

## Foreign Exchange Position

Positions as at:

24 May 2019

### *By Product and Intention to Clear*

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	380,238.09	1,044,029.52	1,424,267.61
<b>Total</b>	<b>380,238.09</b>	<b>1,044,029.52</b>	<b>1,424,267.61</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	53,875	120,656	174,530
<b>Total</b>	<b>53,875</b>	<b>120,656</b>	<b>174,530</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	183,309.16	68,465.95	261,510.72	429,327.09	18,158.12	37,045.60	364,796.53	61,654.44	1,424,267.61
<b>Total</b>	<b>183,309.16</b>	<b>68,465.95</b>	<b>261,510.72</b>	<b>429,327.09</b>	<b>18,158.12</b>	<b>37,045.60</b>	<b>364,796.53</b>	<b>61,654.44</b>	<b>1,424,267.61</b>

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	11,661	13,924	34,874	51,283	4,147	9,161	44,062	5,419	174,530
<b>Total</b>	<b>11,661</b>	<b>13,924</b>	<b>34,874</b>	<b>51,283</b>	<b>4,147</b>	<b>9,161</b>	<b>44,062</b>	<b>5,419</b>	<b>174,530</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	1,098,541.54	149,664.19	94,591.29	58,076.80	16,607.26	6,138.78	647.75	1,424,267.61
<b>Total</b>	<b>1,098,541.54</b>	<b>149,664.19</b>	<b>94,591.29</b>	<b>58,076.80</b>	<b>16,607.26</b>	<b>6,138.78</b>	<b>647.75</b>	<b>1,424,267.61</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	153,044	10,010	5,378	3,509	1,734	777	79	174,530
<b>Total</b>	<b>153,044</b>	<b>10,010</b>	<b>5,378</b>	<b>3,509</b>	<b>1,734</b>	<b>777</b>	<b>79</b>	<b>174,530</b>

### *Foreign Exchange Rate*

Currency Code	Exchange Rate	Description
AED	3.6724	UAE Dirham
AFN	80.05	Afghani
ALL	109.28	Lek
AMD	478.62	Armenian Dram
ANG	1.8725	Netherlands Antillean Guilder
AOA	327.21	Kwanza
ARS	44.817	Argentine Peso
AUD	1.4526	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.7506	Convertible Mark
BBD	1.9701	Barbados Dollar
BDT	83.85	Taka
BGN	1.7538	Bulgarian Lev

## Foreign Exchange Position

Positions as at:

24 May 2019

BHD	0.3768	Bahraini Dinar
BIF	1817.69	Burundi Franc
BMD	1	Bermudian Dollar
BND	1.379	Brunei Dollar
BOB	6.85	Boliviano
BRL	4.04	Brazilian Real
BSD	1	Bahamian Dollar
BTN	69.66	Ngultrum
BWP	10.7411	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3429	Canadian Dollar
CDF	1630	Congolese Franc
CHF	1.0095	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	697.28	Chilean Peso
CNY	6.9054	Yuan Renminbi
COP	3333.53	Colombian Peso
COU	0.0796	Unidad de Valor Real
CRC	586.55	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso
CVE	98.7	Cape Verde Escudo
CZK	23.145	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.696	Danish Krone
DOP	50.47	Dominican Peso
DZD	119.4782	Algerian Dinar
EGP	16.89	Egyptian Pound
ERN	15	Nakfa
ETB	28.7824	Ethiopian Birr
EUR	0.8966	Euro
FJD	2.14	Fiji Dollar
FKP	0.789	Falkland Islands Pound
GBP	0.7897	Pound Sterling
GEL	2.763	Lari
GHS	5.15	Cedi
GIP	0.7889	Gibraltar Pound
GMD	49.95	Dalasi
GNF	9129	Guinea Franc
GTQ	7.655	Quetzal
GYD	205.95	Guyana Dollar
HKD	7.8497	Hong Kong Dollar
HNL	24.4174	Lempira

## Foreign Exchange Position

Positions as at:

