

## Foreign Exchange Position

Positions as at: 08 April 2022

### By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	512,500.42	970,704.52	1,483,204.94
<b>Total</b>	<b>512,500.42</b>	<b>970,704.52</b>	<b>1,483,204.94</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	76,503	148,336	224,839
<b>Total</b>	<b>76,503</b>	<b>148,336</b>	<b>224,839</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	128,102.66	40,173.56	241,545.03	425,754.09	13,359.03	40,750.60	538,892.77	54,627.20	1,483,204.94
<b>Total</b>	<b>128,102.66</b>	<b>40,173.56</b>	<b>241,545.03</b>	<b>425,754.09</b>	<b>13,359.03</b>	<b>40,750.60</b>	<b>538,892.77</b>	<b>54,627.20</b>	<b>1,483,204.94</b>

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	6,342	12,099	41,065	79,742	3,226	10,941	65,950	5,474	224,839
<b>Total</b>	<b>6,342</b>	<b>12,099</b>	<b>41,065</b>	<b>79,742</b>	<b>3,226</b>	<b>10,941</b>	<b>65,950</b>	<b>5,474</b>	<b>224,839</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	1,136,109.53	171,988.70	77,420.20	62,890.63	23,000.59	10,265.04	1,530.23	1,483,204.94
<b>Total</b>	<b>1,136,109.53</b>	<b>171,988.70</b>	<b>77,420.20</b>	<b>62,890.63</b>	<b>23,000.59</b>	<b>10,265.04</b>	<b>1,530.23</b>	<b>1,483,204.94</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	202,911	9,364	5,084	3,834	2,334	1,177	135	224,839
<b>Total</b>	<b>202,911</b>	<b>9,364</b>	<b>5,084</b>	<b>3,834</b>	<b>2,334</b>	<b>1,177</b>	<b>135</b>	<b>224,839</b>

### Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6729	UAE Dirham
AFN	88.1	Afghani
ALL	111.07	Lek
AMD	478.38	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	438.99	Kwanza
ARS	111.83	Argentine Peso
AUD	1.3307	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.7944	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	86.01	Taka
BGN	1.7946	Bulgarian Lev
BHD	0.377	Bahraini Dinar
BIF	2003.65	Burundi Franc
BMD	1	Bermudian Dollar

## Foreign Exchange Position

Positions as at:

08 April 2022

BND	1.3598	Brunei Dollar
BOB	6.8	Boliviano
BRL	4.7161	Brazilian Real
BSD	1	Bahamian Dollar
BTN	75.821	Ngultrum
BWP	11.5075	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.2542	Canadian Dollar
CDF	1995.14	Congolese Franc
CHF	0.9329	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	799.16	Chilean Peso
CNY	6.359	Yuan Renminbi
COP	3746.82	Colombian Peso
COU	0.0805	Unidad de Valor Real
CRC	655.375	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	101.17	Cape Verde Escudo
CZK	22.432	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.8254	Danish Krone
DOP	54.94	Dominican Peso
DZD	142.16	Algerian Dinar
EGP	18.26	Egyptian Pound
ERN	15	Nakfa
ETB	51.0642	Ethiopian Birr
EUR	0.9176	Euro
FJD	2.073	Fiji Dollar
FKP	0.7654	Falkland Islands Pound
GBP	0.765	Pound Sterling
GEL	3.06	Lari
GHS	7.4	Cedi
GIP	0.7654	Gibraltar Pound
GMD	53.45	Dalasi
GNF	8789	Guinea Franc
GTQ	7.665	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.8376	Hong Kong Dollar
HNL	24.289	Lempira
HRK	6.924	Croatian Kuna
HTG	105	Gourde
HUF	348.23	Forint
IDR	14355	Rupiah
ILS	3.2316	New Israeli Sheqel
INR	75.9286	Indian Rupee

## Foreign Exchange Position

Positions as at:

