

Table 1

## Notional Amounts Turnover of Derivatives by Risk

NT\$ million, %

Year or Month	Interest rate contracts		Foreign exchange and gold contracts		Equity-linked contracts		Commodity contracts		Total contracts		
	OTC	Exchange-traded	OTC	Exchange-traded	OTC	Exchange-traded	OTC	Exchange-traded	OTC	Exchange-traded	Total
1999	230,825	5,194	10,144,487	49	0	0	13,490	0	10,388,802	5,243	10,394,045
1999 1	9,860	0	779,298	0	0	0	0	0	789,158	0	789,158
2	4,951	274	734,701	33	0	0	0	0	739,652	307	739,959
3	19,744	274	858,597	16	0	0	0	0	878,341	290	878,631
4	19,536	0	840,204	0	0	0	2,970	0	862,710	0	862,710
5	15,269	0	746,803	0	0	0	1,886	0	763,958	0	763,958
6	36,386	52	874,192	0	0	0	116	0	910,694	52	910,746
7	13,911	56	868,755	0	0	0	686	0	883,352	56	883,408
8	8,080	1,106	1,030,563	0	0	0	5,158	0	1,043,801	1,106	1,044,907
9	10,632	974	970,502	0	0	0	1,410	0	982,544	974	983,518
10	43,172	1,017	819,016	0	0	0	464	0	862,652	1,017	863,669
11	26,894	575	826,546	0	0	0	0	0	853,440	575	854,015
12	22,390	866	795,310	0	0	0	800	0	818,500	866	819,366

## Notes:

1. All figures are adjusted for double-counting.
2. Interest rate contracts include single-currency contracts only.
3. The data before Jan. 1998 are not available.
4. Sources: all domestic banks and local branches of foreign banks.

Table 2

## Notional Amounts Turnover of OTC Single-currency Interest Rate Deriv by Instrument

NT\$

Year or Month	Forward Rate Agreement		Interest Rate Swap		Bought Options		Sold options		Total contrac	
	NT related	other currency	NT related	other currency	NT related	other currency	NT related	other currency	NT related	other currency
1999	300	65,170	89,098	56,167	0	9,591	0	10,499	89,398	141,427
1999 1	0	2,584	3,975	3,076	0	80	0	145	3,975	5,885
2	0	248	3,900	539	0	165	0	99	3,900	1,051
3	0	4,505	7,400	6,689	0	416	0	734	7,400	12,344
4	0	0	13,590	3,326	0	1,015	0	1,605	13,590	5,946
5	0	4,094	5,150	5,922	0	35	0	68	5,150	10,119
6	0	9,686	14,763	7,921	0	2,008	0	2,008	14,763	21,623
7	300	3,860	6,760	2,991	0	0	0	0	7,060	6,851
8	0	701	5,500	1,879	0	0	0	0	5,500	2,580
9	0	2,226	3,875	3,895	0	318	0	318	3,875	6,757
10	0	20,633	9,060	8,655	0	2,412	0	2,412	9,060	34,112
11	0	7,444	9,025	5,038	0	2,757	0	2,630	9,025	17,869
12	0	9,189	6,100	6,236	0	385	0	480	6,100	16,290

Notes:

1. All figures are adjusted for double-counting.
2. The data before Jan. 1998 are not available.
3. Sources: all domestic banks and local branches of foreign banks.

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\$ million, %

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Total
230,825
9,860
4,951
19,744
19,536
15,269
36,386
13,911
8,080
10,632
43,172
26,894
22,390

Table 3

## Notional Amounts Turnover of Exchange-traded Interest Rate Derivatives by Instrument

NT\$ million, %

Year or Month	Future-long positions		Future-short positions		Bought Options		Sold options		Total contracts		
	NT related	other currency	NT related	other currency	NT related	other currency	NT related	other currency	NT related	other currency	Total
1999	0	2,597	0	2,597	0	0	0	0	0	5,194	5,194
1999 1	0	0	0	0	0	0	0	0	0	0	0
2	0	137	0	137	0	0	0	0	0	274	274
3	0	137	0	137	0	0	0	0	0	274	274
4	0	0	0	0	0	0	0	0	0	0	0
5	0	0	0	0	0	0	0	0	0	0	0
6	0	26	0	26	0	0	0	0	0	52	52
7	0	28	0	28	0	0	0	0	0	56	56
8	0	553	0	553	0	0	0	0	0	1,106	1,106
9	0	487	0	487	0	0	0	0	0	974	974
10	0	475	0	542	0	0	0	0	0	1,017	1,017
11	0	321	0	254	0	0	0	0	0	575	575
12	0	433	0	433	0	0	0	0	0	866	866

## Notes:

1. Interest rate contracts include single-currency contracts only.
2. The data before Jan. 1998 are not available.
3. Sources: all domestic banks and local branches of foreign banks.

