

Table 1
Turnover of Banks' Derivatives (in Notional Amounts)
By Risk Category
September 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	2,847,471	1,416,334	4,263,805	17.57
(1) OTC	2,847,471	646,326	3,493,797	14.40
(2) Exchange-Traded	-	770,008	770,008	3.17
2. Foreign Exchange Contracts	7,741,871	12,024,771	19,766,642	81.44
(1) OTC	7,741,871	12,021,397	19,763,268	81.43
(2) Exchange-Traded	-	3,374	3,374	0.01
3. Equity-Linked Contracts	178,846	39,947	218,793	0.90
(1) OTC	2,031	22,879	24,910	0.10
(2) Exchange-Traded	176,815	17,068	193,883	0.80
4. Commodity Contracts	-	18,451	18,451	0.08
(1) OTC	-	9,687	9,687	0.04
(2) Exchange-Traded	-	8,764	8,764	0.04
Subtotal (1 - 4)	10,768,188	13,499,503	24,267,691	99.99
5. Credit Contracts	-	2,693	2,693	0.01
6. Other Contracts	-	-	-	-
Total	10,768,188	13,502,196	24,270,384	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
September 2026	Amount	10,768,188	13,502,196	24,270,384
	Share (%)	44.37	55.63	100.00
August 2026	Amount	8,562,196	12,788,549	21,350,745
	Share (%)	40.10	59.90	100.00
Changes	Amount	2,205,992	713,647	2,919,639
	%	25.76	5.58	13.67

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

Unit: NTD Millions; %

Risk Category	September 2026		August 2026		Changes	
	Total	Share (%)	Total	Share (%)	Amount	%
1. Interest Rate Contracts	4,263,805	17.57	2,109,731	9.88	2,154,074	102.10
(1) OTC	3,493,797	14.40	1,506,152	7.05	1,987,645	131.97
A. Forward Rate Agreement	-	-	-	-	-	-
B. Interest Rate Swap	3,375,411	13.91	1,434,001	6.71	1,941,410	135.38
C. Bought Options	92,469	0.38	47,065	0.22	45,404	96.47
D. Sold Options	25,917	0.11	25,086	0.12	831	3.31
(2) Exchange-Traded	770,008	3.17	603,579	2.83	166,429	27.57
A. Futures - Long Positions	371,129	1.53	356,539	1.67	14,590	4.09
B. Futures - Short Positions	398,879	1.64	247,040	1.16	151,839	61.46
C. Bought Options	-	-	-	-	-	-
D. Sold Options	-	-	-	-	-	-
2. Foreign Exchange Contracts	19,766,642	81.44	19,013,896	89.06	752,746	3.96
(1) OTC	19,763,268	81.43	19,009,112	89.04	754,156	3.97
A. Outright Forwards	1,063,767	4.38	935,303	4.38	128,464	13.74
B. FX Swaps	17,702,522	72.94	17,132,874	80.25	569,648	3.32
C. Currency Swaps	101,583	0.42	88,796	0.42	12,787	14.40
D. Bought Options	462,780	1.91	428,418	2.01	34,362	8.02
E. Sold Options	432,616	1.78	423,721	1.98	8,895	2.10
(2) Exchange-Traded	3,374	0.01	4,784	0.02	-1,410	-29.47
A. Futures - Long Positions	1,681	0.00	2,124	0.01	-443	-20.86
B. Futures - Short Positions	1,693	0.01	2,660	0.01	-967	-36.35
C. Bought Options	-	-	-	-	-	-
D. Sold Options	-	-	-	-	-	-
3. Equity-Linked Contracts	218,793	0.90	199,582	0.93	19,211	9.63
(1) OTC	24,910	0.10	18,238	0.08	6,672	36.58
(2) Exchange-Traded	193,883	0.80	181,344	0.85	12,539	6.91
4. Commodity Contracts	18,451	0.08	26,376	0.12	-7,925	-30.05
(1) OTC	9,687	0.04	8,993	0.04	694	7.72
(2) Exchange-Traded	8,764	0.04	17,383	0.08	-8,619	-49.58
Subtotal (1~4)	24,267,691	99.99	21,349,585	99.99	2,918,106	13.67
5. Credit Contracts	2,693	0.01	1,160	0.01	1,533	132.16
A. Credit Default Swaps	319	0.00	-	-	319	-
B. Bought Credit Default Options	-	-	-	-	-	-
C. Sold Credit Default Options	-	-	-	-	-	-
D. Others	2,374	0.01	1,160	0.01	1,214	104.66
6. Other Contracts	-	-	-	-	-	-
A. Outright Forwards	-	-	-	-	-	-
B. Swaps	-	-	-	-	-	-
C. Options	-	-	-	-	-	-
Total	24,270,384	100.00	21,350,745	100.00	2,919,639	13.67

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.