

## Foreign Exchange Position

Positions as at: 23 September 2022

### By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	398,517.86	893,172.89	1,291,690.75
<b>Total</b>	<b>398,517.86</b>	<b>893,172.89</b>	<b>1,291,690.75</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	63,158	124,819	187,977
<b>Total</b>	<b>63,158</b>	<b>124,819</b>	<b>187,977</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	169,730.55	41,036.17	233,739.14	302,464.04	15,123.32	33,154.08	430,792.78	65,650.68	1,291,690.75
<b>Total</b>	<b>169,730.55</b>	<b>41,036.17</b>	<b>233,739.14</b>	<b>302,464.04</b>	<b>15,123.32</b>	<b>33,154.08</b>	<b>430,792.78</b>	<b>65,650.68</b>	<b>1,291,690.75</b>

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	8,348	10,671	38,763	62,054	3,339	7,127	52,404	5,271	187,977
<b>Total</b>	<b>8,348</b>	<b>10,671</b>	<b>38,763</b>	<b>62,054</b>	<b>3,339</b>	<b>7,127</b>	<b>52,404</b>	<b>5,271</b>	<b>187,977</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	972,480.74	167,552.18	73,316.79	42,356.95	24,206.75	10,665.23	1,112.11	1,291,690.75
<b>Total</b>	<b>972,480.74</b>	<b>167,552.18</b>	<b>73,316.79</b>	<b>42,356.95</b>	<b>24,206.75</b>	<b>10,665.23</b>	<b>1,112.11</b>	<b>1,291,690.75</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	167,060	9,225	5,217	2,760	2,433	1,173	109	187,977
<b>Total</b>	<b>167,060</b>	<b>9,225</b>	<b>5,217</b>	<b>2,760</b>	<b>2,433</b>	<b>1,173</b>	<b>109</b>	<b>187,977</b>

### Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6727	UAE Dirham
AFN	88.25	Afghani
ALL	118.03	Lek
AMD	411.93	Armenian Dram
ANG	1.7845	Netherlands Antillean Guilder
AOA	420	Kwanza
ARS	145.17	Argentine Peso
AUD	1.5042	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.9882	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	102.7	Taka
BGN	1.9881	Bulgarian Lev
BHD	0.377	Bahraini Dinar
BIF	2030.3	Burundi Franc
BMD	1	Bermudian Dollar

## Foreign Exchange Position

Positions as at:

23 September 2022

BND	1.4184	Brunei Dollar
BOB	6.85	Boliviano
BRL	5.1166	Brazilian Real
BSD	1	Bahamian Dollar
BTN	80.912	Ngultrum
BWP	13.1062	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3487	Canadian Dollar
CDF	2009	Congolese Franc
CHF	0.9767	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	943.78	Chilean Peso
CNY	7.0772	Yuan Renminbi
COP	4359.81	Colombian Peso
COU	0.072	Unidad de Valor Real
CRC	630.125	Costa Rican Colon
CUC	1	Peso Convertible
CUP	24	Cuban Peso
CVE	112.08	Cape Verde Escudo
CZK	25.04	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	7.5585	Danish Krone
DOP	53.11	Dominican Peso
DZD	140.0771	Algerian Dinar
EGP	19.46	Egyptian Pound
ERN	15	Nakfa
ETB	52.5609	Ethiopian Birr
EUR	1.0167	Euro
FJD	2.2366	Fiji Dollar
FKP	0.8909	Falkland Islands Pound
GBP	0.8884	Pound Sterling
GEL	2.8	Lari
GHS	10.1	Cedi
GIP	0.8908	Gibraltar Pound
GMD	56.8	Dalasi
GNF	8602	Guinea Franc
GTQ	7.829	Quetzal
GYD	207.98	Guyana Dollar
HKD	7.8494	Hong Kong Dollar
HNL	24.5738	Lempira
HRK	7.6436	Croatian Kuna
HTG	115	Gourde
HUF	411.96	Forint
IDR	15015	Rupiah
ILS	3.487	New Israeli Sheqel
INR	81.047	Indian Rupee

## Foreign Exchange Position

Positions as at:

