

衍生性金融商品名目本金餘額(風險別及交易目的別)

單位:新臺幣百萬元

月底	利率有關契約		匯率有關契約		權益證券有關契約		商品有關契約		信用有關契約		其他有關契約		契約合計			
	交易目的	非交易目的	交易目的	非交易目的	交易目的	非交易目的	交易目的	非交易目的	交易目的	非交易目的	交易目的	非交易目的	交易目的	非交易目的	合計	
87	3	225,312	29,346	1,690,319	66,727	82	0	3,123	0					1,918,836	96,073	2,014,909
	6	248,715	42,463	2,299,127	78,830	102	0	2,918	0					2,550,862	121,293	2,672,155
	9	349,308	49,327	1,780,328	96,331	0	0	2,304	0					2,131,940	145,658	2,277,598
	12	329,935	51,529	1,225,165	79,790	0	0	2,151	0					1,557,251	131,319	1,688,570
88	3	347,509	49,771	1,349,459	102,132	0	0	1,216	0					1,698,184	151,903	1,850,087
	6	417,252	65,493	1,396,244	99,597	0	0	5,843	0					1,819,339	165,090	1,984,429
	9	399,415	61,501	1,453,846	102,369	0	0	12,353	0					1,865,614	163,870	2,029,484
	12	439,116	48,484	1,509,048	136,782	0	0	12,537	0					1,960,701	185,266	2,145,967
89	3	470,975	57,670	1,662,986	161,607	0	0	17,985	0					2,151,946	219,277	2,371,223
	6	488,240	57,957	1,751,585	135,551	0	0	18,057	0					2,257,882	193,508	2,451,390
	9	547,000	55,589	1,988,532	59,402	0	0	39,356	0					2,574,888	114,991	2,689,879
	12	635,127	67,664	2,260,616	93,170	0	0	47,596	0					2,943,339	160,834	3,104,173
90	3	649,950	60,818	2,157,827	325,816	1,070	0	41,457	0					2,850,304	386,634	3,236,938
	6	815,661	71,080	2,672,923	273,651	3,116	0	46,052	0					3,537,752	344,731	3,882,483
	9	1,018,169	72,107	3,042,830	311,256	3,369	1,072	46,082	0					4,110,450	384,435	4,494,885
	12	1,226,902	81,870	3,291,855	71,190	4,038	1,480	47,132	0					4,569,927	154,540	4,724,467
91	3	1,616,841	82,002	3,657,379	71,712	15,553	622	37,941	0					5,327,714	154,336	5,482,050
	6	2,243,114	168,367	4,433,742	62,318	21,927	864	41,507	0					6,740,290	231,549	6,971,839
	9	2,869,422	2,374	4,608,514	0	53,952	0	62,313	0					7,594,201	2,374	7,596,575
	12	2,870,937	158,907	4,065,728	75,059	33,846	1,503	79,589	0					7,050,100	235,469	7,285,569
92	3	3,432,309	198,613	4,587,618	70,798	42,529	590	66,732	0					8,129,188	270,001	8,399,189
	6	4,168,510	251,200	5,326,257	91,376	42,142	208	58,335	0					9,595,244	342,784	9,938,028
	9	5,075,381	275,061	6,983,411	85,457	34,202	0	89,693	0					12,182,687	360,518	12,543,205
	12	5,922,899	365,203	7,022,296	97,679	56,953	0	97,039	0					13,099,187	462,882	13,562,069
93	3	7,374,861	500,213	9,891,102	290,777	45,058	0	104,552	0					17,415,573	790,990	18,206,563
	6	9,301,422	523,263	9,975,399	331,376	52,121	1	133,440	0	25,075	1,126			19,487,457	855,766	20,343,223