08 April 2022

IQD	1458.52	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	129.08	Iceland Krona
JMD	151	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	123.79	Yen
KES	115.2	Kenyan Shilling
KGS	90.9556	Som
KHR	4039	Riel
KMF	449.87	Comoro Franc
KPW	130	North Korean Won
KRW	1217.48	Won
KWD	0.3043	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	464.76	Tenge
LAK	11810	Kip
LBP	1505.5	Lebanese Pound
LKR	300	Sri Lanka Rupee
LRD	151.5	Liberian Dollar
LSL	14.6488	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.6781	Libyan Dinar
MAD	9.7149	Moroccan Dirham
MDL	18.2615	Moldovan Leu
MGA	3985	Malagasy Ariary
MKD	56.37	Denar
MMK	1769.5	Kyat
MNT	3005	Tugrik
MOP	8.063	Pataca
MRO	356	Ouguiya
MUR	44.7	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	806.2	Kwacha
MXN	20.16	Mexican Peso
MXV	2.7779	Mexican Unidad de Inversion (UDI)
MYR	4.213	Malaysian Ringgit
MZN	63.2	Metical
NAD	14.6691	Namibia Dollar
NGN	415.22	Naira
NIO	35.58	Cordoba Oro
NOK	8.7931	Norwegian Krone
NPR	121.21	Nepalese Rupee
NZD	1.4447	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.6921	Nuevo Sol

## Foreign Exchange Position

Positions as at:

08 April 2022

PGK	3.4305	Kina
PHP	51.27	Philippine Peso
PKR	186.05	Pakistan Rupee
PLN	4.2773	Zloty
PYG	6883.37	Guarani
QAR	3.64	Qatari Rial
RON	4.5302	Leu
RSD	107.94	Serbian Dinar
RUB	80	Russian Ruble
RWF	1008.84	Rwanda Franc
SAR	3.7509	Saudi Riyal
SBD	7.9428	Solomon Islands Dollar
SCR	13.83	Seychelles Rupee
SDG	445.3202	Sudanese Pound
SEK	9.482	Swedish Krona
SGD	1.36	Singapore Dollar
SHP	0.7633	Saint Helena Pound
SLL	11770.3	Leone
SOS	575	Somali Shilling
SRD	20.66	Surinam Dollar
SSP	421.4126	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYR	2511	Syrian Pound
SZL	14.6548	Lilangeni
THB	33.58	Baht
TJS	12.47	Somoni
TMT	3.49	New Manat
TND	2.9867	Tunisian Dinar
TOP	2.1939	Pa'anga
TRY	14.7029	Turkish Lira
TTD	6.749	Trinidad and Tobago Dollar
TWD	28.713	New Taiwan Dollar
TZS	2317	Tanzanian Shilling
UAH	29.25	Hryvnia
UGX	3545	Uganda Shilling
USD	1	US Dollar
UYU	41.75	Peso Uruguayo
UZS	11365.56	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	22866	Dong
VUV	109.22	Vatu
WST	2.5323	Tala
XAF	601.91	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	605.14	CFA Franc BCEAO
XPF	109.38	CFP Franc

## Foreign Exchange Position

Positions as at:

08 April 2022

YER	249.95	Yemeni Rial
ZAR	14.6629	Rand
ZMK	5185	Zambian Kwacha
ZWL	142.2253	Zimbabwe Dollar

## Interest Rate Position

Positions as at:

08 April 2022

### By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	948,798.94	547,825.29	1,496,624.23
Floating vs. Fixed	9,353,997.54	2,908,370.22	12,262,367.76
Overnight Index Swap	1,760,926.66	631,295.39	2,392,222.05
<b>Total</b>	<b>12,063,723.14</b>	<b>4,087,490.91</b>	<b>16,151,214.05</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	16,721	4,005	20,725
Floating vs. Fixed	280,978	111,887	392,865
Overnight Index Swap	48,851	11,148	59,999
<b>Total</b>	<b>346,549</b>	<b>127,040</b>	<b>473,588</b>