23 September 2022

IQD	1458.52	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	142.28	Iceland Krona
JMD	151.18	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	142.35	Yen
KES	120.5	Kenyan Shilling
KGS	81.5376	Som
KHR	4108	Riel
KMF	498.1	Comoro Franc
KPW	130	North Korean Won
KRW	1404.23	Won
KWD	0.3093	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	478.99	Tenge
LAK	16005	Kip
LBP	1505.5	Lebanese Pound
LKR	358	Sri Lanka Rupee
LRD	153	Liberian Dollar
LSL	17.5825	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.9665	Libyan Dinar
MAD	10.7777	Moroccan Dirham
MDL	19.33	Moldovan Leu
MGA	4155	Malagasy Ariary
MKD	62.52	Denar
MMK	2093.7	Kyat
MNT	3265	Tugrik
MOP	8.085	Pataca
MRO	356	Ouguiya
MUR	44.4	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1012.11	Kwacha
MXN	19.931	Mexican Peso
MXV	2.6525	Mexican Unidad de Inversion (UDI)
MYR	4.565	Malaysian Ringgit
MZN	63.24	Metical
NAD	17.5683	Namibia Dollar
NGN	429.71	Naira
NIO	35.88	Cordoba Oro
NOK	10.4057	Norwegian Krone
NPR	129.38	Nepalese Rupee
NZD	1.7094	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.8729	Nuevo Sol

## Foreign Exchange Position

Positions as at:

23 September 2022

PGK	3.4305	Kina
PHP	58.49	Philippine Peso
PKR	239	Pakistan Rupee
PLN	4.8242	Zloty
PYG	7012.67	Guarani
QAR	3.64	Qatari Rial
RON	5.0198	Leu
RSD	119.06	Serbian Dinar
RUB	58.9	Russian Ruble
RWF	1055.49	Rwanda Franc
SAR	3.7615	Saudi Riyal
SBD	8.0972	Solomon Islands Dollar
SCR	13.6924	Seychelles Rupee
SDG	565.0502	Sudanese Pound
SEK	11.065	Swedish Krona
SGD	1.4184	Singapore Dollar
SHP	0.8196	Saint Helena Pound
SLL	14917	Leone
SOS	565	Somali Shilling
SRD	27.125	Surinam Dollar
SSP	621.8834	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYP	2510	Syrian Pound
SZL	17.5885	Lilangeni
THB	37.36	Baht
TJS	10.21	Somoni
TMT	3.49	New Manat
TND	3.2363	Tunisian Dinar
TOP	2.3337	Pa'anga
TRY	18.3212	Turkish Lira
TTD	6.7781	Trinidad and Tobago Dollar
TWD	31.582	New Taiwan Dollar
TZS	2327	Tanzanian Shilling
UAH	36.93	Hryvnia
UGX	3820	Uganda Shilling
USD	1	US Dollar
UYU	40.84	Peso Uruguayo
UZS	11005.33	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23700	Dong
VUV	115.25	Vatu
WST	2.5707	Tala
XAF	666.69	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	664.5	CFA Franc BCEAO
XPF	121	CFP Franc

## Foreign Exchange Position

Positions as at:

23 September 2022

YER	249.93	Yemeni Rial
ZAR	17.5831	Rand
ZMK	5185	Zambian Kwacha
ZWL	598.8244	Zimbabwe Dollar

## Interest Rate Position

Positions as at:

23 September 2022

### By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	882,245.42	381,635.80	1,263,881.22
Floating vs. Fixed	8,715,496.82	2,755,358.71	11,470,855.53
Overnight Index Swap	2,330,167.12	899,522.23	3,229,689.35
<b>Total</b>	<b>11,927,909.37</b>	<b>4,036,516.74</b>	<b>15,964,426.11</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	15,091	3,827	18,918
Floating vs. Fixed	265,990	108,910	374,900
Overnight Index Swap	75,959	20,253	96,211
<b>Total</b>	<b>357,039</b>	<b>132,990</b>	<b>490,029</b>

### By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	370,493.99	0.00	54,278.97	1,129.93	179,102.47	165,833.06	493,042.80	1,263,881.22
Floating vs. Fixed	2,505,048.62	2,069,413.45	261,354.66	18,965.50	123,505.74	1,891,042.94	4,601,524.62	11,470,855.53
Overnight Index Swap	1,297,320.74	13,600.51	190,955.36	54,423.58	454,592.88	701.03	1,218,095.26	3,229,689.35
<b>Total</b>	<b>4,172,863.35</b>	<b>2,083,013.96</b>	<b>506,589.00</b>	<b>74,519.02</b>	<b>757,201.09</b>	<b>2,057,577.03</b>	<b>6,312,662.68</b>	<b>15,964,426.11</b>