	9	10,352,335	641,037	9,167,785	479,796	47,656	13	142,826	0	43,847	3,978			19,754,449	1,124,824	20,879,273
	12	10,794,204	881,294	9,467,741	402,604	43,056	1	145,976	0	38,274	4,769			20,489,251	1,288,668	21,777,919
94	3	12,260,523	828,587	9,845,739	450,650	53,146	355	163,755	0	40,404	3,319	0	0	22,363,567	1,282,911	23,646,478
	6	14,241,064	685,442	10,167,446	269,782	41,435	0	181,596	0	48,394	4,447	4,468	0	24,684,403	959,671	25,644,074
	9	16,694,884	677,852	10,375,928	286,088	45,878	0	172,111	0	60,155	4,505	4,640	0	27,353,596	968,445	28,322,041
	12	18,330,961	592,438	10,497,504	286,111	39,880	260	185,564	0	81,739	1,330	4,312	0	29,139,960	880,139	30,020,099
95	3	20,778,918	516,854	10,677,357	23,006	41,735	58	152,014	0	95,920	973	4,122	0	31,750,066	540,891	32,290,957
	6	24,180,102	513,142	11,359,643	22,843	47,464	14	130,321	0	91,441	227	3,870	0	35,812,841	536,226	36,349,067
	9	25,743,324	556,557	11,808,706	23,611	44,875	0	79,104	0	104,083	4,567	3,846	0	37,783,938	584,735	38,368,673
	12	26,661,300	545,075	13,014,989	23,055	42,525	0	104,947	0	124,643	5,768	9,499	0	39,957,903	573,898	40,531,801
96	3	27,980,714	530,959	14,399,933	21,793	105,760	0	116,670	0	133,385	9,527	9,568	0	42,746,030	562,279	43,308,309
	6	33,529,941	537,425	15,064,341	22,845	149,605	0	92,297	0	159,375	9,467	10,021	0	49,005,580	569,737	49,575,317
	9	37,180,888	542,214	14,692,743	21,114	59,033	0	98,552	0	167,084	14,072	9,998	0	52,208,298	577,400	52,785,698
	12	38,634,421	273,457	15,385,282	19,971	54,315	0	123,847	0	165,401	17,468	9,978	0	54,373,244	310,896	54,684,140
97	3	39,391,441	266,675	17,603,060	50,231	60,892	0	150,474	0	165,760	22,625	9,661	0	57,381,288	339,531	57,720,819
	6	39,822,474	269,023	17,293,587	14,215	54,734	0	152,996	0	199,782	4,963	9,959	0	57,533,532	288,201	57,821,733
	9	41,553,765	258,832	18,703,009	14,823	45,526	0	216,611	0	203,263	515	10,257	0	60,732,431	274,170	61,006,601
	12	42,638,631	233,522	16,288,792	12,715	36,151	0	297,697	0	160,985	522	10,029	0	59,432,285	246,759	59,679,044
98	3	46,166,269	222,015	16,615,609	12,259	33,904	0	314,585	0	157,960	436	10,201	0	63,298,528	234,710	63,533,238
	6	49,197,477	202,803	16,931,087	16,521	32,042	0	288,682	0	140,058	422	10,032	0	66,599,378	219,746	66,819,124
	9	47,058,936	193,685	17,188,828	21,416	35,220	0	245,174	0	137,118	414	9,933	0	64,675,209	215,515	64,890,724

