

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

By Risk Category

April 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	2,227,734	1,221,344	3,449,078	15.42
(1) OTC	2,227,734	434,260	2,661,994	11.90
(2) Exchange-Traded	-	787,084	787,084	3.52
2. Foreign Exchange Contracts	7,890,067	10,818,536	18,708,603	83.62
(1) OTC	7,890,067	10,814,773	18,704,840	83.60
(2) Exchange-Traded	-	3,763	3,763	0.02
3. Equity-Linked Contracts	144,767	47,722	192,489	0.86
(1) OTC	122	16,199	16,321	0.07
(2) Exchange-Traded	144,645	31,523	176,168	0.79
4. Commodity Contracts	-	20,361	20,361	0.09
(1) OTC	-	12,176	12,176	0.05
(2) Exchange-Traded	-	8,185	8,185	0.04
Subtotal (1 - 4)	10,262,568	12,107,963	22,370,531	99.99
5. Credit Contracts	2,017	1,266	3,283	0.01
6. Other Contracts	-	-	-	-
Total	10,264,585	12,109,229	22,373,814	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
April 2026	Amount	10,264,585	12,109,229	22,373,814
	Share (%)	45.88	54.12	100.00
March 2026	Amount	12,974,958	14,606,358	27,581,316
	Share (%)	47.04	52.96	100.00
Changes	Amount	-2,710,373	-2,497,129	-5,207,502
	%	-20.89	-17.10	-18.88

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

Unit: NTD Millions; %

Risk Category	April 2026		March 2026		Changes	
	Total	Share (%)	Total	Share (%)	Amount	%
1. Interest Rate Contracts	3,449,078	15.42	7,093,353	25.72	-3,644,275	-51.38
(1) OTC	2,661,994	11.90	5,693,702	20.64	-3,031,708	-53.25
A. Forward Rate Agreement	-	-	-	-	-	-
B. Interest Rate Swap	2,500,924	11.18	5,581,667	20.24	-3,080,743	-55.19
C. Bought Options	75,661	0.34	62,490	0.22	13,171	21.08
D. Sold Options	85,409	0.38	49,545	0.18	35,864	72.39
(2) Exchange-Traded	787,084	3.52	1,399,651	5.08	-612,567	-43.77
A. Futures - Long Positions	431,135	1.93	681,441	2.47	-250,306	-36.73
B. Futures - Short Positions	355,949	1.59	718,210	2.61	-362,261	-50.44
C. Bought Options	-	-	-	-	-	-
D. Sold Options	-	-	-	-	-	-
2. Foreign Exchange Contracts	18,708,603	83.62	20,181,593	73.17	-1,472,990	-7.30
(1) OTC	18,704,840	83.60	20,175,782	73.15	-1,470,942	-7.29
A. Outright Forwards	982,924	4.39	1,274,327	4.62	-291,403	-22.87
B. FX Swaps	16,644,233	74.39	17,506,367	63.47	-862,134	-4.92
C. Currency Swaps	75,790	0.34	121,708	0.44	-45,918	-37.73
D. Bought Options	497,693	2.23	629,425	2.28	-131,732	-20.93
E. Sold Options	504,200	2.25	643,955	2.34	-139,755	-21.70
(2) Exchange-Traded	3,763	0.02	5,811	0.02	-2,048	-35.24
A. Futures - Long Positions	1,826	0.01	2,521	0.01	-695	-27.57
B. Futures - Short Positions	1,937	0.01	3,290	0.01	-1,353	-41.12
C. Bought Options	-	-	-	-	-	-
D. Sold Options	-	-	-	-	-	-
3. Equity-Linked Contracts	192,489	0.86	283,927	1.03	-91,438	-32.20
(1) OTC	16,321	0.07	7,888	0.03	8,433	106.91
(2) Exchange-Traded	176,168	0.79	276,039	1.00	-99,871	-36.18
4. Commodity Contracts	20,361	0.09	20,204	0.07	157	0.78
(1) OTC	12,176	0.05	17,737	0.06	-5,561	-31.35
(2) Exchange-Traded	8,185	0.04	2,467	0.01	5,718	231.78
Subtotal (1~4)	22,370,531	99.99	27,579,077	99.99	-5,208,546	-18.89
5. Credit Contracts	3,283	0.01	2,239	0.01	1,044	46.63
A. Credit Default Swaps	1,266	0.00	2,239	0.01	-973	-43.46
B. Bought Credit Default Options	-	-	-	-	-	-
C. Sold Credit Default Options	-	-	-	-	-	-
D. Others	2,017	0.01	-	-	2,017	-
6. Other Contracts	-	-	-	-	-	-
A. Outright Forwards	-	-	-	-	-	-
B. Swaps	-	-	-	-	-	-
C. Options	-	-	-	-	-	-
Total	22,373,814	100.00	27,581,316	100.00	-5,207,502	-18.88

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.