### By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	436,701.70	0.00	73,476.48	12,142.59	252,682.33	154,895.66	566,725.47	1,496,624.23
Floating vs. Fixed	2,851,269.51	2,318,386.91	277,407.51	26,814.38	137,045.75	1,753,072.27	4,898,371.42	12,262,367.76
Overnight Index Swap	731,037.05	5,004.72	127,206.92	56,077.00	501,370.21	704.37	970,821.78	2,392,222.05
<b>Total</b>	<b>4,019,008.26</b>	<b>2,323,391.62</b>	<b>478,090.91</b>	<b>95,033.97</b>	<b>891,098.30</b>	<b>1,908,672.31</b>	<b>6,435,918.68</b>	<b>16,151,214.05</b>

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	4,629	0	307	241	4,738	4,843	5,968	20,725
Floating vs. Fixed	88,872	71,057	5,892	555	4,104	69,688	152,698	392,865
Overnight Index Swap	13,361	113	857	1,337	10,531	28	33,772	59,999
<b>Total</b>	<b>106,862</b>	<b>71,170</b>	<b>7,055</b>	<b>2,133</b>	<b>19,373</b>	<b>74,558</b>	<b>192,438</b>	<b>473,588</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	674,932.16	245,700.54	338,286.89	168,540.72	32,669.66	20,046.68	16,447.58	1,496,624.23
Floating vs. Fixed	4,416,064.50	2,196,712.52	3,651,449.07	1,532,852.76	198,223.92	101,117.30	165,947.68	12,262,367.76
Overnight Index Swap	1,145,726.92	371,628.40	486,419.89	249,186.15	59,872.50	48,749.24	30,638.95	2,392,222.05
<b>Total</b>	<b>6,236,723.58</b>	<b>2,814,041.46</b>	<b>4,476,155.85</b>	<b>1,950,579.64</b>	<b>290,766.08</b>	<b>169,913.22</b>	<b>213,034.21</b>	<b>16,151,214.05</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	6,535	2,547	5,446	3,729	1,001	748	720	20,725
Floating vs. Fixed	63,765	60,799	160,007	84,958	9,908	5,352	8,077	392,865
Overnight Index Swap	10,252	11,045	22,166	10,486	2,377	1,963	1,710	59,999
<b>Total</b>	<b>80,552</b>	<b>74,391</b>	<b>187,619</b>	<b>99,173</b>	<b>13,285</b>	<b>8,062</b>	<b>10,507</b>	<b>473,588</b>

### Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6729	UAE Dirham

## Interest Rate Position

Positions as at:

08 April 2022

AFN	88.1 Afghani
ALL	111.07 Lek
AMD	478.38 Armenian Dram
ANG	1.7845 Netherlands Antillean Guilder
AOA	438.99 Kwanza
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CVE	101.17 Cape Verde Escudo
CZK	22.432 Czech Koruna
DJF	177.5 Djibouti Franc
DKK	6.8254 Danish Krone
DOP	54.94 Dominican Peso
DZD	142.16 Algerian Dinar
EGP	18.26 Egyptian Pound
ERN	15 Nakfa

## Interest Rate Position

Positions as at:

08 April 2022

ETB	51.0642	Ethiopian Birr
EUR	0.9176	Euro
FJD	2.073	Fiji Dollar
FKP	0.7654	Falkland Islands Pound
GBP	0.765	Pound Sterling
GEL	3.06	Lari
GHS	7.4	Cedi
GIP	0.7654	Gibraltar Pound
GMD	53.45	Dalasi
GNF	8789	Guinea Franc
GTQ	7.665	Quetzal
GYP	207.98	Guyana Dollar
HKD	7.8376	Hong Kong Dollar
HNL	24.289	Lempira
HRK	6.924	Croatian Kuna
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KWD	0.3043	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	464.76	Tenge
LAK	11810	Kip
LBP	1505.5	Lebanese Pound
LKR	300	Sri Lanka Rupee
LRD	151.5	Liberian Dollar
LSL	14.6488	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.6781	Libyan Dinar

