

## Foreign Exchange Position

Positions as at: 27 January 2017

### By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	181,550.59	975,668.08	1,157,218.67
<b>Total</b>	<b>181,550.59</b>	<b>975,668.08</b>	<b>1,157,218.67</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	16,728	92,769	109,497
<b>Total</b>	<b>16,728</b>	<b>92,769</b>	<b>109,497</b>

### By Product and Currency

Outstanding Notional (US\$m)	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	380,608.15	25,712.52	125,220.27	304,736.58	36,080.97	27,195.41	223,641.16	34,023.60	1,157,218.67
<b>Total</b>	<b>380,608.15</b>	<b>25,712.52</b>	<b>125,220.27</b>	<b>304,736.58</b>	<b>36,080.97</b>	<b>27,195.41</b>	<b>223,641.16</b>	<b>34,023.60</b>	<b>1,157,218.67</b>

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	22,629	4,213	14,868	28,454	5,502	5,290	23,945	4,597	109,497
<b>Total</b>	<b>22,629</b>	<b>4,213</b>	<b>14,868</b>	<b>28,454</b>	<b>5,502</b>	<b>5,290</b>	<b>23,945</b>	<b>4,597</b>	<b>109,497</b>

### By Product and Residual Maturity

Outstanding Notional (US\$m)	0 - 3 Months	3 - 6 Months	6 - 9 Months	9 - 12 Months	1 - 2 Years	2 - 5 Years	> 5 Years	Total
Non-deliverable Forward	818,225.18	154,490.59	75,012.14	85,090.04	17,472.40	6,674.43	253.89	1,157,218.67
<b>Total</b>	<b>818,225.18</b>	<b>154,490.59</b>	<b>75,012.14</b>	<b>85,090.04</b>	<b>17,472.40</b>	<b>6,674.43</b>	<b>253.89</b>	<b>1,157,218.67</b>

Number of Outstanding Trades	0 - 3 Months	3 - 6 Months	6 - 9 Months	9 - 12 Months	1 - 2 Years	2 - 5 Years	> 5 Years	Total
Non-deliverable Forward	88,411	9,005	4,617	4,575	1,828	1,033	29	109,497
<b>Total</b>	<b>88,411</b>	<b>9,005</b>	<b>4,617</b>	<b>4,575</b>	<b>1,828</b>	<b>1,033</b>	<b>29</b>	<b>109,497</b>

### Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6724	UAE Dirham
AFN	66.73	Afghani
ALL	125.94	Lek
AMD	485.51	Armenian Dram
ANG	1.79	Netherlands Antillean Guilder
AOA	165.081	Kwanza
ARS	15.897	Argentine Peso
AUD	1.318	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.9115	Azerbaijani Manat
BAM	1.8353	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	79.49	Taka
BGN	1.811	Bulgarian Lev
BHD	0.376	Bahraini Dinar
BIF	1681.7	Burundi Franc
BMD	1	Bermudian Dollar

## Foreign Exchange Position

Positions as at:

27 January 2017

BND	1.4095	Brunei Dollar
BOB	6.86	Boliviano
BRL	3.1507	Brazilian Real
BSD	1	Bahamian Dollar
BTN	67.86	Ngultrum
BWP	10.5263	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3028	Canadian Dollar
CDF	1235	Congolese Franc
CHF	0.9892	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	647.85	Chilean Peso
CNY	6.8768	Yuan Renminbi
COP	2918.5	Colombian Peso
COU	0.0828	Unidad de Valor Real
CRC	548.74	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso
CVE	101.9	Cape Verde Escudo
CZK	25	Czech Koruna
DJF	177.35	Djibouti Franc
DKK	6.8862	Danish Krone
DOP	46.43	Dominican Peso
DZD	109.0722	Algerian Dinar
EGP	18.7	Egyptian Pound
ERN	15.3	Nakfa
ETB	22.3776	Ethiopian Birr
EUR	0.9259	Euro
FJD	2.0309	Fiji Dollar
FKP	0.8	Falkland Islands Pound
GBP	0.7948	Pound Sterling
GEL	2.68	Lari
GHS	4.3457	Cedi
GIP	0.7954	Gibraltar Pound
GMD	44.63	Dalasi
GNF	9303	Guinea Franc
GTQ	7.474	Quetzal
GYD	204.11	Guyana Dollar
HKD	7.7588	Hong Kong Dollar
HNL	23.623	Lempira
HRK	6.9189	Croatian Kuna
HTG	66.7515	Gourde
HUF	286.81	Forint
IDR	13347	Rupiah
ILS	3.7645	New Israeli Sheqel
INR	67.49	Indian Rupee