24 May 2019

HRK	6.66	Croatian Kuna
HTG	89.6734	Gourde
HUF	292.4	Forint
IDR	14520	Rupiah
ILS	3.6104	New Israeli Sheqel
INR	69.64	Indian Rupee
IQD	1186.43	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	123.76	Iceland Krona
JMD	133.5	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	110.34	Yen
KES	101.2	Kenyan Shilling
KGS	69.845	Som
KHR	4030.8362	Riel
KMF	439.49	Comoro Franc
KPW	130	North Korean Won
KRW	1190.37	Won
KWD	0.3041	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	378.76	Tenge
LAK	8625	Kip
LBP	1505.7	Lebanese Pound
LKR	176.35	Sri Lanka Rupee
LRD	181.58	Liberian Dollar
LSL	14.37	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.3988	Libyan Dinar
MAD	9.6816	Moroccan Dirham
MDL	17.93	Moldovan Leu
MGA	3664.39	Malagasy Ariary
MKD	54.85	Denar
MMK	1536	Kyat
MNT	2631	Tugrik
MOP	8.085	Pataca
MRO	356	Ouguiya
MUR	35.3	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	733.32	Kwacha
MXN	18.9868	Mexican Peso
MXV	3.0248	Mexican Unidad de Inversion (UDI)
MYR	4.1845	Malaysian Ringgit
MZN	62.4	Metical

## Foreign Exchange Position

Positions as at:

24 May 2019

NAD	14.3622	Namibia Dollar
NGN	305.88	Naira
NIO	32.8	Cordoba Oro
NOK	8.7564	Norwegian Krone
NPR	111.46	Nepalese Rupee
NZD	1.5392	New Zealand Dollar
OMR	0.3848	Rial Omani
PAB	1	Balboa
PEN	3.343	Nuevo Sol
PGK	3.2895	Kina
PHP	52.39	Philippine Peso
PKR	151.75	Pakistan Rupee
PLN	3.8603	Zloty
PYG	6314	Guarani
QAR	3.6523	Qatari Rial
RON	4.2674	Leu
RSD	105.57	Serbian Dinar
RUB	64.285	Russian Ruble
RWF	906.9403	Rwanda Franc
SAR	3.7499	Saudi Riyal
SBD	7.7519	Solomon Islands Dollar
SCR	13.54	Seychelles Rupee
SDG	45.0002	Sudanese Pound
SEK	9.6239	Swedish Krona
SGD	1.379	Singapore Dollar
SHP	0.7884	Saint Helena Pound
SLL	8975	Leone
SOS	575	Somali Shilling
SRD	7.43	Surinam Dollar
SSP	156.5742	South Sudanese Pound
STD	21005	Dobra
SVC	8.7495	El Salvador Colon
SYR	515	Syrian Pound
SZL	14.376	Lilangeni
THB	31.92	Baht
TJS	9.4346	Somoni
TMT	3.49	New Manat
TND	2.9967	Tunisian Dinar
TOP	2.1973	Pa'anga
TRY	6.091	Turkish Lira
TTD	6.7283	Trinidad and Tobago Dollar
TWD	31.434	New Taiwan Dollar
TZS	2295	Tanzanian Shilling
UAH	26.27	Hryvnia

## Foreign Exchange Position

Positions as at:

24 May 2019

UGX	3756.56	Uganda Shilling
USD	1	US Dollar
UYU	35.27	Peso Uruguayo
UZS	8455.9	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23370	Dong
VUV	113.73	Vatu
WST	2.5733	Tala
XAF	617.68	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	584.7	CFA Franc BCEAO
XPF	106.46	CFP Franc
YER	249.55	Yemeni Rial
ZAR	14.3631	Rand
ZMK	5185	Zambian Kwacha
ZWL	4.5	Zimbabwe Dollar

## Interest Rate Position

Positions as at:

