DIVA Labs.

遠期交易評估表

2026/2/26

USD/NTD

Ref no.	tran. date	value date	currency (sell)	amt(USD: M)	spot	swap point	forward	FRD AMT (TWD: M)	A/C rate	F/X gain(loss) (NTD)	估算MTM (NTD)	Bank	MTM Gain/Loss %	Note
LDF 115-016	2026/2/2	2026/3/4	USD/NTD	0.50	31.520	(0.0710)	31.449	15.725	31.548	(49,500)	100,000	國泰世華	0.63%	SWAP
LDF 115-017	2026/2/3	2026/3/5	USD/NTD	0.50	31.575	(0.0720)	31.503	15.752	31.548	(22,500)	128,007	國泰世華	0.81%	SWAP
LDF 115-018	2026/2/4	2026/3/9	USD/NTD	0.80	31.639	(0.0770)	31.562	25.250	31.548	11,200	258,387	國泰世華	1.02%	SWAP
LDF 115-019	2026/2/4	2026/3/6	USD/NTD	0.50	31.600	(0.0710)	31.529	15.765	31.548	(9,500)	142,010	國泰世華	0.90%	SWAP
LDF 115-020	2026/2/5	2026/3/10	USD/NTD	0.50	31.614	(0.0750)	31.539	15.770	31.548	(4,500)	151,500	玉山銀行	0.96%	SWAP
LDF 115-021	2026/2/6	2026/3/11	USD/NTD	0.50	31.614	(0.0750)	31.539	15.770	31.548	(4,500)	152,515	玉山銀行	0.97%	SWAP
LDF 115-022	2026/2/9	2026/3/12	USD/NTD	0.50	31.600	(0.0690)	31.531	15.766	31.548	(8,500)	149,530	玉山銀行	0.95%	SWAP
LDF 115-023	2026/2/10	2026/3/16	USD/NTD	0.50	31.550	(0.0730)	31.477	15.739	31.548	(35,500)	126,553	玉山銀行	0.80%	SWAP
LDF 115-024	2026/2/11	2026/3/17	USD/NTD	0.50	31.550	(0.0730)	31.477	15.739	31.548	(35,500)	127,550	玉山銀行	0.81%	SWAP
LDF 115-025	2026/2/12	2026/3/18	USD/NTD	0.50	31.550	(0.0730)	31.477	15.739	31.548	(35,500)	128,543	玉山銀行	0.81%	SWAP
LDF 115-026	2026/2/23	2026/3/19	USD/NTD	0.50	31.530	(0.0540)	31.476	15.738	31.548	(36,000)	129,042	玉山銀行	0.82%	SWAP
LDF 115-027	2026/2/24	2026/3/20	USD/NTD	0.50	31.530	(0.0540)	31.476	15.738	31.548	(36,000)	130,039	玉山銀行	0.82%	SWAP
LDF 115-028	2026/2/25	2026/3/23	USD/NTD	0.50	31.440	(0.0540)	31.386	15.693	31.548	(81,000)	72,518	彰化銀行	0.46%	SWAP
LDF 115-029	2026/2/26	2026/3/26	USD/NTD	0.20	31.320	(0.0660)	31.254	6.251	31.548	(58,800)	3,771	彰化銀行	0.06%	SWAP
LDF 115-030	2026/2/26	2026/3/27	USD/NTD	0.50	31.320	(0.0690)	31.251	15.626	31.548	(148,500)	8,872	彰化銀行	0.06%	SWAP
LDF 115-031	2026/2/26	2026/3/24	USD/NTD	0.50	31.320	(0.0600)	31.260	15.630	31.548	(144,000)	10,531	彰化銀行	0.07%	SWAP
LDF 115-032	2026/2/26	2026/3/25	USD/NTD	0.50	31.320	(0.0630)	31.257	15.629	31.548	(145,500)	9,981	彰化銀行	0.06%	SWAP
		Subtotal	**USD**	**8.50**	31.5167	(0.0680)	**31.4487**	**267**		**(844,100)**	**1,829,349**		0.68%	不須公告
		Total	**USD**	**8.50**	**M**	**AVG**	**31.4487**	**267**	**Gain/(Loss)**	**(844,100)**			Acct. rate	31.548
									MTM G/(L)	**1,829,349**			Market rate	31.225
											TTL Gain/Loss %		**0.68%**	不須公告

核准:

製表:

1. 依銀行的交易部位市價評估表 未實現利益 NT$ 1,829,349
2. 依集團政策維持避險比率 80% ~ 120%　(實際部位 100 %)