

Table 1
Turnover of Banks' Derivatives (in Notional Amounts)

By Risk Category

March 2026

Unit: NTD Millions; %

| Risk Category | Domestic Banks & Local Branches of Foreign and Mainland Chinese banks | | | |
|--------------------------------------|---|-----------------------------|-------------------|---------------|
| | NTD | Non-NTD Foreign Currency | Total | Share (%) |
| 1. Interest Rate Contracts | 5,163,818 | 1,929,535 | 7,093,353 | 25.72 |
| (1) OTC | 5,163,818 | 529,884 | 5,693,702 | 20.64 |
| (2) Exchange-Traded | - | 1,399,651 | 1,399,651 | 5.08 |
| 2. Foreign Exchange Contracts | 7,579,907 | 12,601,686 | 20,181,593 | 73.17 |
| (1) OTC | 7,579,907 | 12,595,875 | 20,175,782 | 73.15 |
| (2) Exchange-Traded | - | 5,811 | 5,811 | 0.02 |
| 3. Equity-Linked Contracts | 231,233 | 52,694 | 283,927 | 1.03 |
| (1) OTC | 290 | 7,598 | 7,888 | 0.03 |
| (2) Exchange-Traded | 230,943 | 45,096 | 276,039 | 1.00 |
| 4. Commodity Contracts | - | 20,204 | 20,204 | 0.07 |
| (1) OTC | - | 17,737 | 17,737 | 0.06 |
| (2) Exchange-Traded | - | 2,467 | 2,467 | 0.01 |
| Subtotal (1 - 4) | 12,974,958 | 14,604,119 | 27,579,077 | 99.99 |
| 5. Credit Contracts | - | 2,239 | 2,239 | 0.01 |
| 6. Other Contracts | - | - | - | - |
| Total | 12,974,958 | 14,606,358 | 27,581,316 | 100.00 |

Note: Figures include data for domestic head offices, branches, and offshore banking units, and exclude overseas branches and subsidiaries. Double counting arising from interbank transactions has been excluded.

By Trading Currency

Unit: NTD Millions; %

| Trading Currency | | NTD | Non-NTD Foreign Currency | Total |
|----------------------|-----------|------------|-----------------------------|------------|
| March 2026 | Amount | 12,974,958 | 14,606,358 | 27,581,316 |
| | Share (%) | 47.04 | 52.96 | 100.00 |
| February 2026 | Amount | 6,492,868 | 9,449,795 | 15,942,663 |
| | Share (%) | 40.73 | 59.27 | 100.00 |
| Changes | Amount | 6,482,090 | 5,156,563 | 11,638,653 |
| | % | 99.83 | 54.57 | 73.00 |

Table 2
Comparison of Turnover of Banks' Derivatives (in Notional Amounts)

Unit: NTD Millions; %

| Risk Category | March 2026 | | February 2026 | | Changes | |
|--------------------------------------|-------------------|---------------|-------------------|---------------|-------------------|---------------|
| | Total | Share (%) | Total | Share (%) | Amount | % |
| 1. Interest Rate Contracts | 7,093,353 | 25.72 | 2,203,356 | 13.82 | 4,889,997 | 221.93 |
| (1) OTC | 5,693,702 | 20.64 | 1,556,468 | 9.76 | 4,137,234 | 265.81 |
| A. Forward Rate Agreement | - | - | - | - | - | - |
| B. Interest Rate Swap | 5,581,667 | 20.24 | 1,414,490 | 8.87 | 4,167,177 | 294.61 |
| C. Bought Options | 62,490 | 0.22 | 78,756 | 0.49 | -16,266 | -20.65 |
| D. Sold Options | 49,545 | 0.18 | 63,222 | 0.40 | -13,677 | -21.63 |
| (2) Exchange-Traded | 1,399,651 | 5.08 | 646,888 | 4.06 | 752,763 | 116.37 |
| A. Futures - Long Positions | 681,441 | 2.47 | 293,869 | 1.84 | 387,572 | 131.89 |
| B. Futures - Short Positions | 718,210 | 2.61 | 353,019 | 2.22 | 365,191 | 103.45 |
| C. Bought Options | - | - | - | - | - | - |
| D. Sold Options | - | - | - | - | - | - |
| 2. Foreign Exchange Contracts | 20,181,593 | 73.17 | 13,554,090 | 85.02 | 6,627,503 | 48.90 |
| (1) OTC | 20,175,782 | 73.15 | 13,550,830 | 85.00 | 6,624,952 | 48.89 |
| A. Outright Forwards | 1,274,327 | 4.62 | 759,667 | 4.77 | 514,660 | 67.75 |
| B. FX Swaps | 17,506,367 | 63.47 | 12,112,171 | 75.97 | 5,394,196 | 44.54 |
| C. Currency Swaps | 121,708 | 0.44 | 51,395 | 0.32 | 70,313 | 136.81 |
| D. Bought Options | 629,425 | 2.28 | 309,130 | 1.94 | 320,295 | 103.61 |
| E. Sold Options | 643,955 | 2.34 | 318,467 | 2.00 | 325,488 | 102.20 |
| (2) Exchange-Traded | 5,811 | 0.02 | 3,260 | 0.02 | 2,551 | 78.25 |
| A. Futures - Long Positions | 2,521 | 0.01 | 2,206 | 0.01 | 315 | 14.28 |
| B. Futures - Short Positions | 3,290 | 0.01 | 1,054 | 0.01 | 2,236 | 212.14 |
| C. Bought Options | - | - | - | - | - | - |
| D. Sold Options | - | - | - | - | - | - |
| 3. Equity-Linked Contracts | 283,927 | 1.03 | 173,486 | 1.09 | 110,441 | 63.66 |
| (1) OTC | 7,888 | 0.03 | 5,685 | 0.04 | 2,203 | 38.75 |
| (2) Exchange-Traded | 276,039 | 1.00 | 167,801 | 1.05 | 108,238 | 64.50 |
| 4. Commodity Contracts | 20,204 | 0.07 | 10,793 | 0.07 | 9,411 | 87.20 |
| (1) OTC | 17,737 | 0.06 | 9,825 | 0.06 | 7,912 | 80.53 |
| (2) Exchange-Traded | 2,467 | 0.01 | 968 | 0.01 | 1,499 | 154.86 |
| Subtotal (1~4) | 27,579,077 | 99.99 | 15,941,725 | 100.00 | 11,637,352 | 73.00 |
| 5. Credit Contracts | 2,239 | 0.01 | 938 | 0.00 | 1,301 | 138.70 |
| A. Credit Default Swaps | 2,239 | 0.01 | 938 | 0.00 | 1,301 | 138.70 |
| B. Bought Credit Default Options | - | - | - | - | - | - |
| C. Sold Credit Default Options | - | - | - | - | - | - |
| D. Others | - | - | - | - | - | - |
| 6. Other Contracts | - | - | - | - | - | - |
| A. Outright Forwards | - | - | - | - | - | - |
| B. Swaps | - | - | - | - | - | - |
| C. Options | - | - | - | - | - | - |
| Total | 27,581,316 | 100.00 | 15,942,663 | 100.00 | 11,638,653 | 73.00 |

Note: Figures include data for domestic head offices, branches, and offshore banking units, and exclude overseas branches and subsidiaries. Double counting arising from interbank transactions has been excluded.