

有關「人身保險業外匯價格變動準備金應注意事項」第三點第五項所稱「一年期新臺幣兌換美元換匯（Currency Swaps）交易計算之平均避險成本」之說明
108.1.31

一、依本會 108 年 1 月 11 日壽會貴字第 1080100236 號函報建議內容，台幣兌美元之換匯點、即期匯率數據應以「彭博或路透公開資訊報價系統」之每日收盤價格(台北時間下午四點整)，Ticker 如下：

(一) 彭博 Bloomberg Ticker：

1. 即期匯率為 TWD TPFT Curncy，採 PX_LAST 價格。
2. 1 年期換匯點為 NT012M TPFX Curncy，採 $\frac{Bid \text{ 價格} + Ask \text{ 價格}}{2}$ 。

(二) 路透 Reuters Ticker：

1. 即期匯率為 TWD=TP，採下午四點 Last 收盤價。
2. 1 年期換匯點為 TWD1Y=TPFI，採 $\frac{Bid \text{ 價格} + Ask \text{ 價格}}{2}$ 。

二、每日一年期避險成本率與全年度平均避險成本率之定義如下：

$$\text{每日一年期避險成本率} = \frac{\text{一年期換匯點}}{\text{即期匯率}}$$

$$\text{全年度平均避險成本率} = \frac{\text{每日一年期避險成本率加總}}{\text{該期間總交易日}}$$

三、依上開計算原則，107 年度之平均避險成本為 2.87%，每日資料如下：

彭博報價系統				路透報價系統			
日期	一年期換匯點中價	台幣收盤價	一年期避險成本	日期	一年期換匯點中價	台幣收盤價	一年期避險成本
1-Dec-17	-0.6820	30.028	2.27%	1-Dec-17	-0.6820	30.028	2.27%
4-Dec-17	-0.6870	30.036	2.29%	4-Dec-17	-0.6875	30.036	2.29%