24 May 2019

### *By Product and Intention to Clear*

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	745,383.36	557,356.64	1,302,740.00
Floating vs. Fixed	8,602,215.31	4,351,578.73	12,953,794.04
Overnight Index Swap	1,548,436.16	1,092,528.01	2,640,964.17
<b>Total</b>	<b>10,896,034.83</b>	<b>6,001,463.39</b>	<b>16,897,498.21</b>

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	10,026	4,096	14,122
Floating vs. Fixed	187,884	121,589	309,473
Overnight Index Swap	12,920	8,509	21,429
<b>Total</b>	<b>210,830</b>	<b>134,194</b>	<b>345,024</b>

### *By Product and Currency*

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	293,013.64	0.00	27,574.86	7,020.35	186,524.13	120,368.75	668,238.27	1,302,740.00
Floating vs. Fixed	2,150,215.38	1,602,585.45	228,700.34	37,237.60	1,189,653.38	2,775,545.97	4,969,855.92	12,953,794.04
Overnight Index Swap	151,964.52	0.00	98,417.56	6,193.49	52,091.31	267.53	2,332,029.76	2,640,964.17
<b>Total</b>	<b>2,595,193.54</b>	<b>1,602,585.45</b>	<b>354,692.76</b>	<b>50,451.45</b>	<b>1,428,268.82</b>	<b>2,896,182.25</b>	<b>7,970,123.95</b>	<b>16,897,498.21</b>

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,421	0	209	105	2,155	2,998	5,234	14,122
Floating vs. Fixed	57,742	51,120	4,005	939	17,271	66,895	111,502	309,473
Overnight Index Swap	586	0	414	11	255	11	20,152	21,429
<b>Total</b>	<b>61,749</b>	<b>51,120</b>	<b>4,628</b>	<b>1,055</b>	<b>19,681</b>	<b>69,904</b>	<b>136,888</b>	<b>345,024</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	569,453.21	226,956.48	308,064.50	157,913.79	21,564.19	11,986.34	6,801.49	1,302,740.00
Floating vs. Fixed	5,392,885.22	2,326,667.30	3,212,646.16	1,553,700.94	198,000.46	116,548.32	153,345.64	12,953,794.04
Overnight Index Swap	2,327,655.88	140,225.98	150,750.35	20,481.62	746.45	1,012.34	91.55	2,640,964.17
<b>Total</b>	<b>8,289,994.31</b>	<b>2,693,849.76</b>	<b>3,671,461.00</b>	<b>1,732,096.35</b>	<b>220,311.11</b>	<b>129,547.00</b>	<b>160,238.68</b>	<b>16,897,498.21</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	2,830	2,243	4,206	3,127	658	575	483	14,122
Floating vs. Fixed	66,550	47,579	111,502	63,677	8,339	5,483	6,344	309,473
Overnight Index Swap	7,952	4,377	8,528	492	34	39	7	21,429
<b>Total</b>	<b>77,332</b>	<b>54,199</b>	<b>124,236</b>	<b>67,296</b>	<b>9,031</b>	<b>6,097</b>	<b>6,834</b>	<b>345,024</b>

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### Foreign Exchange Rate

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CRC	586.55	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso

## Interest Rate Position

Positions as at:

24 May 2019

CVE	98.7 Cape Verde Escudo
CZK	23.145 Czech Koruna
DJF	177.5 Djibouti Franc
DKK	6.696 Danish Krone
DOP	50.47 Dominican Peso
DZD	119.4782 Algerian Dinar
EGP	16.89 Egyptian Pound
ERN	15 Nakfa
ETB	28.7824 Ethiopian Birr
EUR	0.8966 Euro
FJD	2.14 Fiji Dollar
FKP	0.789 Falkland Islands Pound
GBP	0.7897 Pound Sterling
GEL	2.763 Lari
GHS	5.15 Cedi
GIP	0.7889 Gibraltar Pound
GMD	49.95 Dalasi
GNF	9129 Guinea Franc
GTQ	7.655 Quetzal
GYD	205.95 Guyana Dollar
HKD	7.8497 Hong Kong Dollar
HNL	24.4174 Lempira
HRK	6.66 Croatian Kuna
HTG	89.6734 Gourde
HUF	292.4 Forint
IDR	14520 Rupiah
ILS	3.6104 New Israeli Sheqel
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IRR	42000 Iranian Rial
ISK	123.76 Iceland Krona
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JPY	110.34 Yen
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KGS	69.845 Som
KHR	4030.8362 Riel
KMF	439.49 Comoro Franc
KPW	130 North Korean Won

