

Table 1 Banks' Outstanding Notional Amounts of Derivatives

End of June 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	59,889,941	46,159,972	56,075	14,252	39,909	-	106,160,149	99.80
Forwards	-	41,373,933	-	42	-	-	41,373,975	38.90
Swaps	57,204,006	1,592,479	34,016	8,603	39,909	-	58,879,013	55.35
Bought Options	1,261,528	1,559,465	10,502	2,515	-	-	2,834,010	2.66
Sold Options	1,424,407	1,634,095	11,557	3,092	-	-	3,073,151	2.89
2.Exchange-traded Contracts	137,404	1,079	73,491	325	-	-	212,299	0.20
Futures-Long Positions	94,725	794	2,302	196	-	-	98,017	0.09
Futures-Short Positions	42,679	285	60,896	129	-	-	103,989	0.10
Bought Options	-	-	791	-	-	-	791	0.00
Sold Options	-	-	9,502	-	-	-	9,502	0.01
Total	60,027,345	46,161,051	129,566	14,577	39,909	-	106,372,448	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	59,348,155	46,085,617	129,566	14,577	7,389	-	105,585,304	99.26
2.Non-trading Purposes	679,190	75,434	-	-	32,520	-	787,144	0.74
Total	60,027,345	46,161,051	129,566	14,577	39,909	-	106,372,448	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 June 2026		End of March 2026		Changes	
	Amount	Share (%)	Amount	Share (%)	Amount	%
1.OTC Contracts	106,160,149	99.80	99,270,550	99.80	6,889,599	6.94
Forwards	41,373,975	38.90	40,110,279	40.32	1,263,696	3.15
Swaps	58,879,013	55.35	53,813,583	54.10	5,065,430	9.41
Bought Options	2,834,010	2.66	2,551,827	2.57	282,183	11.06
Sold Options	3,073,151	2.89	2,794,861	2.81	278,290	9.96
2.Exchange-traded Contracts	212,299	0.20	202,798	0.20	9,501	4.68
Futures-Long Positions	98,017	0.09	83,902	0.08	14,115	16.82
Futures-Short Positions	103,989	0.10	113,810	0.12	-9,821	-8.63
Bought Options	791	0.00	301	0.00	490	162.79
Sold Options	9,502	0.01	4,785	0.00	4,717	98.58
Total	106,372,448	100.00	99,473,348	100.00	6,899,100	6.94

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).