彭博報價系統				路透報價系統			
日期	一年期換匯 點中價	台幣收盤價	一年期避 險成本	日期	一年期換匯點 中價	台幣收盤 價	一年期避 險成本
5-Dec-17	-0.7035	29.993	2.35%	5-Dec-17	-0.7030	29.993	2.34%
6-Dec-17	-0.7350	30.010	2.45%	6-Dec-17	-0.7350	30.01	2.45%
7-Dec-17	-0.7285	30.025	2.43%	7-Dec-17	-0.7285	30.025	2.43%
8-Dec-17	-0.7265	30.015	2.42%	8-Dec-17	-0.7265	30.015	2.42%
11-Dec-17	-0.7310	30.018	2.44%	11-Dec-17	-0.7310	30.018	2.44%
12-Dec-17	-0.7330	30.018	2.44%	12-Dec-17	-0.7330	30.018	2.44%
13-Dec-17	-0.7425	30.026	2.47%	13-Dec-17	-0.7425	30.026	2.47%
14-Dec-17	-0.7290	30.006	2.43%	14-Dec-17	-0.7295	30.006	2.43%
15-Dec-17	-0.7400	29.992	2.47%	15-Dec-17	-0.7410	29.992	2.47%
18-Dec-17	-0.7530	30.006	2.51%	18-Dec-17	-0.7530	30.006	2.51%
19-Dec-17	-0.7485	29.990	2.50%	19-Dec-17	-0.7485	29.99	2.50%
20-Dec-17	-0.7435	29.990	2.48%	20-Dec-17	-0.7460	29.99	2.49%
21-Dec-17	-0.7500	29.988	2.50%	21-Dec-17	-0.7500	29.988	2.50%
22-Dec-17	-0.7475	29.968	2.49%	22-Dec-17	-0.7475	29.968	2.49%
25-Dec-17	-0.7525	29.968	2.51%	25-Dec-17	-0.7525	29.968	2.51%
26-Dec-17	-0.7525	29.945	2.51%	26-Dec-17	-0.7525	29.945	2.51%
27-Dec-17	-0.7340	29.940	2.45%	27-Dec-17	-0.7335	29.94	2.45%
28-Dec-17	-0.7200	29.840	2.41%	28-Dec-17	-0.7200	29.84	2.41%
29-Dec-17	-0.7175	29.848	2.40%	29-Dec-17	-0.7160	29.848	2.40%
2-Jan-18	-0.6950	29.628	2.35%	2-Jan-18	-0.6950	29.628	2.35%
3-Jan-18	-0.7180	29.600	2.43%	3-Jan-18	-0.7180	29.6	2.43%
4-Jan-18	-0.7000	29.590	2.37%	4-Jan-18	-0.7000	29.59	2.37%
5-Jan-18	-0.6890	29.523	2.33%	5-Jan-18	-0.6890	29.523	2.33%
8-Jan-18	-0.7030	29.523	2.38%	8-Jan-18	-0.7030	29.523	2.38%
9-Jan-18	-0.7125	29.536	2.41%	9-Jan-18	-0.7125	29.536	2.41%
10-Jan-18	-0.7250	29.601	2.45%	10-Jan-18	-0.7250	29.601	2.45%
11-Jan-18	-0.7165	29.605	2.42%	11-Jan-18	-0.7165	29.605	2.42%
12-Jan-18	-0.7215	29.600	2.44%	12-Jan-18	-0.7215	29.6	2.44%
15-Jan-18	-0.7265	29.542	2.46%	15-Jan-18	-0.7265	29.542	2.46%
16-Jan-18	-0.7345	29.555	2.49%	16-Jan-18	-0.7345	29.555	2.49%
17-Jan-18	-0.7350	29.560	2.49%	17-Jan-18	-0.7350	29.56	2.49%
18-Jan-18	-0.7300	29.562	2.47%	18-Jan-18	-0.7300	29.562	2.47%
19-Jan-18	-0.7325	29.430	2.49%	19-Jan-18	-0.7330	29.43	2.49%
22-Jan-18	-0.7405	29.432	2.52%	22-Jan-18	-0.7405	29.432	2.52%
23-Jan-18	-0.7335	29.402	2.49%	23-Jan-18	-0.7340	29.402	2.50%

