

Table 1
Turnover of Banks' Derivatives (in Notional Amounts)
By Risk Category
August 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	1,099,916	1,009,815	2,109,731	9.88
(1) OTC	1,099,916	406,236	1,506,152	7.05
(2) Exchange-Traded	-	603,579	603,579	2.83
2. Foreign Exchange Contracts	7,306,830	11,707,066	19,013,896	89.06
(1) OTC	7,306,830	11,702,282	19,009,112	89.04
(2) Exchange-Traded	-	4,784	4,784	0.02
3. Equity-Linked Contracts	154,455	45,127	199,582	0.93
(1) OTC	857	17,381	18,238	0.08
(2) Exchange-Traded	153,598	27,746	181,344	0.85
4. Commodity Contracts	-	26,376	26,376	0.12
(1) OTC	-	8,993	8,993	0.04
(2) Exchange-Traded	-	17,383	17,383	0.08
Subtotal (1 - 4)	8,561,201	12,788,384	21,349,585	99.99
5. Credit Contracts	995	165	1,160	0.01
6. Other Contracts	-	-	-	-
Total	8,562,196	12,788,549	21,350,745	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
August 2026	Amount	8,562,196	12,788,549	21,350,745
	Share (%)	40.10	59.90	100.00
July 2026	Amount	10,075,427	14,090,229	24,165,656
	Share (%)	41.69	58.31	100.00
Changes	Amount	-1,513,231	-1,301,680	-2,814,911
	%	-15.02	-9.24	-11.65

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

Unit: NTD Millions; %

Risk Category	August 2026		July 2026		Changes	
	Total	Share (%)	Total	Share (%)	Amount	%
1. Interest Rate Contracts	2,109,731	9.88	2,834,098	11.72	-724,367	-25.56
(1) OTC	1,506,152	7.05	2,159,328	8.93	-653,176	-30.25
A. Forward Rate Agreement	-	-	-	-	-	-
B. Interest Rate Swap	1,434,001	6.71	2,008,776	8.31	-574,775	-28.61
C. Bought Options	47,065	0.22	123,131	0.51	-76,066	-61.78
D. Sold Options	25,086	0.12	27,421	0.11	-2,335	-8.52
(2) Exchange-Traded	603,579	2.83	674,770	2.79	-71,191	-10.55
A. Futures - Long Positions	356,539	1.67	313,001	1.29	43,538	13.91
B. Futures - Short Positions	247,040	1.16	361,769	1.50	-114,729	-31.71
C. Bought Options	-	-	-	-	-	-
D. Sold Options	-	-	-	-	-	-
2. Foreign Exchange Contracts	19,013,896	89.06	21,043,043	87.08	-2,029,147	-9.64
(1) OTC	19,009,112	89.04	21,038,766	87.06	-2,029,654	-9.65
A. Outright Forwards	935,303	4.38	1,195,489	4.95	-260,186	-21.76
B. FX Swaps	17,132,874	80.25	18,607,536	77.00	-1,474,662	-7.93
C. Currency Swaps	88,796	0.42	78,123	0.32	10,673	13.66
D. Bought Options	428,418	2.01	582,250	2.41	-153,832	-26.42
E. Sold Options	423,721	1.98	575,368	2.38	-151,647	-26.36
(2) Exchange-Traded	4,784	0.02	4,277	0.02	507	11.85
A. Futures - Long Positions	2,124	0.01	1,811	0.01	313	17.28
B. Futures - Short Positions	2,660	0.01	2,466	0.01	194	7.87
C. Bought Options	-	-	-	-	-	-
D. Sold Options	-	-	-	-	-	-
3. Equity-Linked Contracts	199,582	0.93	258,347	1.07	-58,765	-22.75
(1) OTC	18,238	0.08	13,657	0.06	4,581	33.54
(2) Exchange-Traded	181,344	0.85	244,690	1.01	-63,346	-25.89
4. Commodity Contracts	26,376	0.12	23,958	0.10	2,418	10.09
(1) OTC	8,993	0.04	10,634	0.04	-1,641	-15.43
(2) Exchange-Traded	17,383	0.08	13,324	0.06	4,059	30.46
Subtotal (1~4)	21,349,585	99.99	24,159,446	99.97	-2,809,861	-11.63
5. Credit Contracts	1,160	0.01	6,210	0.03	-5,050	-81.32
A. Credit Default Swaps	-	-	6,210	0.03	-6,210	-100.00
B. Bought Credit Default Options	-	-	-	-	-	-
C. Sold Credit Default Options	-	-	-	-	-	-
D. Others	1,160	0.01	-	-	1,160	-
6. Other Contracts	-	-	-	-	-	-
A. Outright Forwards	-	-	-	-	-	-
B. Swaps	-	-	-	-	-	-
C. Options	-	-	-	-	-	-
Total	21,350,745	100.00	24,165,656	100.00	-2,814,911	-11.65

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.