Table 1 Banks' Outstanding Notional Amounts of Derivatives

End of September 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	**63,428,691**	**45,790,911**	**66,699**	**13,063**	**42,087**	**-**	**109,341,451**	**99.86**
Forwards	-	40,980,443	-	-	-	-	40,980,443	37.43
Swaps	60,678,035	1,563,517	41,595	6,798	42,087	-	62,332,032	56.93
Bought Options	1,333,665	1,590,326	11,875	3,079	-	-	2,938,945	2.68
Sold Options	1,416,991	1,656,625	13,229	3,186	-	-	3,090,031	2.82
2.Exchange-traded Contracts	**86,396**	**275**	**64,396**	**6**	**-**	**-**	**151,073**	**0.14**
Futures-Long Positions	62,963	262	563	6	-	-	63,794	0.06
Futures-Short Positions	23,433	13	48,528	-	-	-	71,974	0.07
Bought Options	-	-	1,123	-	-	-	1,123	0.00
Sold Options	-	-	14,182	-	-	-	14,182	0.01
Total	**63,515,087**	**45,791,186**	**131,095**	**13,069**	**42,087**	**-**	**109,492,524**	**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	62,811,160	45,716,284	131,095	13,069	10,031	-	108,681,639	99.26
2.Non-trading Purposes	703,927	74,902	-	-	32,056	-	810,885	0.74
Total	**63,515,087**	**45,791,186**	**131,095**	**13,069**	**42,087**	**-**	**109,492,524**	**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 September 2026		End of June 2026		Changes	
	Amount	Share (%)	Amount	Share (%)	Amount	%
1.OTC Contracts	**109,341,451**	**99.86**	**106,160,149**	**99.80**	**3,181,302**	**3.00**
Forwards	40,980,443	37.43	41,373,975	38.90	-393,532	-0.95
Swaps	62,332,032	56.93	58,879,013	55.35	3,453,019	5.86
Bought Options	2,938,945	2.68	2,834,010	2.66	104,935	3.70
Sold Options	3,090,031	2.82	3,073,151	2.89	16,880	0.55
2.Exchange-traded Contracts	**151,073**	**0.14**	**212,299**	**0.20**	**-61,226**	**-28.84**
Futures-Long Positions	63,794	0.06	98,017	0.09	-34,223	-34.92
Futures-Short Positions	71,974	0.07	103,989	0.10	-32,015	-30.79
Bought Options	1,123	0.00	791	0.00	332	41.97
Sold Options	14,182	0.01	9,502	0.01	4,680	49.25
Total	**109,492,524**	**100.00**	**106,372,448**	**100.00**	**3,120,076**	**2.93**

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).