彭博報價系統				路透報價系統			
日期	一年期換匯 點中價	台幣收盤價	一年期避 險成本	日期	一年期換匯點 中價	台幣收盤 價	一年期避 險成本
24-Jan-18	-0.7295	29.302	2.49%	24-Jan-18	-0.7295	29.302	2.49%
25-Jan-18	-0.7065	29.069	2.43%	25-Jan-18	-0.7065	29.069	2.43%
26-Jan-18	-0.7180	29.101	2.47%	26-Jan-18	-0.7180	29.101	2.47%
29-Jan-18	-0.7290	29.150	2.50%	29-Jan-18	-0.7290	29.15	2.50%
30-Jan-18	-0.7280	29.240	2.49%	30-Jan-18	-0.7280	29.24	2.49%
31-Jan-18	-0.7450	29.150	2.56%	31-Jan-18	-0.7450	29.15	2.56%
1-Feb-18	-0.7395	29.207	2.53%	1-Feb-18	-0.7395	29.207	2.53%
2-Feb-18	-0.7430	29.235	2.54%	2-Feb-18	-0.7430	29.235	2.54%
5-Feb-18	-0.7490	29.307	2.56%	5-Feb-18	-0.7490	29.307	2.56%
6-Feb-18	-0.7465	29.386	2.54%	6-Feb-18	-0.7465	29.386	2.54%
7-Feb-18	-0.7555	29.270	2.58%	7-Feb-18	-0.7560	29.27	2.58%
8-Feb-18	-0.7550	29.390	2.57%	8-Feb-18	-0.7550	29.39	2.57%
9-Feb-18	-0.7555	29.407	2.57%	9-Feb-18	-0.7555	29.407	2.57%
12-Feb-18	-0.7530	29.400	2.56%	12-Feb-18	-0.7530	29.4	2.56%
13-Feb-18	-0.7540	29.358	2.57%	13-Feb-18	-0.7540	29.358	2.57%
14-Feb-18	-0.7525	29.342	2.56%	14-Feb-18	-0.7525	29.342	2.56%
21-Feb-18	-0.7725	29.245	2.64%	21-Feb-18	-0.7725	29.245	2.64%
22-Feb-18	-0.7685	29.301	2.62%	22-Feb-18	-0.7685	29.301	2.62%
23-Feb-18	-0.7700	29.306	2.63%	23-Feb-18	-0.7695	29.306	2.63%
26-Feb-18	-0.7765	29.235	2.66%	26-Feb-18	-0.7765	29.235	2.66%
27-Feb-18	-0.7775	29.230	2.66%	27-Feb-18	-0.7775	29.23	2.66%
1-Mar-18	-0.7875	29.318	2.69%	1-Mar-18	-0.7875	29.318	2.69%
2-Mar-18	-0.7845	29.290	2.68%	2-Mar-18	-0.7845	29.29	2.68%
5-Mar-18	-0.7860	29.292	2.68%	5-Mar-18	-0.7860	29.292	2.68%
6-Mar-18	-0.7840	29.287	2.68%	6-Mar-18	-0.7840	29.287	2.68%
7-Mar-18	-0.7880	29.254	2.69%	7-Mar-18	-0.7880	29.254	2.69%
8-Mar-18	-0.7880	29.261	2.69%	8-Mar-18	-0.7880	29.261	2.69%
9-Mar-18	-0.7910	29.300	2.70%	9-Mar-18	-0.7910	29.3	2.70%
12-Mar-18	-0.8055	29.280	2.75%	12-Mar-18	-0.8055	29.28	2.75%
13-Mar-18	-0.8110	29.252	2.77%	13-Mar-18	-0.8110	29.252	2.77%
14-Mar-18	-0.8225	29.257	2.81%	14-Mar-18	-0.8225	29.257	2.81%
15-Mar-18	-0.8240	29.200	2.82%	15-Mar-18	-0.8240	29.2	2.82%
16-Mar-18	-0.8215	29.231	2.81%	16-Mar-18	-0.8215	29.231	2.81%
19-Mar-18	-0.8230	29.201	2.82%	19-Mar-18	-0.8230	29.201	2.82%
20-Mar-18	-0.8105	29.175	2.78%	20-Mar-18	-0.8105	29.175	2.78%