## Foreign Exchange Position

Positions as at:

27 January 2017

IQD	1181	Iraqi Dinar
IRR	32366	Iranian Rial
ISK	115.01	Iceland Krona
JMD	127.99	Jamaican Dollar
JOD	0.7078	Jordanian Dinar
JPY	112.78	Yen
KES	103.7	Kenyan Shilling
KGS	69.1333	Som
KHR	4000.55	Riel
KMF	461.68	Comoro Franc
KPW	130	North Korean Won
KRW	1150.65	Won
KWD	0.3046	Kuwaiti Dinar
KYD	0.82	Cayman Islands Dollar
KZT	323.32	Tenge
LAK	8181.81	Kip
LBP	1505.2	Lebanese Pound
LKR	149.95	Sri Lanka Rupee
LRD	91	Liberian Dollar
LSL	13.4615	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.4218	Libyan Dinar
MAD	9.9774	Moroccan Dirham
MDL	19.87	Moldovan Leu
MGA	3197	Malagasy Ariary
MKD	56.74	Denar
MMK	1350	Kyat
MNT	2443	Tugrik
MOP	7.984	Pataca
MRO	356	Ouguiya
MUR	35.4	Mauritius Rupee
MVR	15.05	Rufiyaa
MWK	716.39	Kwacha
MXN	20.832	Mexican Peso
MXV	3.7119	Mexican Unidad de Inversion (UDI)
MYR	4.428	Malaysian Ringgit
MZN	70.36	Metical
NAD	13.47	Namibia Dollar
NGN	304.25	Naira
NIO	29.02	Cordoba Oro
NOK	8.241	Norwegian Krone
NPR	108.3	Nepalese Rupee
NZD	1.3667	New Zealand Dollar
OMR	0.3846	Rial Omani
PAB	1	Balboa
PEN	3.2672	Nuevo Sol

## Foreign Exchange Position

Positions as at:

27 January 2017

PGK	3.0912	Kina
PHP	49.755	Philippine Peso
PKR	104.64	Pakistan Rupee
PLN	4.0024	Zloty
PYG	5798	Guarani
QAR	3.6408	Qatari Rial
RON	4.1671	Leu
RSD	114.77	Serbian Dinar
RUB	60.097	Russian Ruble
RWF	813.6	Rwanda Franc
SAR	3.7491	Saudi Riyal
SBD	7.57	Solomon Islands Dollar
SCR	13.2915	Seychelles Rupee
SDG	6.4002	Sudanese Pound
SEK	8.7404	Swedish Krona
SGD	1.4097	Singapore Dollar
SHP	0.7939	Saint Helena Pound
SLL	7470	Leone
SOS	574	Somali Shilling
SRD	7.447	Surinam Dollar
SSP	73.044	South Sudanese Pound
STD	22364.5	Dobra
SVC	8.722	El Salvador Colon
SYP	515	Syrian Pound
SZL	13.4665	Lilangeni
THB	35.08	Baht
TJS	7.8979	Somoni
TMT	3.49	New Manat
TND	2.2915	Tunisian Dinar
TOP	2.0973	Pa'anga
TRY	3.7724	Turkish Lira
TTD	6.71	Trinidad and Tobago Dollar
TWD	31.162	New Taiwan Dollar
TZS	2230	Tanzanian Shilling
UAH	27.07	Hryvnia
UGX	3578	Uganda Shilling
USD	1	US Dollar
UYU	28.08	Peso Uruguayo
UZS	3248	Uzbekistan Sum
VEF	9.975	Bolivar Fuerte
VND	22590	Dong
VUV	106.31	Vatu
WST	2.4331	Tala
XAF	612.78	CFA Franc BEAC
XCD	2.69	East Caribbean Dollar
XOF	612.89	CFA Franc BCEAO
XPF	109.88	CFP Franc

## Foreign Exchange Position

Positions as at:

27 January 2017

YER	250 Yemeni Rial
ZAR	13.4601 Rand
ZMK	5185 Zambian Kwacha
ZWL	378 Zimbabwe Dollar

## Interest Rate Position

Positions as at:

27 January 2017

### By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	178,878.68	319,540.29	498,418.97
Floating vs. Fixed	2,096,417.91	6,282,226.91	8,378,644.81
Overnight Index Swap	96,816.76	1,176,326.57	1,273,143.34
<b>Total</b>	<b>2,372,113.35</b>	<b>7,778,093.77</b>	<b>10,150,207.12</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	2,518	3,763	6,281
Floating vs. Fixed	44,200	162,220	206,420
Overnight Index Swap	1,647	9,941	11,588
<b>Total</b>	<b>48,364</b>	<b>175,924</b>	<b>224,288</b>

### By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	172,713.12	0.00	3,259.33	6,678.19	102,160.29	35,277.49	178,330.55	498,418.97
Floating vs. Fixed	1,831,110.62	608,430.80	223,488.84	15,322.31	723,530.81	1,115,228.34	3,861,533.09	8,378,644.81
Overnight Index Swap	104,042.63	0.00	154,254.80	9,833.92	50,447.80	0.00	954,564.18	1,273,143.34
<b>Total</b>	<b>2,107,866.37</b>	<b>608,430.80</b>	<b>381,002.97</b>	<b>31,834.42</b>	<b>876,138.90</b>	<b>1,150,505.83</b>	<b>4,994,427.82</b>	<b>10,150,207.12</b>

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	1,655	0	73	85	1,343	1,048	2,077	6,281
Floating vs. Fixed	41,415	25,588	4,028	386	11,741	36,672	86,591	206,420
Overnight Index Swap	326	0	430	38	180	0	10,614	11,588
<b>Total</b>	<b>43,396</b>	<b>25,588</b>	<b>4,531</b>	<b>509</b>	<b>13,264</b>	<b>37,720</b>	<b>99,281</b>	<b>224,288</b>

### By Product and Residual Maturity

Outstanding Notional (US\$m)	0 - 1 Year	1 - 2 Years	2 - 5 Years	5 - 10 Years	10 - 15 Years	15 - 20 Years	> 20 Years	Total
Basis Swap	149,216.68	85,236.68	167,262.66	76,833.69	10,772.38	5,889.10	3,207.79	498,418.97
Floating vs. Fixed	2,931,008.20	1,579,544.12	2,521,991.74	1,070,442.34	135,521.06	48,697.74	91,439.61	8,378,644.81
Overnight Index Swap	1,070,564.35	94,529.55	98,223.45	8,034.62	825.29	385.25	580.82	1,273,143.34
<b>Total</b>	<b>4,150,789.23</b>	<b>1,759,310.35</b>	<b>2,787,477.85</b>	<b>1,155,310.65</b>	<b>147,118.73</b>	<b>54,972.09</b>	<b>95,228.22</b>	<b>10,150,207.12</b>

Number of Outstanding Trades	0 - 1 Year	1 - 2 Years	2 - 5 Years	5 - 10 Years	10 - 15 Years	15 - 20 Years	> 20 Years	Total
Basis Swap	934	785	2,370	1,459	295	232	208	6,281
Floating vs. Fixed	40,386	31,465	77,291	43,626	5,987	2,969	4,698	206,420
Overnight Index Swap	3,933	1,611	5,691	276	33	23	21	11,588
<b>Total</b>	<b>45,252</b>	<b>33,861</b>	<b>85,351</b>	<b>45,360</b>	<b>6,315</b>	<b>3,224</b>	<b>4,926</b>	<b>224,288</b>

### Foreign Exchange Rate

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AED	3.6724	UAE Dirham

## Interest Rate Position

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ALL	125.94	Lek
AMD	485.51	Armenian Dram
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BND	1.4095	Brunei Dollar
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CVE	101.9	Cape Verde Escudo
CZK	25	Czech Koruna
DJF	177.35	Djibouti Franc
DKK	6.8862	Danish Krone
DOP	46.43	Dominican Peso
DZD	109.0722	Algerian Dinar
EGP	18.7	Egyptian Pound
ERN	15.3	Nakfa

## Interest Rate Position

Positions as at:

27 January 2017

ETB	22.3776	Ethiopian Birr
EUR	0.9259	Euro
FJD	2.0309	Fiji Dollar
FKP	0.8	Falkland Islands Pound
GBP	0.7948	Pound Sterling
GEL	2.68	Lari
GHS	4.3457	Cedi
GIP	0.7954	Gibraltar Pound
GMD	44.63	Dalasi
GNF	9303	Guinea Franc
GTQ	7.474	Quetzal
GYP	204.11	Guyana Dollar
HKD	7.7588	Hong Kong Dollar
HNL	23.623	Lempira
HRK	6.9189	Croatian Kuna
HTG	66.7515	Gourde
HUF	286.81	Forint
IDR	13347	Rupiah
ILS	3.7645	New Israeli Sheqel
INR	67.49	Indian Rupee
IQD	1181	Iraqi Dinar
IRR	32366	Iranian Rial
ISK	115.01	Iceland Krona
JMD	127.99	Jamaican Dollar
JOD	0.7078	Jordanian Dinar
JPY	112.78	Yen
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KHR	4000.55	Riel
KMF	461.68	Comoro Franc
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KWD	0.3046	Kuwaiti Dinar
KYD	0.82	Cayman Islands Dollar
KZT	323.32	Tenge
LAK	8181.81	Kip
LBP	1505.2	Lebanese Pound
LKR	149.95	Sri Lanka Rupee
LRD	91	Liberian Dollar
LSL	13.4615	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.4218	Libyan Dinar

## Interest Rate Position

Positions as at:

27 January 2017

MAD	9.9774 Moroccan Dirham
MDL	19.87 Moldovan Leu
MGA	3197 Malagasy Ariary
MKD	56.74 Denar
MMK	1350 Kyat
MNT	2443 Tugrik
MOP	7.984 Pataca
MRO	356 Ouguiya
MUR	35.4 Mauritius Rupee
MVR	15.05 Rufiyaa
MWK	716.39 Kwacha
MXN	20.832 Mexican Peso
MXV	3.7119 Mexican Unidad de Inversion (UDI)
MYR	4.428 Malaysian Ringgit
MZN	70.36 Metical
NAD	13.47 Namibia Dollar
NGN	304.25 Naira
NIO	29.02 Cordoba Oro
NOK	8.241 Norwegian Krone
NPR	108.3 Nepalese Rupee
NZD	1.3667 New Zealand Dollar
OMR	0.3846 Rial Omani
PAB	1 Balboa
PEN	3.2672 Nuevo Sol
PGK	3.0912 Kina
PHP	49.755 Philippine Peso
PKR	104.64 Pakistan Rupee
PLN	4.0024 Zloty
PYG	5798 Guarani
QAR	3.6408 Qatari Rial
RON	4.1671 Leu
RSD	114.77 Serbian Dinar
RUB	60.097 Russian Ruble
RWF	813.6 Rwanda Franc
SAR	3.7491 Saudi Riyal
SBD	7.57 Solomon Islands Dollar
SCR	13.2915 Seychelles Rupee
SDG	6.4002 Sudanese Pound
SEK	8.7404 Swedish Krona
SGD	1.4097 Singapore Dollar
SHP	0.7939 Saint Helena Pound
SLL	7470 Leone
SOS	574 Somali Shilling

## Interest Rate Position

Positions as at:

27 January 2017

SRD	7.447 Surinam Dollar
SSP	73.044 South Sudanese Pound
STD	22364.5 Dobra
SVC	8.722 El Salvador Colon
SYP	515 Syrian Pound
SZL	13.4665 Lilangeni
THB	35.08 Baht
TJS	7.8979 Somoni
TMT	3.49 New Manat
TND	2.2915 Tunisian Dinar
TOP	2.0973 Pa'anga
TRY	3.7724 Turkish Lira
TTD	6.71 Trinidad and Tobago Dollar
TWD	31.162 New Taiwan Dollar
TZS	2230 Tanzanian Shilling
UAH	27.07 Hryvnia
UGX	3578 Uganda Shilling
USD	1 US Dollar
UYU	28.08 Peso Uruguayo
UZS	3248 Uzbekistan Sum
VEF	9.975 Bolivar Fuerte
VND	22590 Dong
VUV	106.31 Vatu
WST	2.4331 Tala
XAF	612.78 CFA Franc BEAC
XCD	2.69 East Caribbean Dollar
XOF	612.89 CFA Franc BCEAO
XPF	109.88 CFP Franc
YER	250 Yemeni Rial
ZAR	13.4601 Rand
ZMK	5185 Zambian Kwacha
ZWL	378 Zimbabwe Dollar

## Foreign Exchange Turnover

Turnover for the period: January 2017

### By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	209,663.17	649,967.45	859,630.62
Total	209,663.17	649,967.45	859,630.62

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	23,997	67,516	91,513
Total	23,997	67,516	91,513

### By Product and Currency

New Trade Turnover (US\$m)	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	255,070.72	17,060.45	119,737.74	227,567.27	19,704.50	33,876.25	169,444.61	17,169.08	859,630.62
Total	255,070.72	17,060.45	119,737.74	227,567.27	19,704.50	33,876.25	169,444.61	17,169.08	859,630.62

