Table 1
Turnover of Banks' Derivatives (in Notional Amounts)
By Risk Category
June 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	**2,541,217**	**1,387,934**	**3,929,151**	**15.07**
(1) OTC	2,541,217	655,516	3,196,733	12.26
(2) Exchange-Traded	-	732,418	732,418	2.81
2. Foreign Exchange Contracts	**7,890,280**	**13,920,193**	**21,810,473**	**83.67**
(1) OTC	7,890,280	13,914,992	21,805,272	83.65
(2) Exchange-Traded	-	5,201	5,201	0.02
3. Equity-Linked Contracts	**242,159**	**53,647**	**295,806**	**1.14**
(1) OTC	598	19,226	19,824	0.08
(2) Exchange-Traded	241,561	34,421	275,982	1.06
4. Commodity Contracts	**-**	**18,558**	**18,558**	**0.07**
(1) OTC	-	11,833	11,833	0.04
(2) Exchange-Traded	-	6,725	6,725	0.03
Subtotal (1 - 4)	**10,673,656**	**15,380,332**	**26,053,988**	**99.95**
5. Credit Contracts	**-**	**11,813**	**11,813**	**0.05**
6. Other Contracts	-	-	-	-
Total	**10,673,656**	**15,392,145**	**26,065,801**	**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
June 2026	Amount	10,673,656	15,392,145	26,065,801
	Share (%)	40.95	59.05	100.00
May 2026	Amount	9,183,632	12,452,153	21,635,785
	Share (%)	42.45	57.55	100.00
Changes	Amount	1,490,024	2,939,992	4,430,016
	%	16.22	23.61	20.48

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

Unit: NTD Millions; %

Risk Category	June 2026		May 2026		Changes	
	Total	Share (%)	Total	Share (%)	Amount	%
1. Interest Rate Contracts	**3,929,151**	**15.07**	**3,597,534**	**16.63**	**331,617**	**9.22**
(1) OTC	3,196,733	12.26	2,500,782	11.56	695,951	27.83
A. Forward Rate Agreement	-	-	-	-	-	-
B. Interest Rate Swap	3,012,837	11.56	2,323,041	10.74	689,796	29.69
C. Bought Options	89,402	0.34	129,118	0.60	-39,716	-30.76
D. Sold Options	94,494	0.36	48,623	0.22	45,871	94.34
(2) Exchange-Traded	732,418	2.81	1,096,752	5.07	-364,334	-33.22
A. Futures - Long Positions	381,754	1.46	532,478	2.46	-150,724	-28.31
B. Futures - Short Positions	350,664	1.35	564,274	2.61	-213,610	-37.86
C. Bought Options	-	-	-	-	-	-
D. Sold Options	-	-	-	-	-	-
2. Foreign Exchange Contracts	**21,810,473**	**83.67**	**17,780,560**	**82.18**	**4,029,913**	**22.66**
(1) OTC	21,805,272	83.65	17,774,329	82.15	4,030,943	22.68
A. Outright Forwards	1,261,895	4.84	1,044,448	4.83	217,447	20.82
B. FX Swaps	19,372,523	74.32	15,657,285	72.37	3,715,238	23.73
C. Currency Swaps	62,325	0.24	53,780	0.25	8,545	15.89
D. Bought Options	550,035	2.11	502,335	2.32	47,700	9.50
E. Sold Options	558,494	2.14	516,481	2.38	42,013	8.13
(2) Exchange-Traded	5,201	0.02	6,231	0.03	-1,030	-16.53
A. Futures - Long Positions	2,628	0.01	2,243	0.01	385	17.16
B. Futures - Short Positions	2,573	0.01	3,988	0.02	-1,415	-35.48
C. Bought Options	-	-	-	-	-	-
D. Sold Options	-	-	-	-	-	-
3. Equity-Linked Contracts	**295,806**	**1.14**	**232,814**	**1.08**	**62,992**	**27.06**
(1) OTC	19,824	0.08	21,810	0.10	-1,986	-9.11
(2) Exchange-Traded	275,982	1.06	211,004	0.98	64,978	30.79
4. Commodity Contracts	**18,558**	**0.07**	**20,388**	**0.09**	**-1,830**	**-8.98**
(1) OTC	11,833	0.04	11,259	0.05	574	5.10
(2) Exchange-Traded	6,725	0.03	9,129	0.04	-2,404	-26.33
Subtotal (1~4)	**26,053,988**	**99.95**	**21,631,296**	**99.98**	**4,422,692**	**20.45**
5. Credit Contracts	**11,813**	**0.05**	**4,489**	**0.02**	**7,324**	**163.15**
A. Credit Default Swaps	11,813	0.05	4,489	0.02	7,324	163.15
B. Bought Credit Default Options	-	-	-	-	-	-
C. Sold Credit Default Options	-	-	-	-	-	-
D. Others	-	-	-	-	-	-
6. Other Contracts	-	-	-	-	-	-
A. Outright Forwards	-	-	-	-	-	-
B. Swaps	-	-	-	-	-	-
C. Options	-	-	-	-	-	-
Total	**26,065,801**	**100.00**	**21,635,785**	**100.00**	**4,430,016**	**20.48**

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.