彭博報價系統				路透報價系統			
日期	一年期換匯 點中價	台幣收盤價	一年期避 險成本	日期	一年期換匯點 中價	台幣收盤 價	一年期避 險成本
21-Mar-18	-0.8200	29.189	2.81%	21-Mar-18	-0.8200	29.189	2.81%
22-Mar-18	-0.8210	29.153	2.82%	22-Mar-18	-0.8210	29.153	2.82%
23-Mar-18	-0.8385	29.170	2.87%	23-Mar-18	-0.8385	29.17	2.87%
26-Mar-18	-0.8540	29.153	2.93%	26-Mar-18	-0.8540	29.153	2.93%
27-Mar-18	-0.8250	29.135	2.83%	27-Mar-18	-0.8250	29.135	2.83%
28-Mar-18	-0.8200	29.163	2.81%	28-Mar-18	-0.8200	29.163	2.81%
29-Mar-18	-0.8235	29.165	2.82%	29-Mar-18	-0.8235	29.165	2.82%
30-Mar-18	-0.8230	29.120	2.83%	30-Mar-18	-0.8230	29.12	2.83%
31-Mar-18	-0.8210	29.120	2.82%	31-Mar-18	-0.8210	29.12	2.82%
2-Apr-18	-0.8305	29.142	2.85%	2-Apr-18	-0.8305	29.142	2.85%
3-Apr-18	-0.8335	29.148	2.86%	3-Apr-18	-0.8335	29.148	2.86%
9-Apr-18	-0.8325	29.209	2.85%	9-Apr-18	-0.8325	29.209	2.85%
10-Apr-18	-0.8270	29.190	2.83%	10-Apr-18	-0.8270	29.19	2.83%
11-Apr-18	-0.8285	29.201	2.84%	11-Apr-18	-0.8285	29.201	2.84%
12-Apr-18	-0.8220	29.260	2.81%	12-Apr-18	-0.8230	29.26	2.81%
13-Apr-18	-0.8350	29.302	2.85%	13-Apr-18	-0.8350	29.302	2.85%
16-Apr-18	-0.8440	29.425	2.87%	16-Apr-18	-0.8440	29.425	2.87%
17-Apr-18	-0.8435	29.362	2.87%	17-Apr-18	-0.8435	29.362	2.87%
18-Apr-18	-0.8445	29.366	2.88%	18-Apr-18	-0.8445	29.366	2.88%
19-Apr-18	-0.8383	29.340	2.86%	19-Apr-18	-0.8383	29.34	2.86%
20-Apr-18	-0.8440	29.407	2.87%	20-Apr-18	data missing	29.407	
23-Apr-18	-0.8555	29.528	2.90%	23-Apr-18	-0.8558	29.528	2.90%
24-Apr-18	-0.8615	29.616	2.91%	24-Apr-18	-0.8615	29.616	2.91%
25-Apr-18	-0.8675	29.660	2.92%	25-Apr-18	-0.8675	29.66	2.92%
26-Apr-18	-0.8680	29.705	2.92%	26-Apr-18	-0.8680	29.705	2.92%
27-Apr-18	-0.8730	29.636	2.95%	27-Apr-18	-0.8730	29.636	2.95%
30-Apr-18	-0.8715	29.605	2.94%	30-Apr-18	-0.8715	29.605	2.94%
2-May-18	-0.8695	29.758	2.92%	2-May-18	-0.8695	29.758	2.92%
3-May-18	-0.8580	29.742	2.88%	3-May-18	-0.8580	29.742	2.88%
4-May-18	-0.8495	29.716	2.86%	4-May-18	-0.8495	29.716	2.86%
7-May-18	-0.8600	29.763	2.89%	7-May-18	-0.8605	29.763	2.89%
8-May-18	-0.8730	29.783	2.93%	8-May-18	-0.8715	29.783	2.93%
9-May-18	-0.8725	29.928	2.92%	9-May-18	-0.8735	29.928	2.92%
10-May-18	-0.8815	29.872	2.95%	10-May-18	-0.8815	29.872	2.95%
11-May-18	-0.8915	29.773	2.99%	11-May-18	-0.8915	29.773	2.99%

