

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
1998	205,487	67,026	11,168,854	78	0	0	2,023	0	11,376,364	67,104	11,443,468
1998 1	8,776	14,780	928,720	0	0	0	600	0	938,096	14,780	952,876
2	12,318	15,649	1,117,446	0	0	0	426	0	1,130,190	15,649	1,145,839
3	4,518	6,478	1,004,001	0	0	0	417	0	1,008,936	6,478	1,015,414
4	13,535	5,456	952,749	0	0	0	0	0	966,284	5,456	971,740
5	17,979	306	921,123	0	0	0	0	0	939,102	306	939,408
6	19,456	1,158	964,653	0	0	0	580	0	984,689	1,158	985,847
7	21,310	8,142	829,880	0	0	0	0	0	851,190	8,142	859,332
8	16,286	8,886	887,209	78	0	0	0	0	903,495	8,964	912,459
9	55,927	4,403	1,051,113	0	0	0	0	0	1,107,040	4,403	1,111,443
10	21,060	1,768	1,012,671	0	0	0	0	0	1,033,731	1,768	1,035,499
11	4,956	0	701,983	0	0	0	0	0	706,939	0	706,939
12	9,366	0	797,306	0	0	0	0	0	806,672	0	806,672

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
1998	71	16,217	51,618	121,436	0	7,783	0	8,362	51,689	153,798
1998 1	0	510	150	8,116	0	0	0	0	150	8,626
2	0	321	4,300	7,485	0	0	0	212	4,300	8,018
3	0	0	1,847	2,564	0	0	0	107	1,847	2,671
4	0	0	5,700	7,725	0	0	0	110	5,700	7,835
5	0	0	9,740	8,103	0	0	0	136	9,740	8,239
6	0	0	5,175	13,384	0	276	0	621	5,175	14,281
7	0	7,804	4,242	3,626	0	2,819	0	2,819	4,242	17,068
8	0	627	5,900	7,913	0	801	0	1,045	5,900	10,386
9	0	0	6,789	46,863	0	1,103	0	1,172	6,789	49,138
10	0	3,734	3,700	9,411	0	2,075	0	2,140	3,700	17,360
11	0	0	2,175	2,781	0	0	0	0	2,175	2,781
12	71	3,221	1,900	3,465	0	709	0	0	1,971	7,395

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.

atives

\$ million, %

ats
Total
205,487
8,776
12,318
4,518
13,535
17,979
19,456
21,310
16,286
55,927
21,060
4,956
9,366

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
1998	0	19,148	0	20,654	0	13,612	0	13,612	0	67,026	67,026
1998 1	0	584	0	584	0	6,806	0	6,806	0	14,780	14,780
2	0	858	0	1,179	0	6,806	0	6,806	0	15,649	15,649
3	0	2,583	0	3,895	0	0	0	0	0	6,478	6,478
4	0	3,388	0	2,068	0	0	0	0	0	5,456	5,456
5	0	92	0	214	0	0	0	0	0	306	306
6	0	1,018	0	140	0	0	0	0	0	1,158	1,158
7	0	6,137	0	2,005	0	0	0	0	0	8,142	8,142
8	0	1,516	0	7,370	0	0	0	0	0	8,886	8,886
9	0	2,018	0	2,385	0	0	0	0	0	4,403	4,403
10	0	954	0	814	0	0	0	0	0	1,768	1,768
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. 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
1998	2,373,600	1,885,418	645,023	4,550,348	53,745	31,726	294,838	545,930	246,620	541,606	3,613,826	7,555,028	11,168,854
1998 1	333,634	205,911	46,217	243,893	7,858	271	44,582	18,429	9,503	18,422	441,794	486,926	928,720
2	381,432	214,463	72,611	349,726	1,127	2,283	15,650	32,770	14,783	32,601	485,603	631,843	1,117,446
3	257,889	205,889	32,626	416,448	10,322	82	9,105	31,627	9,015	30,998	318,957	685,044	1,004,001
4	210,010	173,860	31,451	420,780	5,976	2,517	10,273	43,543	10,113	44,226	267,823	684,926	952,749
5	300,173	89,388	44,106	338,953	4,523	16,746	21,424	41,229	23,337	41,244	393,563	527,560	921,123
6	207,229	115,990	71,780	348,179	14,418	5,318	52,189	51,333	46,581	51,636	392,197	572,456	964,653
7	131,550	173,880	37,690	333,480	5,134	3,186	30,111	43,381	28,316	43,152	232,801	597,079	829,880
8	104,646	146,671	63,499	399,615	1,786	451	26,631	61,354	25,943	56,613	222,505	664,704	887,209
9	79,607	194,094	69,887	511,106	344	0	16,625	82,310	13,899	83,241	180,362	870,751	1,051,113
10	154,448	177,635	56,631	446,617	1,550	0	24,144	65,384	21,966	64,296	258,739	753,932	1,012,671
11	104,774	86,776	56,666	318,923	0	0	28,568	39,258	27,765	39,253	217,773	484,210	701,983
12	108,208	100,861	61,859	422,628	707	872	15,536	35,312	15,399	35,924	201,709	595,597	797,306

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
1998	0	0	0	78	0	0	0	0	0	78	78
1998 1	0	0	0	0	0	0	0	0	0	0	0
2	0	0	0	0	0	0	0	0	0	0	0
3	0	0	0	0	0	0	0	0	0	0	0
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	78	0	0	0	0	0	78	78
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 Derivat by Instrument

NT\$

Year or Month	Equity-linked Contracts					Commodity Contracts			
	Over-the-counter		Exchange-traded		Total	Over-the-counter		Exchange-traded	
	NT related	other currency	NT related	other currency		NT related	other currency	NT related	other currency
1998	0	0	0	0	0	0	2,023	0	0
1998 1	0	0	0	0	0	0	600	0	0
2	0	0	0	0	0	0	426	0	0
3	0	0	0	0	0	0	417	0	0
4	0	0	0	0	0	0	0	0	0
5	0	0	0	0	0	0	0	0	0
6	0	0	0	0	0	0	580	0	0
7	0	0	0	0	0	0	0	0	0
8	0	0	0	0	0	0	0	0	0
9	0	0	0	0	0	0	0	0	0
10	0	0	0	0	0	0	0	0	0
11	0	0	0	0	0	0	0	0	0
12	0	0	0	0	0	0	0	0	0

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.