衍生性金融商品名目本金餘額(風險別及交易目的別)

單位:新臺幣百萬元

月底	利率有關契約		匯率有關契約		權益證券有關契約		商品有關契約		信用有關契約		其他有關契約		契約合計			
	交易目的	非交易目的	交易目的	非交易目的	交易目的	非交易目的	交易目的	非交易目的	交易目的	非交易目的	交易目的	非交易目的	交易目的	非交易目的	合計	
99	12	46,200,070	206,616	16,404,840	279,036	53,622	0	191,518	0	128,325	412	9,925	0	62,988,300	486,064	63,474,364
	3	38,920,000	220,298	18,699,483	37,437	49,170	0	142,308	0	123,098	409	9,880	0	57,943,939	258,144	58,202,083
	6	35,246,576	261,403	24,965,786	55,678	33,645	32	114,389	0	99,232	415	12,900	0	60,472,528	317,528	60,790,056
	9	32,965,840	289,708	19,816,829	58,182	28,403	2,186	72,899	0	84,610	403	0	0	52,968,581	350,479	53,319,060
100	12	31,930,499	286,817	18,810,484	62,723	43,060	1,770	32,199	0	76,243	391	0	0	50,892,485	351,701	51,244,186
	3	32,029,756	305,245	19,321,143	72,120	53,168	1,149	38,686	0	76,443	378	0	0	51,519,196	378,892	51,898,088
	6	29,977,240	286,506	20,627,906	74,937	53,111	0	66,830	0	67,178	371	0	0	50,792,265	361,814	51,154,079
	9	31,935,076	278,804	23,197,012	44,010	31,930	0	105,252	0	98,776	393	0	0	55,368,046	323,207	55,691,253
101	12	27,783,498	282,712	20,724,389	36,859	28,077	0	103,859	0	87,441	390	0	0	48,727,264	319,961	49,047,225
	3	26,789,039	285,027	21,665,672	29,838	34,438	0	112,115	0	76,973	85	0	0	48,678,237	314,950	48,993,187
	6	24,875,758	291,169	23,585,345	28,435	30,942	0	79,750	0	90,980	86	0	0	48,662,775	319,690	48,982,465
	9	23,682,186	275,443	23,121,174	26,300	36,753	0	49,463	0	82,304	84	0	0	46,971,880	301,827	47,273,707
102	12	23,013,463	275,014	22,447,331	28,167	46,503	0	39,639	0	62,132	83	0	0	45,609,068	303,264	45,912,332
	3	21,646,621	283,888	27,055,180	27,407	56,185	0	51,457	0	63,433	86	0	0	48,872,876	311,381	49,184,257
	6	21,359,107	270,777	29,743,251	39,141	59,622	395	53,881	0	56,843	86	0	0	51,272,704	310,399	51,583,103
	9	20,383,977	266,212	30,275,960	30,434	67,994	205	41,708	0	54,882	85	0	0	50,824,521	296,936	51,121,457
103	12	19,305,032	261,785	29,515,448	32,057	79,728	165	32,363	0	49,706	86	0	0	48,982,277	294,093	49,276,370
	3	19,228,150	237,118	38,983,968	26,671	98,819	165	35,481	0	46,593	87	0	0	58,393,011	264,041	58,657,052
	6	17,687,631	224,299	36,142,509	72,996	118,861	100	30,102	0	43,501	0	0	0	54,022,604	297,395	54,319,999
	9	17,571,523	210,996	38,947,251	78,736	100,717	0	37,866	0	45,458	0	0	0	56,702,815	289,732	56,992,547
104	12	15,843,757	181,599	39,295,803	62,912	92,429	0	29,276	0	44,448	0	0	0	55,305,713	244,511	55,550,224
	3	15,489,272	183,957	40,309,615	59,303	70,349	0	46,795	0	45,164	0	0	0	55,961,195	243,260	56,204,455
	6	14,593,570	177,713	40,515,635	61,601	61,324	0	33,845	0	39,944	0	0	0	55,244,318	239,314	55,483,632
	9	14,772,760	163,598	43,104,799	56,391	55,441	0	58,050	0	48,298	0	0	0	58,039,348	219,989	58,259,337
105	12	14,738,768	151,385	40,891,721	58,833	37,928	150	46,127	0	49,027	0	0	0	55,763,571	210,368	55,973,939
	3	15,739,488	125,721	38,780,192	45,532	44,788	11,439	38,612	0	57,379	0	0	0	54,660,459	182,692	54,843,151
	6	15,023,857	125,254	38,228,725	50,811	33,904	3,520	30,532	0	58,298	0	0	0	53,375,316	179,585	53,554,901
	9	14,808,366	119,557	34,928,323	53,766	31,989	180	25,556	0	52,510	0	0	0	49,846,744	173,503	50,020,247
106	12	15,305,051	124,857	34,345,093	50,899	26,053	180	22,692	0	52,645	0	0	0	49,751,534	175,936	49,927,470
	3	15,450,126	156,019	33,853,414	48,619	26,941	321	23,820	0	44,367	0	0	0	49,398,668	204,959	49,603,627
	6	15,035,553	163,636	32,726,490	41,151	30,726	230	18,481	0	46,317	0	0	0	47,857,567	205,017	48,062,584
	9	14,940,390	171,551	33,866,650	40,237	23,961	230	15,077	0	45,029	0	0	0	48,891,107	212,018	49,103,125
107	12	15,255,359	176,172	32,282,278	33,241	27,147	180	9,632	0	40,496	0	0	0	47,614,912	209,593	47,824,505
	3	17,450,279	193,569	33,870,099	71,364	33,300	0	8,778	0	45,696	0	0	0	51,408,152	264,933	51,673,085

