51200		0.00	0.00	0.00
JROD On 31/03/2008 jRod			10.79700	10.77900		0.00	0.00	0.00
JROD On 30/04/2008 jRod			11.03400	10.99000		0.00	0.00	0.00
JROD On 30/05/2008 jRod			10.78100	10.73400		0.00	0.00	0.00
JROD On 30/06/2008 jRod			10.95300	10.89000		0.00	0.00	0.00
JROD On 31/07/2008 jRod			11.11800	11.04200		0.00	0.00	0.00
OTH1 On 07/02/2008 Index Future			255.14300	256.75200		0.00	0.00	0.00
OTH1 On 02/05/2008 Index Future			261.57800	263.22700		0.00	0.00	0.00
OTH1 On 07/08/2008 Index Future			269.95800	270.99500		0.00	0.00	0.00
OTH1 On 06/11/2008 Index Future			276.19600	277.93500		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			9.36900	9.27900		2.85	0.00	8,734.00
R153 On 07/02/2008 Bond Future	8.25	Call		19.00000	12	2.65	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Put		2460.00000	2663	2.65	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Call		5.00000	3	2.58	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Put		3050.00000	3258	2.58	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Call		1.00000	1	2.58	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Put		3654.00000	3864	2.58	0.00	0.00
R153 On 02/05/2008 Bond Future			9.12500	9.03500		2.64	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Call		724.00000	631	2.64	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Put		799.00000	900	2.64	0.00	0.00
R153 On 07/08/2008 Bond Future			8.88800	8.79800		2.33	0.00	0.00
R153 On 07/08/2008 Bond Future	8.50	Call		582.00000	514	2.22	0.00	0.00
R153 On 07/08/2008 Bond Future	8.50	Put		1160.00000	1266	2.22	0.00	0.00
R157 On 07/02/2008 Bond Future			8.43700	8.35700		6.35	0.00	9,138.00
R157 On 07/02/2008 Bond Future	7.75	Call		241.00000	174	6.05	0.00	0.00
R157 On 07/02/2008 Bond Future	7.75	Put		4292.00000	4747	6.05	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Call		79.00000	53	5.90	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Put		5848.00000	6343	5.90	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Call		20.00000	12	5.75	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Put		7535.00000	8049	5.75	0.00	0.00
R157 On 02/05/2008 Bond Future			8.30100	8.22100		6.35	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Call		3201.00000	2878	6.50	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Put		1424.00000	1614	6.50	0.00	2,000.00
R157 On 02/05/2008 Bond Future	8.75	Call		4293.00000	3919	6.65	0.00	0.00
R157 On 02/05/2008 Bond Future	8.75	Put		952.00000	1091	6.65	0.00	0.00
R157 On 07/08/2008 Bond Future			8.18000	8.10000		6.25	0.00	2,500.00
R157 On 07/08/2008 Bond Future	8.00	Call		2422.00000	2187	6.10	0.00	0.00
R157 On 07/08/2008 Bond Future	8.00	Put		3051.00000	3317	6.10	0.00	0.00
R186 On 07/02/2008 Bond Future			8.05100	7.99100		11.56	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Call		1314.00000	1085	11.01	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Put		4106.00000	4558	11.01	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Call		557.00000	437	10.74	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Put		6346.00000	6907	10.74	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Call		183.00000	135	10.46	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Put		9076.00000	9708	10.46	0.00	0.00
R186 On 02/05/2008 Bond Future			7.97000	7.91000		11.34	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Call		4242.00000	3858	11.07	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Put		3218.00000	3519	11.07	0.00	0.00
R186 On 07/08/2008 Bond Future			7.90100	7.84100		12.02	0.00	0.00
R186 On 07/08/2008 Bond Future	7.75	Call		4342.00000	4008	11.44	0.00	0.00
R186 On 07/08/2008 Bond Future	7.75	Put		5391.00000	5742	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			10.15100	10.04000		1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Call		14.00000	9	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Put		1276.00000	1379	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Call		6.00000	4	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Put		1515.00000	1621	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Call		2.00000	1	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Put		1760.00000	1866	1.60	0.00	0.00
R196 On 02/05/2008 Bond Future			9.76800	9.64900		1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Call		121.00000	99	1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Put		623.00000	691	1.16	0.00	0.00
R196 On 07/08/2008 Bond Future			9.30300	9.16500		0.00	0.00	0.00
R196 On 07/08/2008 Bond Future	8.75	Call		1636.00000	1597	0.00	0.00	0.00
R196 On 07/08/2008 Bond Future	8.75	Put		1856.00000	1890	0.00	0.00	0.00
R201 On 07/02/2008 Bond Future			8.51000	8.43000		6.61	0.00	910.00