彭博報價系統				路透報價系統			
日期	一年期換匯 點中價	台幣收盤價	一年期避 險成本	日期	一年期換匯點 中價	台幣收盤 價	一年期避 險成本
14-May-18	-0.8940	29.742	3.01%	14-May-18	-0.8950	29.742	3.01%
15-May-18	-0.9035	29.848	3.03%	15-May-18	-0.9020	29.848	3.02%
16-May-18	-0.9105	29.892	3.05%	16-May-18	-0.9100	29.892	3.04%
17-May-18	-0.9100	29.906	3.04%	17-May-18	-0.9100	29.906	3.04%
18-May-18	-0.9175	29.912	3.07%	18-May-18	-0.9175	29.912	3.07%
21-May-18	-0.9300	29.992	3.10%	21-May-18	-0.9300	29.992	3.10%
22-May-18	-0.9450	29.922	3.16%	22-May-18	-0.9450	29.922	3.16%
23-May-18	-0.9375	29.960	3.13%	23-May-18	-0.9375	29.96	3.13%
24-May-18	-0.9205	29.930	3.08%	24-May-18	-0.9205	29.93	3.08%
25-May-18	-0.9165	29.945	3.06%	25-May-18	-0.9165	29.945	3.06%
28-May-18	-0.9140	29.928	3.05%	28-May-18	-0.9150	29.928	3.06%
29-May-18	-0.9125	29.988	3.04%	29-May-18	-0.9125	29.988	3.04%
30-May-18	-0.9115	30.050	3.03%	30-May-18	-0.9115	30.05	3.03%
31-May-18	-0.9030	29.980	3.01%	31-May-18	-0.9035	29.98	3.01%
1-Jun-18	-0.9055	29.864	3.03%	1-Jun-18	-0.9055	29.864	3.03%
4-Jun-18	-0.9030	29.820	3.03%	4-Jun-18	-0.9030	29.82	3.03%
5-Jun-18	-0.9275	29.815	3.11%	5-Jun-18	-0.9275	29.815	3.11%
6-Jun-18	-0.9360	29.738	3.15%	6-Jun-18	-0.9360	29.738	3.15%
7-Jun-18	-0.9245	29.740	3.11%	7-Jun-18	-0.9245	29.74	3.11%
8-Jun-18	-0.9190	29.816	3.08%	8-Jun-18	-0.9190	29.816	3.08%
11-Jun-18	-0.9275	29.821	3.11%	11-Jun-18	-0.9275	29.821	3.11%
12-Jun-18	-0.9275	29.860	3.11%	12-Jun-18	-0.9275	29.86	3.11%
13-Jun-18	-0.9240	29.890	3.09%	13-Jun-18	-0.9250	29.89	3.09%
14-Jun-18	-0.9185	29.938	3.07%	14-Jun-18	-0.9185	29.938	3.07%
15-Jun-18	-0.9325	30.002	3.11%	15-Jun-18	-0.9300	30.002	3.10%
19-Jun-18	-0.9180	30.186	3.04%	19-Jun-18	-0.9180	30.186	3.04%
20-Jun-18	-0.9275	30.170	3.07%	20-Jun-18	-0.9275	30.17	3.07%
21-Jun-18	-0.9115	30.302	3.01%	21-Jun-18	-0.9125	30.302	3.01%
22-Jun-18	-0.9370	30.307	3.09%	22-Jun-18	-0.9370	30.307	3.09%
25-Jun-18	-0.9375	30.403	3.08%	25-Jun-18	-0.9375	30.403	3.08%
26-Jun-18	-0.9330	30.412	3.07%	26-Jun-18	-0.9330	30.412	3.07%
27-Jun-18	-0.9285	30.454	3.05%	27-Jun-18	-0.9285	30.454	3.05%
28-Jun-18	-0.9255	30.586	3.03%	28-Jun-18	-0.9255	30.586	3.03%
29-Jun-18	-0.9300	30.500	3.05%	29-Jun-18	-0.9300	30.5	3.05%
2-Jul-18	-0.9275	30.523	3.04%	2-Jul-18	-0.9275	30.523	3.04%