註:

1. 利率有關契約係僅涉及單一幣別之利率契約。
2. 衍生性金融商品名目本金餘額自87年1月份開始統計。
3. 信用有關契約自93年1月份開始統計,信用有關契約自94年1月份開始統計。
4. 94年1月以前之匯率有關契約包含黃金有關契約。
5. 資料來源:本國銀行及外國與大陸地區銀行在台分行填送資料。

表 2

單一幣別之利率衍生性金融商品名目本金餘額(商品別)

單位:新臺幣百萬元

月底	店頭市場契約				交易所契約				契約合計	
	遠期契約	交換	買入選擇權	賣出選擇權	期貨-長部位	期貨-短部位	買入選擇權	賣出選擇權		
87	3	76,460	155,945	17,120	3,426	0	1,707	0	0	254,658
	6	10,409	245,777	17,083	17,428	412	69	0	0	291,178
	9	11,937	342,394	21,881	22,227	0	196	0	0	398,635
	12	12,621	330,917	18,802	19,124	0	0	0	0	381,464
88	3	12,813	343,292	20,422	20,753	0	0	0	0	397,280
	6	38,812	401,133	21,239	21,561	0	0	0	0	482,745
	9	24,599	394,893	20,553	20,871	0	0	0	0	460,916
	12	32,407	417,315	18,923	18,955	0	0	0	0	487,600
89	3	18,990	460,306	25,905	23,444	0	0	0	0	528,645
	6	33,762	455,309	33,704	23,422	0	0	0	0	546,197
	9	53,582	493,570	28,940	26,497	0	0	0	0	602,589
	12	117,430	527,882	28,418	28,401	0	0	330	330	702,791
90	3	78,796	570,632	30,646	30,694	0	0	0	0	710,768
	6	103,319	714,858	34,332	34,232	0	0	0	0	886,741
	9	126,542	879,170	34,714	34,615	8,118	7,117	0	0	1,090,276
	12	142,669	1,082,632	36,799	39,090	0	7,582	0	0	1,308,772
91	3	239,670	1,375,845	40,185	40,982	1,330	831	0	0	1,698,843
	6	337,262	1,901,300	72,448	97,316	2,282	873	0	0	2,411,481
	9	526,807	2,193,274	66,847	82,494	2,374	0	0	0	2,871,796
	12	317,284	2,479,077	102,907	129,881	0	695	0	0	3,029,844
92	3	237,453	3,073,374	167,134	146,161	6,800	0	0	0	3,630,922
	6	281,490	3,701,901	238,501	185,194	10,892	1,732	0	0	4,419,710
	9	221,422	4,492,767	305,196	297,220	6,961	26,876	0	0	5,350,442
	12	170,794	5,415,160	355,754	322,379	3,546	20,469	0	0	6,288,102
93	3	156,146	6,567,226	424,529	701,967	5,197	20,009	0	0	7,875,074
	6	191,713	8,188,463	499,553	898,788	13,970	32,198	0	0	9,824,685
	9	280,870	8,928,950	654,531	1,089,634	6,313	33,074	0	0	10,993,372
	12	223,740	9,528,405	794,719	1,096,987	3,286	28,361	0	0	11,675,498
94	3	267,103	10,666,985	892,038	1,249,111	3,464	10,409	0	0	13,089,110
	6	166,815	12,095,080	1,124,486	1,503,371	5,282	31,472	0	0	14,926,506
	9	255,821	13,753,191	1,457,850	1,846,770	12,538	46,566	0	0	17,372,736
	12	485,243	15,008,803	1,485,904	1,895,827	24,399	23,223	0	0	18,923,399
95	3	705,187	16,500,953	1,784,245	2,271,398	22,439	11,355	65	130	21,295,772
	6	599,072	19,306,140	2,111,074	2,647,233	6,801	22,924	0	0	24,693,244

單一幣別之利率衍生性金融商品名目本金餘額(商品別)