R201 On 07/02/2008 Bond Future	7.75	Call		137.00000	96	6.14	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Put		3740.00000	4112	6.14	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Call		41.00000	27	5.99	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Put		5008.00000	5407	5.99	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Call		11.00000	7	5.99	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Put		6365.00000	6774	5.99	0.00	0.00
R201 On 02/05/2008 Bond Future			8.37900	8.29900		6.29	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Call		2279.00000	2037	6.29	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Put		1262.00000	1426	6.29	0.00	0.00
R201 On 07/08/2008 Bond Future			8.26500	8.18500		6.45	0.00	0.00
R201 On 07/08/2008 Bond Future	8.00	Call		1700.00000	1526	6.14	0.00	0.00
R201 On 07/08/2008 Bond Future	8.00	Put		2624.00000	2847	6.14	0.00	0.00
R203 On 07/02/2008 Bond Future			8.32600	8.26600		7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Call		117.00000	88	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Put		5286.00000	5648	7.64	0.00	0.00
R203 On 02/05/2008 Bond Future			8.21900	8.15900		6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Call		2090.00000	1873	6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Put		1502.00000	1674	6.73	0.00	0.00
R203 On 07/08/2008 Bond Future			8.12500	8.06500		0.00	0.00	0.00
R203 On 07/08/2008 Bond Future	7.75	Call		917.00000	794	0.00	0.00	0.00
R203 On 07/08/2008 Bond Future	7.75	Put		2961.00000	3222	0.00	0.00	0.00
R204 On 07/02/2008 Bond Future			8.32100	8.25100		11.05	0.00	3,331.00
R204 On 07/02/2008 Bond Future	7.50	Call		344.00000	274	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Put		5792.00000	6210	11.05	0.00	0.00
R204 On 02/05/2008 Bond Future			8.22300	8.15300		7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Call		2266.00000	1995	7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Put		1593.00000	1808	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			8.14000	8.07000		0.00	0.00	0.00
R204 On 07/08/2008 Bond Future	7.75	Call		799.00000	659	0.00	0.00	0.00
R204 On 07/08/2008 Bond Future	7.75	Put		3043.00000	3385	0.00	0.00	0.00
R206 On 07/02/2008 Bond Future			8.59300	8.50300		5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Call		84.00000	55	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Put		3508.00000	3879	5.59	0.00	0.00
R206 On 02/05/2008 Bond Future			8.45500	8.36500		4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Call		1020.00000	853	4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Put		1522.00000	1746	4.88	0.00	0.00
R206 On 07/08/2008 Bond Future			8.33200	8.24200		0.00	0.00	0.00
R206 On 07/08/2008 Bond Future	8.00	Call		1163.00000	1012	0.00	0.00	0.00
R206 On 07/08/2008 Bond Future	8.00	Put		2191.00000	2419	0.00	0.00	0.00
R207 On 07/02/2008 Bond Future			8.28400	8.21400		8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Call		115.00000	80	8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Put		5410.00000	5873	8.55	0.00	0.00
R207 On 02/05/2008 Bond Future			8.19400	8.12400		7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Call		2432.00000	2146	7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Put		1539.00000	1750	7.86	0.00	0.00
R207 On 07/08/2008 Bond Future			8.11600	8.04600		0.00	0.00	0.00
R207 On 07/08/2008 Bond Future	8.00	Call		1417.00000	1191	0.00	0.00	0.00
R207 On 07/08/2008 Bond Future	8.00	Put		1744.00000	2013	0.00	0.00	0.00
R209 On 07/02/2008 Bond Future			7.72900	7.66900		12.56	0.00	6,590.00
R209 On 07/02/2008 Bond Future	7.00	Call		169.00000	123	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Put		7278.00000	7825	12.56	0.00	0.00
R209 On 02/05/2008 Bond Future			7.66100	7.60100		12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Call		3633.00000	3274	12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Put		2154.00000	2396	12.88	0.00	0.00
R209 On 07/08/2008 Bond Future			7.60200	7.54200		0.00	0.00	0.00
R209 On 07/08/2008 Bond Future	7.75	Call		2701.00000	2277	0.00	0.00	0.00
R209 On 07/08/2008 Bond Future	7.75	Put		629.00000	811	0.00	0.00	0.00
TRT1 On 07/02/2008 Index Future			258.91600	259.85500		0.00	0.00	0.00
TRT1 On 02/05/2008 Index Future			265.44500	266.40800		0.00	0.00	0.00
TRT1 On 07/08/2008 Index Future			273.81500	274.62800		0.00	0.00	0.00
TRT1 On 06/11/2008 Index Future			280.27900	281.29400		0.00	0.00	400.00

**Total for Derivatives:**

**259.00**

**89,418.00**

Contract Details

Strike

Call/  
Put

MTM Yield

Previous  
MTM

Premium on  
Option

Volatility

Traded Value

Open Interest

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**Grand Total:**

**259.00**

**89,418.00**