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KRW	1190.37 Won
KWD	0.3041 Kuwaiti Dinar
KYD	0.825 Cayman Islands Dollar
KZT	378.76 Tenge
LAK	8625 Kip
LBP	1505.7 Lebanese Pound
LKR	176.35 Sri Lanka Rupee
LRD	181.58 Liberian Dollar
LSL	14.37 Loti
LTL	2.8536 Lithuanian Litas
LVL	0.5078 Latvian Lats
LYD	1.3988 Libyan Dinar
MAD	9.6816 Moroccan Dirham
MDL	17.93 Moldovan Leu
MGA	3664.39 Malagasy Ariary
MKD	54.85 Denar
MMK	1536 Kyat
MNT	2631 Tugrik
MOP	8.085 Pataca
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MUR	35.3 Mauritius Rupee
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MWK	733.32 Kwacha
MXN	18.9868 Mexican Peso
MXV	3.0248 Mexican Unidad de Inversion (UDI)
MYR	4.1845 Malaysian Ringgit
MZN	62.4 Metical
NAD	14.3622 Namibia Dollar
NGN	305.88 Naira
NIO	32.8 Cordoba Oro
NOK	8.7564 Norwegian Krone
NPR	111.46 Nepalese Rupee
NZD	1.5392 New Zealand Dollar
OMR	0.3848 Rial Omani
PAB	1 Balboa
PEN	3.343 Nuevo Sol
PGK	3.2895 Kina
PHP	52.39 Philippine Peso
PKR	151.75 Pakistan Rupee

## Interest Rate Position

Positions as at:

24 May 2019

PLN	3.8603 Zloty
PYG	6314 Guarani
QAR	3.6523 Qatari Rial
RON	4.2674 Leu
RSD	105.57 Serbian Dinar
RUB	64.285 Russian Ruble
RWF	906.9403 Rwanda Franc
SAR	3.7499 Saudi Riyal
SBD	7.7519 Solomon Islands Dollar
SCR	13.54 Seychelles Rupee
SDG	45.0002 Sudanese Pound
SEK	9.6239 Swedish Krona
SGD	1.379 Singapore Dollar
SHP	0.7884 Saint Helena Pound
SLL	8975 Leone
SOS	575 Somali Shilling
SRD	7.43 Surinam Dollar
SSP	156.5742 South Sudanese Pound
STD	21005 Dobra
SVC	8.7495 El Salvador Colon
SYP	515 Syrian Pound
SZL	14.376 Lilangeni
THB	31.92 Baht
TJS	9.4346 Somoni
TMT	3.49 New Manat
TND	2.9967 Tunisian Dinar
TOP	2.1973 Pa'anga
TRY	6.091 Turkish Lira
TTD	6.7283 Trinidad and Tobago Dollar
TWD	31.434 New Taiwan Dollar
TZS	2295 Tanzanian Shilling
UAH	26.27 Hryvnia
UGX	3756.56 Uganda Shilling
USD	1 US Dollar
UYU	35.27 Peso Uruguayo
UZS	8455.9 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	23370 Dong
VUV	113.73 Vatu

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Positions as at:

24 May 2019

WST	2.5733 Tala
XAF	617.68 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	584.7 CFA Franc BCEAO
XPF	106.46 CFP Franc
YER	249.55 Yemeni Rial
ZAR	14.3631 Rand
ZMK	5185 Zambian Kwacha
ZWL	4.5 Zimbabwe Dollar

## Foreign Exchange Turnover

Turnover for the period:

20 May 2019 to

24 May 2019

### *By Product and Intention to Clear*

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	102,597.54	226,030.08	328,627.62
Total	102,597.54	226,030.08	328,627.62

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	16,987	30,312	47,298
Total	16,987	30,312	47,298

### *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	28,410.29	17,669.42	60,296.98	76,005.16	3,174.49	9,575.30	117,470.98	16,025.00	328,627.62
Total	28,410.29	17,669.42	60,296.98	76,005.16	3,174.49	9,575.30	117,470.98	16,025.00	328,627.62

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	1,787	4,075	9,653	11,062	851	2,500	16,478	893	47,298
Total	1,787	4,075	9,653	11,062	851	2,500	16,478	893	47,298

### *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	279,400.78	29,241.27	10,123.66	4,842.15	4,710.01	164.75	145.00	328,627.62
Total	279,400.78	29,241.27	10,123.66	4,842.15	4,710.01	164.75	145.00	328,627.62

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	44,297	1,958	495	248	281	11	10	47,298
Total	44,297	1,958	495	248	281	11	10	47,298

## Interest Rate Turnover

Turnover for the period:

20 May 2019 to

24 May 2019

### *By Product and Intention to Clear*

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	8,677.77	622,152.68	630,830.44
Floating vs. Fixed	415,480.14	639,162.49	1,054,642.63
Overnight Index Swap	546,295.96	367,444.69	913,740.65
<b>Total</b>	<b>970,453.86</b>	<b>1,628,759.86</b>	<b>2,599,213.72</b>

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	123	1,996	2,119
Floating vs. Fixed	7,743	4,824	12,567
Overnight Index Swap	930	311	1,241
<b>Total</b>	<b>8,796</b>	<b>7,131</b>	<b>15,927</b>

### *By Product and Currency*

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	35,668.62	0.00	15,939.97	1,815.46	10,914.75	2,248.80	564,242.84	630,830.44
Floating vs. Fixed	97,661.05	76,484.27	10,421.01	2,202.87	17,343.88	175,472.27	675,057.29	1,054,642.63
Overnight Index Swap	6,784.70	0.00	2,303.21	2,532.61	0.00	0.00	902,120.13	913,740.65
<b>Total</b>	<b>140,114.37</b>	<b>76,484.27</b>	<b>28,664.20</b>	<b>6,550.94</b>	<b>28,258.63</b>	<b>177,721.06</b>	<b>2,141,420.26</b>	<b>2,599,213.72</b>

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	589	0	120	60	103	59	1,189	2,119
Floating vs. Fixed	1,730	2,380	119	61	172	2,698	5,408	12,567
Overnight Index Swap	21	0	2	1	0	0	1,217	1,241
<b>Total</b>	<b>2,340</b>	<b>2,380</b>	<b>241</b>	<b>122</b>	<b>275</b>	<b>2,756</b>	<b>7,814</b>	<b>15,927</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	518,229.18	74,288.36	27,873.65	6,017.18	2,924.32	1,244.57	253.19	630,830.44
Floating vs. Fixed	621,490.17	157,100.19	177,119.40	75,075.80	18,625.86	2,177.75	3,053.46	1,054,642.63
Overnight Index Swap	887,723.10	15,868.74	7,514.49	2,625.45	8.31	0.56	0.00	913,740.65
<b>Total</b>	<b>2,027,442.45</b>	<b>247,257.30</b>	<b>212,507.54</b>	<b>83,718.43</b>	<b>21,558.49</b>	<b>3,422.88</b>	<b>3,306.64</b>	<b>2,599,213.72</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	239	243	470	477	236	142	313	2,119
Floating vs. Fixed	2,730	1,536	3,912	2,843	918	143	487	12,567
Overnight Index Swap	636	132	342	123	4	4	0	1,241
<b>Total</b>	<b>3,604</b>	<b>1,911</b>	<b>4,724</b>	<b>3,442</b>	<b>1,158</b>	<b>289</b>	<b>800</b>	<b>15,927</b>