單位:新臺幣百萬元

月底	店頭市場契約				交易所契約				契約合計	
	遠期契約	交換	買入選擇權	賣出選擇權	期貨-長部位	期貨-短部位	買入選擇權	賣出選擇權		
96	9	305,163	20,994,571	2,144,620	2,745,644	65,750	44,133	0	0	26,299,881
	12	171,407	21,919,735	2,272,045	2,791,689	30,542	20,957	0	0	27,206,375
	3	104,464	23,028,127	2,179,506	2,812,178	167,053	220,345	0	0	28,511,673
	6	102,881	25,735,320	2,815,575	3,362,378	1,011,494	1,032,778	6,940	0	34,067,366
	9	255,745	27,680,363	3,262,061	3,746,726	1,312,801	1,463,308	945	1,153	37,723,102
	12	347,267	28,482,205	3,353,313	3,852,454	1,384,215	1,487,935	489	0	38,907,878
97	3	303,794	31,072,796	3,490,235	3,813,337	526,461	451,493	0	0	39,658,116
	6	161,795	32,721,473	2,724,640	3,351,050	558,940	566,071	7,528	0	40,091,497
	9	107,014	34,967,853	2,622,630	3,180,170	457,279	457,382	14,137	6,132	41,812,597
	12	114,035	36,224,069	2,660,349	2,885,906	484,361	494,322	9,111	0	42,872,153
98	3	59,188	40,385,252	2,457,983	2,617,220	402,891	388,497	77,253	0	46,388,284
	6	73,114	44,269,480	2,075,841	2,174,460	371,100	358,242	74,804	3,239	49,400,280
	9	54,059	42,517,575	1,910,541	1,978,056	359,714	349,891	76,637	6,148	47,252,621
	12	22,177	42,133,750	1,860,209	1,888,989	222,522	213,534	65,505	0	46,406,686
99	3	32,175	34,867,257	1,900,588	1,888,788	180,502	206,404	64,584	0	39,140,298
	6	22,701	31,462,399	1,859,639	1,703,507	136,038	139,523	183,972	200	35,507,979
	9	24,801	29,576,222	1,695,857	1,615,160	140,165	140,693	62,650	0	33,255,548
	12	10,013	29,055,258	1,484,955	1,550,675	34,837	77,010	0	4,568	32,217,316
100	3	3,954	29,417,794	1,383,314	1,470,698	7,980	39,300	21	11,940	32,335,001
	6	12,321	27,732,302	1,167,435	1,232,496	9,061	98,588	225	11,318	30,263,746
	9	19,987	29,746,965	1,157,136	1,224,246	10,728	46,874	0	7,944	32,213,880
	12	2,235	26,011,609	967,267	1,029,022	17,018	39,059	0	0	28,066,210
101	3	12,113	25,348,298	780,489	864,642	1,472	67,052	0	0	27,074,066
	6	14,907	23,638,117	692,874	747,662	6,613	66,754	0	0	25,166,927
	9	9,644	22,725,637	558,613	626,273	2,448	35,014	0	0	23,957,629
	12	2,876	22,287,357	444,571	496,502	1,075	56,096	0	0	23,288,477
102	3	2,957	21,082,534	351,336	414,703	12,501	66,478	0	0	21,930,509
	6	2,981	20,865,615	332,053	392,376	6,281	30,578	0	0	21,629,884
	9	7,013	19,889,224	314,512	381,290	11,782	46,368	0	0	20,650,189
	12	1,072	18,844,755	293,289	353,409	19,900	54,392	0	0	19,566,817
103	3	1,095	18,773,662	257,726	320,357	28,636	83,792	0	0	19,465,268
	6	0	17,236,596	237,126	289,203	55,530	93,475	0	0	17,911,930
	9	0	17,171,020	234,069	298,009	18,067	42,691	0	18,663	17,782,519
	12	0	15,428,186	209,467	329,421	11,391	46,891	0	0	16,025,356
104	3	40,823	15,009,692	208,880	348,810	11,825	53,199	0	0	15,673,229

單一幣別之利率衍生性金融商品名目本金餘額(商品別)