## Interest Rate Position

Positions as at:

08 April 2022

MAD	9.7149 Moroccan Dirham
MDL	18.2615 Moldovan Leu
MGA	3985 Malagasy Ariary
MKD	56.37 Denar
MMK	1769.5 Kyat
MNT	3005 Tugrik
MOP	8.063 Pataca
MRO	356 Ouguiya
MUR	44.7 Mauritius Rupee
MVR	15.42 Rufiyaa
MWK	806.2 Kwacha
MXN	20.16 Mexican Peso
MXV	2.7779 Mexican Unidad de Inversion (UDI)
MYR	4.213 Malaysian Ringgit
MZN	63.2 Metical
NAD	14.6691 Namibia Dollar
NGN	415.22 Naira
NIO	35.58 Cordoba Oro
NOK	8.7931 Norwegian Krone
NPR	121.21 Nepalese Rupee
NZD	1.4447 New Zealand Dollar
OMR	0.3849 Rial Omani
PAB	1 Balboa
PEN	3.6921 Nuevo Sol
PGK	3.4305 Kina
PHP	51.27 Philippine Peso
PKR	186.05 Pakistan Rupee
PLN	4.2773 Zloty
PYG	6883.37 Guarani
QAR	3.64 Qatari Rial
RON	4.5302 Leu
RSD	107.94 Serbian Dinar
RUB	80 Russian Ruble
RWF	1008.84 Rwanda Franc
SAR	3.7509 Saudi Riyal
SBD	7.9428 Solomon Islands Dollar
SCR	13.83 Seychelles Rupee
SDG	445.3202 Sudanese Pound
SEK	9.482 Swedish Krona
SGD	1.36 Singapore Dollar
SHP	0.7633 Saint Helena Pound
SLL	11770.3 Leone
SOS	575 Somali Shilling

## Interest Rate Position

Positions as at:

08 April 2022

SRD	20.66	Surinam Dollar
SSP	421.4126	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYP	2511	Syrian Pound
SZL	14.6548	Lilangeni
THB	33.58	Baht
TJS	12.47	Somoni
TMT	3.49	New Manat
TND	2.9867	Tunisian Dinar
TOP	2.1939	Pa'anga
TRY	14.7029	Turkish Lira
TTD	6.749	Trinidad and Tobago Dollar
TWD	28.713	New Taiwan Dollar
TZS	2317	Tanzanian Shilling
UAH	29.25	Hryvnia
UGX	3545	Uganda Shilling
USD	1	US Dollar
UYU	41.75	Peso Uruguayo
UZS	11365.56	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	22866	Dong
VUV	109.22	Vatu
WST	2.5323	Tala
XAF	601.91	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	605.14	CFA Franc BCEAO
XPF	109.38	CFP Franc
YER	249.95	Yemeni Rial
ZAR	14.6629	Rand
ZMK	5185	Zambian Kwacha
ZWL	142.2253	Zimbabwe Dollar

## Foreign Exchange Turnover

Turnover for the period:

04 April 2022 to

08 April 2022

### By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	119,604.58	205,389.00	324,993.58
<b>Total</b>	<b>119,604.58</b>	<b>205,389.00</b>	<b>324,993.58</b>

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	17,192	25,171	42,363
<b>Total</b>	<b>17,192</b>	<b>25,171</b>	<b>42,363</b>

### 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	18,559.30	76,272.77	60,086.58	78,274.68	2,988.29	10,605.41	68,432.09	9,774.46	324,993.58
<b>Total</b>	<b>18,559.30</b>	<b>76,272.77</b>	<b>60,086.58</b>	<b>78,274.68</b>	<b>2,988.29</b>	<b>10,605.41</b>	<b>68,432.09</b>	<b>9,774.46</b>	<b>324,993.58</b>

