Table 1 Banks' Outstanding Notional Amounts of Derivatives

End of March 2026

By Market Type

Unit：NTD Millions

Item	Interest Rate Contracts	Foreign Exchange Contracts	Equity-Linked Contracts	Commodity Contracts	Credit Contracts	Other Contracts	Total	Share (%)
1.OTC Contracts	**54,752,240**	**44,409,195**	**51,698**	**14,976**	**42,441**	**-**	**99,270,550**	**99.80**
Forwards	850	40,109,389	-	40	-	-	40,110,279	40.32
Swaps	52,337,983	1,395,549	29,287	8,323	42,441	-	53,813,583	54.10
Bought Options	1,129,320	1,408,861	10,577	3,069	-	-	2,551,827	2.57
Sold Options	1,284,087	1,495,396	11,834	3,544	-	-	2,794,861	2.81
2.Exchange-traded Contracts	**134,418**	**1,391**	**66,872**	**117**	**-**	**-**	**202,798**	**0.20**
Futures-Long Positions	75,440	1,039	7,365	58	-	-	83,902	0.08
Futures-Short Positions	58,335	352	55,064	59	-	-	113,810	0.12
Bought Options	-	-	301	-	-	-	301	0.00
Sold Options	643	-	4,142	-	-	-	4,785	0.00
Total	**54,886,658**	**44,410,586**	**118,570**	**15,093**	**42,441**	**-**	**99,473,348**	**100.00**

By Transaction Purpose

Item	Interest Rate Contracts	Foreign Exchange Contracts	Equity-Linked Contracts	Commodity Contracts	Credit Contracts	Other Contracts	Total	Share (%)
1.Trading Purposes	54,285,598	44,277,211	118,570	15,093	13,700	-	98,710,172	99.23
2.Non-trading Purposes	601,060	133,375	-	-	28,741	-	763,176	0.77
Total	**54,886,658**	**44,410,586**	**118,570**	**15,093**	**42,441**	**-**	**99,473,348**	**100.00**

Note: Data cover all domestic banks (including head offices, domestic and overseas branches, and offshore banking units) and foreign and Mainland China banks (including local branches in Taiwan and offshore banking units).

Table 2 Comparison of Outstanding Notional Amounts of Derivatives

Unit：NTD Millions

Item	End of March 2026		End of December 2025		Changes	
	Amount	Share (%)	Amount	Share (%)	Amount	%
1.OTC Contracts	**99,270,550**	**99.80**	**94,634,677**	**99.84**	**4,635,873**	**4.90**
Forwards	40,110,279	40.32	39,305,671	41.47	804,608	2.05
Swaps	53,813,583	54.10	50,810,905	53.61	3,002,678	5.91
Bought Options	2,551,827	2.57	2,173,917	2.29	377,910	17.38
Sold Options	2,794,861	2.81	2,344,184	2.47	450,677	19.23
2.Exchange-traded Contracts	**202,798**	**0.20**	**148,255**	**0.16**	**54,543**	**36.79**
Futures-Long Positions	83,902	0.08	78,825	0.09	5,077	6.44
Futures-Short Positions	113,810	0.12	67,257	0.07	46,553	69.22
Bought Options	301	0.00	68	0.00	233	342.65
Sold Options	4,785	0.00	2,105	0.00	2,680	127.32
Total	**99,473,348**	**100.00**	**94,782,932**	**100.00**	**4,690,416**	**4.95**

Note: Data cover all domestic banks (including head offices, domestic and overseas branches, and offshore banking units) and foreign and Mainland Chinese banks (including local branches in Taiwan and offshore banking units).