Table 4

### Notional Amounts Turnover of OTC Foreign Exchange Derivatives by Instrument

NT\$ million, %

Year or Month	Outright Forwards		Foreign Exchange Swaps		Currency Swaps		Bought Options		Sold options		Total contracts		
	NT related	other currency	NT related	other currency	NT related	other currency	NT related	other currency	NT related	other currency	NT related	other currency	Total
1999	1,644,477	1,117,432	855,259	4,168,224	70,179	26,534	367,657	756,302	384,891	753,532	3,322,463	6,822,024	10,144,487
1999 1	102,734	100,507	64,897	327,208	11,412	275	29,947	54,976	32,068	55,274	241,058	538,240	779,298
2	107,613	126,730	55,549	311,553	1,354	0	17,357	46,299	22,080	46,166	203,953	530,748	734,701
3	125,649	134,627	61,437	370,246	14,864	4,124	17,093	57,064	17,897	55,596	236,940	621,657	858,597
4	145,522	160,541	55,486	305,671	6,626	3,841	36,960	42,476	40,049	43,032	284,643	555,561	840,204
5	118,663	101,539	55,357	294,746	4,854	7,591	23,941	56,787	28,330	54,995	231,145	515,658	746,803
6	177,975	97,642	73,073	338,262	6,484	452	32,142	60,757	28,176	59,229	317,850	556,342	874,192
7	187,297	57,509	70,200	343,106	1,222	904	34,246	65,867	41,685	66,719	334,650	534,105	868,755
8	177,370	67,186	86,528	473,739	1,676	737	57,062	57,669	52,718	55,878	375,354	655,209	1,030,563
9	149,202	101,420	74,795	396,403	636	318	40,478	85,779	36,593	84,878	301,704	668,798	970,502
10	101,178	62,122	62,742	377,446	13,654	381	25,939	75,130	23,809	76,615	227,322	591,694	819,016
11	119,824	61,800	106,480	322,378	6,042	1,328	23,892	80,576	25,048	79,178	281,286	545,260	826,546
12	131,450	45,809	88,715	307,466	1,355	6,583	28,600	72,922	36,438	75,972	286,558	508,752	795,310

## Notes:

1. All figures are adjusted for double-counting.
2. The data before Jan. 1998 are not available.
3. Sources: all domestic banks and local branches of foreign banks.

Table 5

## Notional Amounts Turnover of Exchange-traded Foreign Exchange Derivatives by Instrument

NT\$ million, %

Year or Month	Future-long positions		Future-short positions		Bought Options		Sold options		Total contracts		
	NT related	other currency	NT related	other currency	NT related	other currency	NT related	other currency	NT related	other currency	Total
1999	0	0	0	0	0	49	0	0	0	49	49
1999 1	0	0	0	0	0	0	0	0	0	0	0
2	0	0	0	0	0	33	0	0	0	33	33
3	0	0	0	0	0	16	0	0	0	16	16
4	0	0	0	0	0	0	0	0	0	0	0
5	0	0	0	0	0	0	0	0	0	0	0
6	0	0	0	0	0	0	0	0	0	0	0
7	0	0	0	0	0	0	0	0	0	0	0
8	0	0	0	0	0	0	0	0	0	0	0
9	0	0	0	0	0	0	0	0	0	0	0
10	0	0	0	0	0	0	0	0	0	0	0
11	0	0	0	0	0	0	0	0	0	0	0
12	0	0	0	0	0	0	0	0	0	0	0

## Notes:

1. The data before Jan. 1998 are not available.
2. Sources: all domestic banks and local branches of foreign banks.

Table 6

## Notional Amounts Turnover of Equity-linked and Commodity Derivatives by Instrument

NT\$ million, %

Year or Month	Equity-linked Contracts					Commodity Contracts				
	Over-the-counter		Exchange-traded		Total	Over-the-counter		Exchange-traded		Total
	NT related	other currency	NT related	other currency		NT related	other currency	NT related	other currency	
1999	0	0	0	0	0	0	13,490	0	0	13,490
1999 1	0	0	0	0	0	0	0	0	0	0
2	0	0	0	0	0	0	0	0	0	0
3	0	0	0	0	0	0	0	0	0	0
4	0	0	0	0	0	0	2,970	0	0	2,970
5	0	0	0	0	0	0	1,886	0	0	1,886
6	0	0	0	0	0	0	116	0	0	116
7	0	0	0	0	0	0	686	0	0	686
8	0	0	0	0	0	0	5,158	0	0	5,158
9	0	0	0	0	0	0	1,410	0	0	1,410
10	0	0	0	0	0	0	464	0	0	464
11	0	0	0	0	0	0	0	0	0	0
12	0	0	0	0	0	0	800	0	0	800

## Notes:

1. All figures are adjusted for double-counting.
2. The data before Jan. 1998 are not available.
3. Sources: all domestic banks and local branches of foreign banks.