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	906	2,945	11,194	14,167	698	2,928	8,842	685	42,363
<b>Total</b>	<b>906</b>	<b>2,945</b>	<b>11,194</b>	<b>14,167</b>	<b>698</b>	<b>2,928</b>	<b>8,842</b>	<b>685</b>	<b>42,363</b>

### 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	301,246.00	14,693.89	4,425.85	1,583.56	2,956.92	87.36	0.00	324,993.58
<b>Total</b>	<b>301,246.00</b>	<b>14,693.89</b>	<b>4,425.85</b>	<b>1,583.56</b>	<b>2,956.92</b>	<b>87.36</b>	<b>0.00</b>	<b>324,993.58</b>

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	41,067	721	253	107	207	9	0	42,363
<b>Total</b>	<b>41,067</b>	<b>721</b>	<b>253</b>	<b>107</b>	<b>207</b>	<b>9</b>	<b>0</b>	<b>42,363</b>

## Interest Rate Turnover

Turnover for the period:

04 April 2022 to

08 April 2022

### By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	33,330.21	618,761.67	652,091.88
Floating vs. Fixed	405,353.16	646,612.44	1,051,965.60
Overnight Index Swap	197,828.82	188,818.05	386,646.87
<b>Total</b>	<b>636,512.20</b>	<b>1,454,192.16</b>	<b>2,090,704.35</b>

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	223	2,274	2,496
Floating vs. Fixed	9,082	7,387	16,469
Overnight Index Swap	3,057	1,634	4,690
<b>Total</b>	<b>12,361</b>	<b>11,294</b>	<b>23,655</b>

### By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	197,356.49	0.00	40,728.96	0.00	343.97	15,413.18	398,249.29	652,091.88
Floating vs. Fixed	77,385.16	95,551.79	17,365.28	1,387.80	2,731.29	81,045.18	776,499.12	1,051,965.60
Overnight Index Swap	147,965.67	342.71	7,538.66	1,501.75	11,089.22	0.00	218,208.86	386,646.87
<b>Total</b>	<b>422,707.32</b>	<b>95,894.49</b>	<b>65,632.90</b>	<b>2,889.55</b>	<b>14,164.48</b>	<b>96,458.35</b>	<b>1,392,957.26</b>	<b>2,090,704.35</b>

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	711	0	292	0	11	134	1,348	2,496
Floating vs. Fixed	930	2,195	236	27	60	2,663	10,358	16,469
Overnight Index Swap	2,179	6	38	20	249	0	2,199	4,690
<b>Total</b>	<b>3,820</b>	<b>2,201</b>	<b>566</b>	<b>47</b>	<b>320</b>	<b>2,797</b>	<b>13,905</b>	<b>23,655</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	426,306.97	94,321.33	81,578.14	27,022.75	9,977.29	5,943.18	6,942.21	652,091.88
Floating vs. Fixed	604,315.46	173,980.76	170,283.35	77,298.85	21,850.88	2,288.51	1,947.79	1,051,965.60
Overnight Index Swap	223,905.43	47,224.76	62,776.33	32,503.23	14,455.86	680.40	5,100.85	386,646.87
<b>Total</b>	<b>1,254,527.87</b>	<b>315,526.86</b>	<b>314,637.82</b>	<b>136,824.84</b>	<b>46,284.02</b>	<b>8,912.09</b>	<b>13,990.85</b>	<b>2,090,704.35</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	321	214	573	515	291	172	411	2,496
Floating vs. Fixed	3,936	2,089	4,836	4,107	981	169	352	16,469
Overnight Index Swap	707	584	1,433	1,132	493	69	275	4,690
<b>Total</b>	<b>4,964</b>	<b>2,886</b>	<b>6,842</b>	<b>5,753</b>	<b>1,765</b>	<b>409</b>	<b>1,037</b>	<b>23,655</b>