彭博報價系統				路透報價系統			
日期	一年期換匯 點中價	台幣收盤價	一年期避 險成本	日期	一年期換匯點 中價	台幣收盤 價	一年期避 險成本
3-Jul-18	-0.9295	30.586	3.04%	3-Jul-18	-0.9295	30.586	3.04%
4-Jul-18	-0.9340	30.501	3.06%	4-Jul-18	-0.9340	30.501	3.06%
5-Jul-18	-0.9225	30.540	3.02%	5-Jul-18	-0.9225	30.54	3.02%
6-Jul-18	-0.9195	30.500	3.01%	6-Jul-18	-0.9195	30.5	3.01%
9-Jul-18	-0.9185	30.386	3.02%	9-Jul-18	-0.9185	30.386	3.02%
10-Jul-18	-0.9145	30.403	3.01%	10-Jul-18	-0.9145	30.403	3.01%
11-Jul-18	-0.9170	30.481	3.01%	11-Jul-18	-0.9170	30.481	3.01%
12-Jul-18	-0.9025	30.542	2.95%	12-Jul-18	-0.9025	30.542	2.95%
13-Jul-18	-0.9025	30.556	2.95%	13-Jul-18	-0.9035	30.556	2.96%
16-Jul-18	-0.9030	30.575	2.95%	16-Jul-18	-0.9030	30.575	2.95%
17-Jul-18	-0.8975	30.516	2.94%	17-Jul-18	-0.8980	30.516	2.94%
18-Jul-18	-0.9000	30.582	2.94%	18-Jul-18	-0.9005	30.582	2.94%
19-Jul-18	-0.8900	30.632	2.91%	19-Jul-18	-0.8905	30.632	2.91%
20-Jul-18	-0.8890	30.716	2.89%	20-Jul-18	-0.8890	30.716	2.89%
23-Jul-18	-0.8840	30.645	2.88%	23-Jul-18	-0.8840	30.645	2.88%
24-Jul-18	-0.8800	30.720	2.86%	24-Jul-18	-0.8800	30.72	2.86%
25-Jul-18	-0.8825	30.632	2.88%	25-Jul-18	-0.8825	30.632	2.88%
26-Jul-18	-0.8885	30.573	2.91%	26-Jul-18	-0.8885	30.573	2.91%
27-Jul-18	-0.8825	30.592	2.88%	27-Jul-18	-0.8825	30.592	2.88%
30-Jul-18	-0.8790	30.609	2.87%	30-Jul-18	-0.8790	30.609	2.87%
31-Jul-18	-0.8785	30.614	2.87%	31-Jul-18	-0.8790	30.614	2.87%
1-Aug-18	-0.8910	30.616	2.91%	1-Aug-18	-0.8910	30.616	2.91%
2-Aug-18	-0.8840	30.682	2.88%	2-Aug-18	-0.8840	30.682	2.88%
3-Aug-18	-0.8855	30.706	2.88%	3-Aug-18	-0.8855	30.706	2.88%
6-Aug-18	-0.8890	30.630	2.90%	6-Aug-18	-0.8890	30.63	2.90%
7-Aug-18	-0.8890	30.621	2.90%	7-Aug-18	-0.8930	30.621	2.92%
8-Aug-18	-0.9010	30.616	2.94%	8-Aug-18	-0.9010	30.616	2.94%
9-Aug-18	-0.8980	30.626	2.93%	9-Aug-18	-0.8980	30.626	2.93%
10-Aug-18	-0.9010	30.708	2.93%	10-Aug-18	-0.9010	30.708	2.93%
13-Aug-18	-0.8995	30.812	2.92%	13-Aug-18	-0.8995	30.812	2.92%
14-Aug-18	-0.8970	30.807	2.91%	14-Aug-18	-0.8970	30.807	2.91%
15-Aug-18	-0.8980	30.858	2.91%	15-Aug-18	-0.8980	30.858	2.91%
16-Aug-18	-0.8900	30.845	2.89%	16-Aug-18	-0.8910	30.845	2.89%
17-Aug-18	-0.8910	30.802	2.89%	17-Aug-18	-0.8910	30.802	2.89%
20-Aug-18	-0.8895	30.760	2.89%	20-Aug-18	-0.8895	30.76	2.89%