單位:新臺幣百萬元

月底	店頭市場契約				交易所契約				契約合計
	遠期契約	交換	買入選擇權	賣出選擇權	期貨-長部位	期貨-短部位	買入選擇權	賣出選擇權	
6	71,472	14,135,150	183,813	317,594	4,821	58,433	0	0	14,771,283
9	99,378	14,267,435	173,339	344,626	3,534	48,046	0	0	14,936,358
12	99,198	14,249,004	162,830	330,778	3,917	44,426	0	0	14,890,153
105 3	96,840	15,193,764	173,078	343,954	5,163	52,410	0	0	15,865,209
6	0	14,475,797	173,937	399,800	9,946	89,631	0	0	15,149,111
9	0	14,269,285	152,954	383,072	19,486	103,126	0	0	14,927,823
12	3,874	14,779,116	175,884	369,348	47,046	54,317	323	0	15,429,908
106 3	0	14,854,488	151,965	470,140	3,156	126,396	0	0	15,606,145
6	0	14,398,999	139,068	472,571	74,716	113,835	0	0	15,199,189
9	0	14,280,012	126,244	493,049	67,447	144,462	727	0	15,111,941
12	0	14,573,583	103,299	569,747	32,552	152,231	119	0	15,431,531
107 3	0	16,058,064	211,244	1,020,937	149,374	203,425	804	0	17,643,848

註:

1. 自87年1月份開始統計。
2. 資料來源:本國銀行及外國與大陸地區銀行在台分行填送資料。

表 3

匯率衍生性金融商品名目本金餘額(商品別)

單位:新臺幣百萬元

月底	店頭市場契約				交易所契約				契約合計	
	遠期契約	交換	買入選擇權	賣出選擇權	期貨-長部位	期貨-短部位	買入選擇權	賣出選擇權		
87	3	1,270,465	233,379	128,583	124,619	0	0	0	0	1,757,046
	6	1,644,993	349,731	198,674	184,559	0	0	0	0	2,377,957
	9	1,063,119	310,568	253,186	249,786	0	0	0	0	1,876,659
	12	735,597	269,347	151,706	148,305	0	0	0	0	1,304,955
88	3	831,119	292,342	166,112	162,001	0	0	17	0	1,451,591
	6	851,734	315,428	171,737	156,942	0	0	0	0	1,495,841
	9	816,480	295,634	229,810	214,291	0	0	0	0	1,556,215
	12	815,196	437,764	199,045	193,825	0	0	0	0	1,645,830
89	3	876,295	308,512	320,378	319,408	0	0	0	0	1,824,593
	6	833,186	324,605	340,938	340,535	0	0	23,936	23,936	1,887,136
	9	954,388	361,433	349,915	341,476	0	0	20,361	20,361	2,047,934
	12	1,323,468	435,697	276,354	271,325	0	0	23,471	23,471	2,353,786
90	3	1,299,925	476,772	360,430	346,516	0	0	0	0	2,483,643
	6	1,628,117	599,062	365,087	354,308	0	0	0	0	2,946,574
	9	1,685,097	870,109	400,459	398,421	0	0	0	0	3,354,086
	12	1,732,963	876,701	382,939	370,442	0	0	0	0	3,363,045
91	3	1,784,658	947,132	505,358	491,943	0	0	0	0	3,729,091
	6	2,248,782	938,368	668,119	640,791	0	0	0	0	4,496,060
	9	2,237,380	1,012,386	684,292	674,456	0	0	0	0	4,608,514
	12	1,981,831	1,063,394	550,086	534,677	697	10,102	0	0	4,140,787
92	3	2,058,906	1,222,248	650,674	709,909	14,768	1,911	0	0	4,658,416
	6	2,594,688	1,381,573	713,966	722,867	2,249	1,730	280	280	5,417,633
	9	3,623,116	1,732,399	836,211	877,076	0	0	46	20	7,068,868
	12	3,328,836	2,084,769	883,205	823,165	0	0	0	0	7,119,975
93	3	4,452,373	2,479,690	1,637,224	1,612,592	0	0	0	0	10,181,879
	6	4,772,518	2,725,419	1,431,370	1,377,468	0	0	0	0	10,306,775
	9	4,697,579	2,551,276	1,232,062	1,166,198	0	0	233	233	9,647,581
	12	4,850,704	2,784,861	1,125,069	1,108,815	0	0	448	448	9,870,345
94	3	4,916,946	3,408,588	985,572	985,283	0	0	0	0	10,296,389
	6	5,318,038	3,632,458	745,719	741,013	0	0	0	0	10,437,228
	9	5,452,334	3,878,201	679,052	652,429	0	0	0	0	10,662,016
	12	6,772,286	2,825,627	602,594	583,108	0	0	0	0	10,783,615
95	3	6,437,685	3,029,840	626,194	606,644	0	0	0	0	10,700,363
	6	7,268,491	2,998,294	571,970	543,731	0	0	0	0	11,382,486
	9	7,105,599	3,599,272	578,475	548,971	0	0	0	0	11,832,317
	12	7,637,996	3,922,278	769,802	707,968	0	0	0	0	13,038,044

