Table 1
Turnover of Banks' Derivatives (in Notional Amounts)
By Risk Category
May 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	**2,039,232**	**1,558,302**	**3,597,534**	**16.63**
(1) OTC	2,039,232	461,550	2,500,782	11.56
(2) Exchange-Traded	-	1,096,752	1,096,752	5.07
2. Foreign Exchange Contracts	**6,959,749**	**10,820,811**	**17,780,560**	**82.18**
(1) OTC	6,959,749	10,814,580	17,774,329	82.15
(2) Exchange-Traded	-	6,231	6,231	0.03
3. Equity-Linked Contracts	**184,651**	**48,163**	**232,814**	**1.08**
(1) OTC	283	21,527	21,810	0.10
(2) Exchange-Traded	184,368	26,636	211,004	0.98
4. Commodity Contracts	**-**	**20,388**	**20,388**	**0.09**
(1) OTC	-	11,259	11,259	0.05
(2) Exchange-Traded	-	9,129	9,129	0.04
Subtotal (1 - 4)	**9,183,632**	**12,447,664**	**21,631,296**	**99.98**
5. Credit Contracts	**-**	**4,489**	**4,489**	**0.02**
6. Other Contracts	-	-	-	-
Total	**9,183,632**	**12,452,153**	**21,635,785**	**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
May 2026	Amount	9,183,632	12,452,153	21,635,785
	Share (%)	42.45	57.55	100.00
April 2026	Amount	10,264,585	12,109,229	22,373,814
	Share (%)	45.88	54.12	100.00
Changes	Amount	-1,080,953	342,924	-738,029
	%	-10.53	2.83	-3.30

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

Unit: NTD Millions; %

Risk Category	May 2026		April 2026		Changes	
	Total	Share (%)	Total	Share (%)	Amount	%
1. Interest Rate Contracts	**3,597,534**	**16.63**	**3,449,078**	**15.42**	**148,456**	**4.30**
(1) OTC	2,500,782	11.56	2,661,994	11.90	-161,212	-6.06
A. Forward Rate Agreement	-	-	-	-	-	-
B. Interest Rate Swap	2,323,041	10.74	2,500,924	11.18	-177,883	-7.11
C. Bought Options	129,118	0.60	75,661	0.34	53,457	70.65
D. Sold Options	48,623	0.22	85,409	0.38	-36,786	-43.07
(2) Exchange-Traded	1,096,752	5.07	787,084	3.52	309,668	39.34
A. Futures - Long Positions	532,478	2.46	431,135	1.93	101,343	23.51
B. Futures - Short Positions	564,274	2.61	355,949	1.59	208,325	58.53
C. Bought Options	-	-	-	-	-	-
D. Sold Options	-	-	-	-	-	-
2. Foreign Exchange Contracts	**17,780,560**	**82.18**	**18,708,603**	**83.62**	**-928,043**	**-4.96**
(1) OTC	17,774,329	82.15	18,704,840	83.60	-930,511	-4.97
A. Outright Forwards	1,044,448	4.83	982,924	4.39	61,524	6.26
B. FX Swaps	15,657,285	72.37	16,644,233	74.39	-986,948	-5.93
C. Currency Swaps	53,780	0.25	75,790	0.34	-22,010	-29.04
D. Bought Options	502,335	2.32	497,693	2.23	4,642	0.93
E. Sold Options	516,481	2.38	504,200	2.25	12,281	2.44
(2) Exchange-Traded	6,231	0.03	3,763	0.02	2,468	65.59
A. Futures - Long Positions	2,243	0.01	1,826	0.01	417	22.84
B. Futures - Short Positions	3,988	0.02	1,937	0.01	2,051	105.89
C. Bought Options	-	-	-	-	-	-
D. Sold Options	-	-	-	-	-	-
3. Equity-Linked Contracts	**232,814**	**1.08**	**192,489**	**0.86**	**40,325**	**20.95**
(1) OTC	21,810	0.10	16,321	0.07	5,489	33.63
(2) Exchange-Traded	211,004	0.98	176,168	0.79	34,836	19.77
4. Commodity Contracts	**20,388**	**0.09**	**20,361**	**0.09**	**27**	**0.13**
(1) OTC	11,259	0.05	12,176	0.05	-917	-7.53
(2) Exchange-Traded	9,129	0.04	8,185	0.04	944	11.53
Subtotal (1~4)	**21,631,296**	**99.98**	**22,370,531**	**99.99**	**-739,235**	**-3.30**
5. Credit Contracts	**4,489**	**0.02**	**3,283**	**0.01**	**1,206**	**36.73**
A. Credit Default Swaps	4,489	0.02	1,266	0.00	3,223	254.58
B. Bought Credit Default Options	-	-	-	-	-	-
C. Sold Credit Default Options	-	-	-	-	-	-
D. Others	-	-	2,017	0.01	-2,017	- 100.00
6. Other Contracts	-	-	-	-	-	-
A. Outright Forwards	-	-	-	-	-	-
B. Swaps	-	-	-	-	-	-
C. Options	-	-	-	-	-	-
Total	**21,635,785**	**100.00**	**22,373,814**	**100.00**	**-738,029**	**-3.30**

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.