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	15,009	3,223	13,806	26,453	3,501	5,119	21,876	2,526	91,513
Total	15,009	3,223	13,806	26,453	3,501	5,119	21,876	2,526	91,513

### By Product and Residual Maturity

New Trade Turnover (US\$m)	0 - 3 Months	3 - 6 Months	6 - 9 Months	9 - 12 Months	1 - 2 Years	2 - 5 Years	> 5 Years	Total
Non-deliverable Forward	727,877.47	61,757.43	24,195.91	14,427.40	30,523.56	843.05	5.80	859,630.62
Total	727,877.47	61,757.43	24,195.91	14,427.40	30,523.56	843.05	5.80	859,630.62

Number of New Trade	0 - 3 Months	3 - 6 Months	6 - 9 Months	9 - 12 Months	1 - 2 Years	2 - 5 Years	> 5 Years	Total
Non-deliverable Forward	84,708	3,257	1,261	805	1,383	92	7	91,513
Total	84,708	3,257	1,261	805	1,383	92	7	91,513

## Interest Rate Turnover

Turnover for the period:

January 2017

### By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	28,589.55	192,631.52	221,221.06
Floating vs. Fixed	351,935.86	1,044,460.38	1,396,396.23
Overnight Index Swap	52,474.12	321,079.49	373,553.61
<b>Total</b>	<b>432,999.52</b>	<b>1,558,171.38</b>	<b>1,991,170.90</b>

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	290	3,546	3,836
Floating vs. Fixed	5,874	15,402	21,276
Overnight Index Swap	503	1,439	1,942
<b>Total</b>	<b>6,667</b>	<b>20,387</b>	<b>27,053</b>

### By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	111,742.24	0.00	6,186.00	1,483.70	10,114.79	5,866.09	85,828.24	221,221.06
Floating vs. Fixed	434,593.61	94,682.49	15,811.09	1,742.14	55,801.53	178,137.48	615,627.89	1,396,396.23
Overnight Index Swap	25,077.80	0.00	10,886.82	126.39	13,246.68	0.00	324,215.91	373,553.61
<b>Total</b>	<b>571,413.66</b>	<b>94,682.49</b>	<b>32,883.92</b>	<b>3,352.23</b>	<b>79,163.00</b>	<b>184,003.56</b>	<b>1,025,672.04</b>	<b>1,991,170.90</b>

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	1,092	0	208	136	213	121	2,066	3,836
Floating vs. Fixed	4,745	2,602	251	124	945	3,998	8,612	21,276
Overnight Index Swap	48	0	10	1	36	0	1,848	1,942
<b>Total</b>	<b>5,885</b>	<b>2,602</b>	<b>469</b>	<b>261</b>	<b>1,193</b>	<b>4,119</b>	<b>12,525</b>	<b>27,053</b>

### By Product and Residual Maturity

New Trade Turnover (US\$m)	0 - 1 Year	1 - 2 Years	2 - 5 Years	5 - 10 Years	10 - 15 Years	15 - 20 Years	> 20 Years	Total
Basis Swap	91,634.15	24,629.14	68,057.82	26,580.42	7,320.22	1,181.66	1,817.65	221,221.06
Floating vs. Fixed	491,543.52	259,010.64	352,080.50	207,904.53	64,184.15	6,139.66	15,533.23	1,396,396.23
Overnight Index Swap	343,755.51	12,485.89	12,335.61	4,860.16	81.52	26.20	8.72	373,553.61
<b>Total</b>	<b>926,933.17</b>	<b>296,125.67</b>	<b>432,473.93</b>	<b>239,345.12</b>	<b>71,585.89</b>	<b>7,347.53</b>	<b>17,359.60</b>	<b>1,991,170.90</b>

Number of New Trade	0 - 1 Year	1 - 2 Years	2 - 5 Years	5 - 10 Years	10 - 15 Years	15 - 20 Years	> 20 Years	Total
Basis Swap	351	207	845	1,017	452	260	705	3,836
Floating vs. Fixed	3,412	2,729	6,011	5,443	2,122	386	1,174	21,276
Overnight Index Swap	731	202	716	288	3	1	1	1,942
<b>Total</b>	<b>4,494</b>	<b>3,137</b>	<b>7,572</b>	<b>6,748</b>	<b>2,577</b>	<b>647</b>	<b>1,880</b>	<b>27,053</b>