表 3

匯率衍生性金融商品名目本金餘額(商品別)

單位:新臺幣百萬元

月底	店頭市場契約				交易所契約				契約合計
	遠期契約	交換	買入選擇權	賣出選擇權	期貨-長部位	期貨-短部位	買入選擇權	賣出選擇權	
96 3	9,285,405	3,623,216	786,609	726,496	0	0	0	0	14,421,726
6	9,848,450	4,066,175	603,546	569,015	0	0	0	0	15,087,186
9	8,975,708	4,167,006	803,206	767,937	0	0	0	0	14,713,857
12	9,246,182	4,559,234	814,800	785,037	0	0	0	0	15,405,253
97 3	10,677,303	5,051,566	971,560	952,862	0	0	0	0	17,653,291
6	10,393,781	5,078,831	928,019	907,171	0	0	0	0	17,307,802
9	11,554,477	5,538,353	800,020	824,982	0	0	0	0	18,717,832
12	9,636,947	5,464,598	599,281	600,681	0	0	0	0	16,301,507
98 3	9,886,693	5,492,682	625,674	622,819	0	0	0	0	16,627,868
6	10,886,059	4,402,149	823,050	836,350	0	0	0	0	16,947,608
9	10,736,985	4,652,123	908,564	912,572	0	0	0	0	17,210,244
12	10,415,944	4,800,516	724,717	742,699	0	0	0	0	16,683,876
99 3	11,761,115	4,911,634	1,021,033	1,043,138	0	0	0	0	18,736,920
6	13,381,261	9,695,570	958,801	985,832	0	0	0	0	25,021,464
9	12,901,730	4,770,925	1,096,986	1,105,370	0	0	0	0	19,875,011
12	12,212,826	4,854,871	902,265	903,245	0	0	0	0	18,873,207
100 3	12,089,192	5,074,862	1,112,254	1,116,955	0	0	0	0	19,393,263
6	13,005,433	4,941,868	1,373,952	1,381,590	0	0	0	0	20,702,843
9	14,570,414	5,588,891	1,526,501	1,555,216	0	0	0	0	23,241,022
12	15,829,896	2,447,880	1,216,481	1,266,991	0	0	0	0	20,761,248
101 3	15,732,208	2,478,844	1,717,264	1,767,194	0	0	0	0	21,695,510
6	16,799,782	2,439,093	2,153,205	2,221,700	0	0	0	0	23,613,780
9	16,020,503	2,376,138	2,364,387	2,386,446	0	0	0	0	23,147,474
12	16,220,115	2,336,834	1,940,210	1,978,339	0	0	0	0	22,475,498
102 3	17,295,655	2,423,571	3,618,725	3,744,636	0	0	0	0	27,082,587
6	17,793,348	3,002,988	4,439,454	4,546,602	0	0	0	0	29,782,392
9	17,867,273	2,720,770	4,868,141	4,850,210	0	0	0	0	30,306,394
12	18,762,047	2,257,966	4,222,289	4,305,203	0	0	0	0	29,547,505
103 3	20,052,039	1,960,669	8,394,388	8,603,543	0	0	0	0	39,010,639
6	19,618,996	1,931,275	7,247,204	7,418,030	0	0	0	0	36,215,505
9	21,804,556	2,000,857	7,540,078	7,680,496	0	0	0	0	39,025,987
12	23,256,935	1,960,781	7,032,465	7,107,703	155	676	0	0	39,358,715
104 3	23,687,205	2,280,027	7,194,701	7,205,186	744	1,055	0	0	40,368,918
6	23,330,981	2,118,324	7,545,509	7,580,219	547	1,656	0	0	40,577,236
9	27,303,941	2,263,626	6,781,309	6,803,475	1,769	7,070	0	0	43,161,190
12	27,846,685	2,251,988	5,430,967	5,407,937	3,326	9,651	0	0	40,950,554