彭博報價系統				路透報價系統			
日期	一年期換匯 點中價	台幣收盤價	一年期避 險成本	日期	一年期換匯點 中價	台幣收盤 價	一年期避 險成本
21-Aug-18	-0.8915	30.730	2.90%	21-Aug-18	-0.8915	30.73	2.90%
22-Aug-18	-0.8975	30.730	2.92%	22-Aug-18	-0.8975	30.73	2.92%
23-Aug-18	-0.8930	30.790	2.90%	23-Aug-18	-0.8930	30.79	2.90%
24-Aug-18	-0.8925	30.783	2.90%	24-Aug-18	-0.8925	30.783	2.90%
27-Aug-18	-0.8885	30.772	2.89%	27-Aug-18	-0.8885	30.772	2.89%
28-Aug-18	-0.8915	30.724	2.90%	28-Aug-18	-0.8915	30.724	2.90%
29-Aug-18	-0.8920	30.706	2.90%	29-Aug-18	-0.8920	30.706	2.90%
30-Aug-18	-0.8970	30.711	2.92%	30-Aug-18	-0.8970	30.711	2.92%
31-Aug-18	-0.8950	30.731	2.91%	31-Aug-18	-0.8950	30.731	2.91%
3-Sep-18	-0.8965	30.712	2.92%	3-Sep-18	-0.8965	30.712	2.92%
4-Sep-18	-0.8970	30.766	2.92%	4-Sep-18	-0.8970	30.766	2.92%
5-Sep-18	-0.9040	30.806	2.93%	5-Sep-18	-0.9040	30.806	2.93%
6-Sep-18	-0.9030	30.802	2.93%	6-Sep-18	-0.9030	30.802	2.93%
7-Sep-18	-0.9175	30.776	2.98%	7-Sep-18	-0.9175	30.776	2.98%
10-Sep-18	-0.9365	30.830	3.04%	10-Sep-18	-0.9365	30.83	3.04%
11-Sep-18	-0.9395	30.814	3.05%	11-Sep-18	-0.9395	30.814	3.05%
12-Sep-18	-0.9410	30.825	3.05%	12-Sep-18	-0.9410	30.825	3.05%
13-Sep-18	-0.9415	30.805	3.06%	13-Sep-18	-0.9415	30.805	3.06%
14-Sep-18	-0.9380	30.760	3.05%	14-Sep-18	-0.9380	30.76	3.05%
17-Sep-18	-0.9400	30.805	3.05%	17-Sep-18	-0.9400	30.805	3.05%
18-Sep-18	-0.9335	30.813	3.03%	18-Sep-18	-0.9330	30.813	3.03%
19-Sep-18	-0.9355	30.793	3.04%	19-Sep-18	-0.9355	30.793	3.04%
20-Sep-18	-0.9300	30.795	3.02%	20-Sep-18	-0.9300	30.795	3.02%
21-Sep-18	-0.9280	30.716	3.02%	21-Sep-18	-0.9280	30.716	3.02%
25-Sep-18	-0.9310	30.675	3.04%	25-Sep-18	-0.9310	30.675	3.04%
26-Sep-18	-0.9365	30.697	3.05%	26-Sep-18	-0.9350	30.697	3.05%
27-Sep-18	-0.9220	30.602	3.01%	27-Sep-18	-0.9220	30.602	3.01%
28-Sep-18	-0.9195	30.551	3.01%	28-Sep-18	-0.9195	30.551	3.01%
1-Oct-18	-0.9310	30.556	3.05%	1-Oct-18	-0.9310	30.556	3.05%
2-Oct-18	-0.9300	30.668	3.03%	2-Oct-18	-0.9300	30.668	3.03%
3-Oct-18	-0.9335	30.670	3.04%	3-Oct-18	-0.9335	30.67	3.04%
4-Oct-18	-0.9300	30.792	3.02%	4-Oct-18	-0.9300	30.792	3.02%
5-Oct-18	-0.9250	30.840	3.00%	5-Oct-18	-0.9250	30.84	3.00%
8-Oct-18	-0.9315	30.926	3.01%	8-Oct-18	-0.9315	30.926	3.01%
9-Oct-18	-0.9280	30.968	3.00%	9-Oct-18	-0.9285	30.968	3.00%