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	4,540	0	242	16	2,972	5,000	6,149	18,918
Floating vs. Fixed	80,531	68,893	6,681	475	4,277	70,733	143,312	374,900
Overnight Index Swap	27,063	220	1,558	1,476	16,384	32	49,479	96,211
<b>Total</b>	<b>112,133</b>	<b>69,113</b>	<b>8,480</b>	<b>1,967</b>	<b>23,633</b>	<b>75,764</b>	<b>198,940</b>	<b>490,029</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	456,462.50	235,538.44	336,302.25	167,832.87	34,255.23	19,643.55	13,846.37	1,263,881.22
Floating vs. Fixed	4,752,089.42	2,000,560.26	3,026,576.40	1,269,269.56	178,032.96	92,316.58	152,010.36	11,470,855.53
Overnight Index Swap	1,636,560.69	519,963.38	619,024.09	306,526.90	64,339.50	46,917.86	36,356.93	3,229,689.35
<b>Total</b>	<b>6,845,112.60</b>	<b>2,756,062.08</b>	<b>3,981,902.74</b>	<b>1,743,629.34</b>	<b>276,627.69</b>	<b>158,878.00</b>	<b>202,213.66</b>	<b>15,964,426.11</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	3,440	2,997	5,889	3,958	1,134	795	707	18,918
Floating vs. Fixed	72,280	60,380	144,557	74,947	9,747	5,155	7,835	374,900
Overnight Index Swap	17,864	16,095	34,473	18,733	3,453	2,682	2,912	96,211
<b>Total</b>	<b>93,584</b>	<b>79,472</b>	<b>184,919</b>	<b>97,637</b>	<b>14,333</b>	<b>8,631</b>	<b>11,454</b>	<b>490,029</b>

### Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6727	UAE Dirham

## Interest Rate Position

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AFN	88.25	Afghani
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AMD	411.93	Armenian Dram
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AOA	420	Kwanza
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BMD	1	Bermudian Dollar
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BRL	5.1166	Brazilian Real
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BTN	80.912	Ngultrum
BWP	13.1062	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
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CVE	112.08	Cape Verde Escudo
CZK	25.04	Czech Koruna
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DKK	7.5585	Danish Krone
DOP	53.11	Dominican Peso
DZD	140.0771	Algerian Dinar
EGP	19.46	Egyptian Pound
ERN	15	Nakfa

## Interest Rate Position

Positions as at:

23 September 2022

ETB	52.5609	Ethiopian Birr
EUR	1.0167	Euro
FJD	2.2366	Fiji Dollar
FKP	0.8909	Falkland Islands Pound
GBP	0.8884	Pound Sterling
GEL	2.8	Lari
GHS	10.1	Cedi
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GMD	56.8	Dalasi
GNF	8602	Guinea Franc
GTQ	7.829	Quetzal
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KZT	478.99	Tenge
LAK	16005	Kip
LBP	1505.5	Lebanese Pound
LKR	358	Sri Lanka Rupee
LRD	153	Liberian Dollar
LSL	17.5825	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	4.9665	Libyan Dinar

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Positions as at:

23 September 2022

MAD	10.7777	Moroccan Dirham
MDL	19.33	Moldovan Leu
MGA	4155	Malagasy Ariary
MKD	62.52	Denar
MMK	2093.7	Kyat
MNT	3265	Tugrik
MOP	8.085	Pataca
MRO	356	Ouguiya
MUR	44.4	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	1012.11	Kwacha
MXN	19.931	Mexican Peso
MXV	2.6525	Mexican Unidad de Inversion (UDI)
MYR	4.565	Malaysian Ringgit
MZN	63.24	Metical
NAD	17.5683	Namibia Dollar
NGN	429.71	Naira
NIO	35.88	Cordoba Oro
NOK	10.4057	Norwegian Krone
NPR	129.38	Nepalese Rupee
NZD	1.7094	New Zealand Dollar
OMR	0.3849	Rial Omani
PAB	1	Balboa
PEN	3.8729	Nuevo Sol
PGK	3.4305	Kina
PHP	58.49	Philippine Peso
PKR	239	Pakistan Rupee
PLN	4.8242	Zloty
PYG	7012.67	Guarani
QAR	3.64	Qatari Rial
RON	5.0198	Leu
RSD	119.06	Serbian Dinar
RUB	58.9	Russian Ruble
RWF	1055.49	Rwanda Franc
SAR	3.7615	Saudi Riyal
SBD	8.0972	Solomon Islands Dollar
SCR	13.6924	Seychelles Rupee
SDG	565.0502	Sudanese Pound
SEK	11.065	Swedish Krona
SGD	1.4184	Singapore Dollar
SHP	0.8196	Saint Helena Pound
SLL	14917	Leone
SOS	565	Somali Shilling

## Interest Rate Position

Positions as at:

23 September 2022

SRD	27.125 Surinam Dollar
SSP	621.8834 South Sudanese Pound
STD	21005 Dobra
SVC	8.7495 El Salvador Colon
SYP	2510 Syrian Pound
SZL	17.5885 Lilangeni
THB	37.36 Baht
TJS	10.21 Somoni
TMT	3.49 New Manat
TND	3.2363 Tunisian Dinar
TOP	2.3337 Pa'anga
TRY	18.3212 Turkish Lira
TTD	6.7781 Trinidad and Tobago Dollar
TWD	31.582 New Taiwan Dollar
TZS	2327 Tanzanian Shilling
UAH	36.93 Hryvnia
UGX	3820 Uganda Shilling
USD	1 US Dollar
UYU	40.84 Peso Uruguayo
UZS	11005.33 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	23700 Dong
VUV	115.25 Vatu
WST	2.5707 Tala
XAF	666.69 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	664.5 CFA Franc BCEAO
XPF	121 CFP Franc
YER	249.93 Yemeni Rial
ZAR	17.5831 Rand
ZMK	5185 Zambian Kwacha
ZWL	598.8244 Zimbabwe Dollar

## Foreign Exchange Turnover

Turnover for the period:

19 September 2022 to

23 September 2022

### By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	120,462.07	194,388.21	314,850.28
Total	120,462.07	194,388.21	314,850.28

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	23,080	32,683	55,763
Total	23,080	32,683	55,763

### 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	42,185.92	11,333.85	71,712.90	76,262.26	4,181.56	10,482.01	74,383.14	24,308.64	314,850.28
Total	42,185.92	11,333.85	71,712.90	76,262.26	4,181.56	10,482.01	74,383.14	24,308.64	314,850.28

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,991	3,576	14,102	21,623	857	2,064	10,783	769	55,763
Total	1,991	3,576	14,102	21,623	857	2,064	10,783	769	55,763

### 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	280,701.72	25,125.01	3,778.52	1,710.83	3,483.06	51.13	0.00	314,850.28
Total	280,701.72	25,125.01	3,778.52	1,710.83	3,483.06	51.13	0.00	314,850.28

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	53,062	2,197	201	89	207	9	0	55,763
Total	53,062	2,197	201	89	207	9	0	55,763

## Interest Rate Turnover

Turnover for the period:

19 September 2022 to

23 September 2022

### By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	16,248.24	297,374.24	313,622.47
Floating vs. Fixed	327,578.84	329,743.15	657,321.99
Overnight Index Swap	320,686.75	162,138.39	482,825.14
<b>Total</b>	<b>664,513.83</b>	<b>789,255.77</b>	<b>1,453,769.60</b>

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	135	1,524	1,658
Floating vs. Fixed	7,674	4,556	12,230
Overnight Index Swap	3,245	1,146	4,391
<b>Total</b>	<b>11,054</b>	<b>7,226</b>	<b>18,279</b>

### By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	95,287.01	0.00	16,500.54	0.00	0.00	6,141.90	195,693.02	313,622.47
Floating vs. Fixed	27,541.74	100,334.65	10,616.28	957.41	2,086.71	69,789.96	445,995.23	657,321.99
Overnight Index Swap	236,179.65	786.99	11,751.31	639.74	6,506.67	0.00	226,960.78	482,825.14
<b>Total</b>	<b>359,008.40</b>	<b>101,121.64</b>	<b>38,868.13</b>	<b>1,597.15</b>	<b>8,593.38</b>	<b>75,931.86</b>	<b>868,649.03</b>	<b>1,453,769.60</b>

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	517	0	140	0	0	135	866	1,658
Floating vs. Fixed	400	2,120	255	19	61	2,043	7,334	12,230
Overnight Index Swap	1,479	13	45	19	302	0	2,534	4,391
<b>Total</b>	<b>2,396</b>	<b>2,133</b>	<b>440</b>	<b>38</b>	<b>363</b>	<b>2,178</b>	<b>10,734</b>	<b>18,279</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	197,350.38	48,307.34	42,356.58	13,759.33	4,092.98	3,895.68	3,860.19	313,622.47
Floating vs. Fixed	302,395.94	137,360.29	127,938.36	64,546.66	20,908.21	1,883.57	2,288.96	657,321.99
Overnight Index Swap	325,656.74	51,233.91	53,201.81	40,115.18	10,214.47	729.59	1,673.43	482,825.14
<b>Total</b>	<b>825,403.06</b>	<b>236,901.54</b>	<b>223,496.76</b>	<b>118,421.17</b>	<b>35,215.66</b>	<b>6,508.84</b>	<b>7,822.58</b>	<b>1,453,769.60</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	174	173	437	329	172	108	266	1,658
Floating vs. Fixed	1,834	1,711	3,293	3,435	1,379	213	367	12,230
Overnight Index Swap	651	655	1,319	1,097	412	73	185	4,391
<b>Total</b>	<b>2,659</b>	<b>2,538</b>	<b>5,048</b>	<b>4,861</b>	<b>1,962</b>	<b>394</b>	<b>818</b>	<b>18,279</b>