Table 1
Turnover of Banks' Derivatives (in Notional Amounts)
By Risk Category
July 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	**1,503,784**	**1,330,314**	**2,834,098**	**11.72**
(1) OTC	1,503,784	655,544	2,159,328	8.93
(2) Exchange-Traded	-	674,770	674,770	2.79
2. Foreign Exchange Contracts	**8,368,234**	**12,674,809**	**21,043,043**	**87.08**
(1) OTC	8,368,234	12,670,532	21,038,766	87.06
(2) Exchange-Traded	-	4,277	4,277	0.02
3. Equity-Linked Contracts	**203,409**	**54,938**	**258,347**	**1.07**
(1) OTC	1,102	12,555	13,657	0.06
(2) Exchange-Traded	202,307	42,383	244,690	1.01
4. Commodity Contracts	**-**	**23,958**	**23,958**	**0.10**
(1) OTC	-	10,634	10,634	0.04
(2) Exchange-Traded	-	13,324	13,324	0.06
Subtotal (1 - 4)	**10,075,427**	**14,084,019**	**24,159,446**	**99.97**
5. Credit Contracts	**-**	**6,210**	**6,210**	**0.03**
6. Other Contracts	-	-	-	**-**
Total	**10,075,427**	**14,090,229**	**24,165,656**	**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
July 2026	Amount	10,075,427	14,090,229	24,165,656
	Share (%)	41.69	58.31	100.00
June 2026	Amount	10,673,656	15,392,145	26,065,801
	Share (%)	40.95	59.05	100.00
Changes	Amount	-598,229	-1,301,916	-1,900,145
	%	-5.60	-8.46	-7.29

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

Unit: NTD Millions; %

Risk Category	July 2026		June 2026		Changes	
	Total	Share (%)	Total	Share (%)	Amount	%
1. Interest Rate Contracts	**2,834,098**	**11.72**	**3,929,151**	**15.07**	**-1,095,053**	**-27.87**
(1) OTC	2,159,328	8.93	3,196,733	12.26	-1,037,405	-32.45
A. Forward Rate Agreement	-	-	-	-	-	-
B. Interest Rate Swap	2,008,776	8.31	3,012,837	11.56	-1,004,061	-33.33
C. Bought Options	123,131	0.51	89,402	0.34	33,729	37.73
D. Sold Options	27,421	0.11	94,494	0.36	-67,073	-70.98
(2) Exchange-Traded	674,770	2.79	732,418	2.81	-57,648	-7.87
A. Futures - Long Positions	313,001	1.29	381,754	1.46	-68,753	-18.01
B. Futures - Short Positions	361,769	1.50	350,664	1.35	11,105	3.17
C. Bought Options	-	-	-	-	-	-
D. Sold Options	-	-	-	-	-	-
2. Foreign Exchange Contracts	**21,043,043**	**87.08**	**21,810,473**	**83.67**	**-767,430**	**-3.52**
(1) OTC	21,038,766	87.06	21,805,272	83.65	-766,506	-3.52
A. Outright Forwards	1,195,489	4.95	1,261,895	4.84	-66,406	-5.26
B. FX Swaps	18,607,536	77.00	19,372,523	74.32	-764,987	-3.95
C. Currency Swaps	78,123	0.32	62,325	0.24	15,798	25.35
D. Bought Options	582,250	2.41	550,035	2.11	32,215	5.86
E. Sold Options	575,368	2.38	558,494	2.14	16,874	3.02
(2) Exchange-Traded	4,277	0.02	5,201	0.02	-924	-17.77
A. Futures - Long Positions	1,811	0.01	2,628	0.01	-817	-31.09
B. Futures - Short Positions	2,466	0.01	2,573	0.01	-107	-4.16
C. Bought Options	-	-	-	-	-	-
D. Sold Options	-	-	-	-	-	-
3. Equity-Linked Contracts	**258,347**	**1.07**	**295,806**	**1.14**	**-37,459**	**-12.66**
(1) OTC	13,657	0.06	19,824	0.08	-6,167	-31.11
(2) Exchange-Traded	244,690	1.01	275,982	1.06	-31,292	-11.34
4. Commodity Contracts	**23,958**	**0.10**	**18,558**	**0.07**	**5,400**	**29.10**
(1) OTC	10,634	0.04	11,833	0.04	-1,199	-10.13
(2) Exchange-Traded	13,324	0.06	6,725	0.03	6,599	98.13
Subtotal (1~4)	**24,159,446**	**99.97**	**26,053,988**	**99.95**	**-1,894,542**	**-7.27**
5. Credit Contracts	**6,210**	**0.03**	**11,813**	**0.05**	**-5,603**	**-47.43**
A. Credit Default Swaps	6,210	0.03	11,813	0.05	-5,603	-47.43
B. Bought Credit Default Options	-	-	-	-	-	-
C. Sold Credit Default Options	-	-	-	-	-	-
D. Others	-	-	-	-	-	-
6. Other Contracts	-	-	-	-	-	-
A. Outright Forwards	-	-	-	-	-	-
B. Swaps	-	-	-	-	-	-
C. Options	-	-	-	-	-	-
Total	**24,165,656**	**100.00**	**26,065,801**	**100.00**	**-1,900,145**	**-7.29**

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.