彭博報價系統				路透報價系統			
日期	一年期換匯 點中價	台幣收盤價	一年期避 險成本	日期	一年期換匯點 中價	台幣收盤 價	一年期避 險成本
11-Oct-18	-0.9215	31.105	2.96%	11-Oct-18	-0.9230	31.105	2.97%
12-Oct-18	-0.9270	30.910	3.00%	12-Oct-18	-0.9270	30.91	3.00%
15-Oct-18	-0.9310	30.940	3.01%	15-Oct-18	-0.9310	30.94	3.01%
16-Oct-18	-0.9425	30.920	3.05%	16-Oct-18	-0.9425	30.92	3.05%
17-Oct-18	-0.9510	30.850	3.08%	17-Oct-18	-0.9510	30.85	3.08%
18-Oct-18	-0.9480	30.975	3.06%	18-Oct-18	-0.9480	30.975	3.06%
19-Oct-18	-0.9700	30.976	3.13%	19-Oct-18	-0.9700	30.976	3.13%
22-Oct-18	-0.9605	30.920	3.11%	22-Oct-18	-0.9605	30.92	3.11%
23-Oct-18	-0.9595	30.985	3.10%	23-Oct-18	-0.9595	30.985	3.10%
24-Oct-18	-0.9665	30.947	3.12%	24-Oct-18	-0.9665	30.947	3.12%
25-Oct-18	-0.9650	30.996	3.11%	25-Oct-18	-0.9650	30.996	3.11%
26-Oct-18	-0.9760	31.006	3.15%	26-Oct-18	-0.9760	31.006	3.15%
29-Oct-18	-0.9800	30.996	3.16%	29-Oct-18	-0.9800	30.996	3.16%
30-Oct-18	-0.9750	30.985	3.15%	30-Oct-18	-0.9750	30.985	3.15%
31-Oct-18	-0.9805	30.968	3.17%	31-Oct-18	-0.9805	30.968	3.17%
1-Nov-18	-0.9790	30.926	3.17%	1-Nov-18	-0.9795	30.926	3.17%
2-Nov-18	-0.9810	30.738	3.19%	2-Nov-18	-0.9810	30.738	3.19%
5-Nov-18	-0.9870	30.771	3.21%	5-Nov-18	-0.9870	30.771	3.21%
6-Nov-18	-0.9860	30.782	3.20%	6-Nov-18	-0.9860	30.782	3.20%
7-Nov-18	-0.9995	30.760	3.25%	7-Nov-18	-0.9995	30.76	3.25%
8-Nov-18	-0.9915	30.702	3.23%	8-Nov-18	-0.9915	30.702	3.23%
9-Nov-18	-0.9955	30.812	3.23%	9-Nov-18	-0.9955	30.812	3.23%
12-Nov-18	-0.9965	30.888	3.23%	12-Nov-18	-0.9965	30.888	3.23%
13-Nov-18	-1.0025	30.902	3.24%	13-Nov-18	-1.0030	30.902	3.25%
14-Nov-18	-1.0140	30.932	3.28%	14-Nov-18	-1.0140	30.932	3.28%
15-Nov-18	-1.0110	30.845	3.28%	15-Nov-18	-1.0110	30.845	3.28%
16-Nov-18	-1.0135	30.888	3.28%	16-Nov-18	-1.0140	30.888	3.28%
19-Nov-18	-1.0115	30.906	3.27%	19-Nov-18	-1.0105	30.906	3.27%
20-Nov-18	-1.0065	30.908	3.26%	20-Nov-18	-1.0065	30.908	3.26%
21-Nov-18	-1.0070	30.908	3.26%	21-Nov-18	-1.0070	30.908	3.26%
22-Nov-18	-1.0050	30.894	3.25%	22-Nov-18	-1.0050	30.894	3.25%
23-Nov-18	-1.0050	30.902	3.25%	23-Nov-18	-1.0040	30.902	3.25%
26-Nov-18	-1.0010	30.886	3.24%	26-Nov-18	-1.0010	30.886	3.24%
27-Nov-18	-0.9900	30.900	3.20%	27-Nov-18	-0.9900	30.9	3.20%
28-Nov-18	-0.9840	30.910	3.18%	28-Nov-18	-0.9840	30.91	3.18%

彭博報價系統				路透報價系統			
日期	一年期換匯 點中價	台幣收盤價	一年期避 險成本	日期	一年期換匯點 中價	台幣收盤 價	一年期避 險成本
29-Nov-18	-0.9850	30.840	3.19%	29-Nov-18	-0.9750	30.84	3.16%
30-Nov-18	-0.9705	30.850	3.15%	30-Nov-18	-0.9695	30.85	3.14%
2017/12/1~2018/11/30 境內平均避險成 本			2.87%	2017/12/1~2018/11/30 境內平均避險成 本			2.87%