表 3

匯率衍生性金融商品名目本金餘額(商品別)

單位:新臺幣百萬元

月底	店頭市場契約				交易所契約				契約合計
	遠期契約	交換	買入選擇權	賣出選擇權	期貨-長部位	期貨-短部位	買入選擇權	賣出選擇權	
105 3	27,713,160	2,211,382	4,454,166	4,436,252	5,109	5,655	0	0	38,825,724
6	28,425,372	2,548,404	3,644,874	3,649,904	5,139	3,952	951	940	38,279,536
9	26,802,121	2,584,373	2,798,007	2,784,686	3,080	4,779	2,255	2,788	34,982,089
12	27,895,135	2,492,775	1,993,723	1,997,518	4,367	5,642	3,263	3,569	34,395,992
106 3	28,678,285	2,142,447	1,541,892	1,521,085	4,611	4,411	4,200	5,102	33,902,033
6	28,660,690	1,901,441	1,103,903	1,079,335	6,771	7,402	3,925	4,174	32,767,641
9	30,280,928	1,683,262	960,014	951,259	9,429	7,019	8,091	6,885	33,906,887
12	29,312,487	1,617,666	688,996	670,117	8,026	5,789	7,421	5,017	32,315,519
107 3	30,899,917	1,498,459	763,408	753,440	4,846	10,138	6,559	4,696	33,941,463

註:

1. 自87年1月份開始統計。
2. 資料來源:本國銀行及外國與大陸地區銀行在台分行填送資料。

表 4

權益證券衍生性金融商品名目本金餘額(商品別)

單位:新臺幣百萬元

月底	店頭市場契約				交易所契約				契約合計	
	遠期契約	交換	買入選擇權	賣出選擇權	期貨-長部位	期貨-短部位	買入選擇權	賣出選擇權		
87	3	0	0	41	41	0	0	0	0	82
	6	0	0	51	51	0	0	0	0	102
	9	0	0	0	0	0	0	0	0	0
	12	0	0	0	0	0	0	0	0	0
88	3	0	0	0	0	0	0	0	0	0
	6	0	0	0	0	0	0	0	0	0
	9	0	0	0	0	0	0	0	0	0
	12	0	0	0	0	0	0	0	0	0
89	3	0	0	0	0	0	0	0	0	0
	6	0	0	0	0	0	0	0	0	0
	9	0	0	0	0	0	0	0	0	0
	12	0	0	0	0	0	0	0	0	0
90	3	0	0	535	535	0	0	0	0	1,070
	6	0	0	1,558	1,558	0	0	0	0	3,116
	9	0	1,072	1,689	1,680	0	0	0	0	4,441
	12	0	980	2,026	2,512	0	0	0	0	5,518
91	3	0	1,092	8,187	6,896	0	0	0	0	16,175
	6	0	864	11,299	10,628	0	0	0	0	22,791
	9	0	1,006	35,670	17,276	0	0	0	0	53,952
	12	0	1,503	17,177	16,669	0	0	0	0	35,349
92	3	0	590	21,231	20,437	48	50	0	763	43,119
	6	208	0	19,040	19,075	39	119	286	3,583	42,350
	9	0	0	16,810	17,306	0	78	8	0	34,202
	12	0	1,831	27,333	27,705	0	84	0	0	56,953
93	3	0	4,368	19,156	20,619	4	586	0	325	45,058
	6	0	8,926	20,684	22,312	0	76	1	123	52,122
	9	0	8,492	19,487	19,597	0	80	11	2	47,669
	12	0	12,362	15,046	15,232	0	416	0	1	43,057
94	3	0	11,540	17,820	23,079	0	1,060	2	0	53,501
	6	0	11,514	11,640	17,950	0	322	0	9	41,435
	9	0	11,482	12,300	21,526	0	570	0	0	45,878
	12	0	8,029	11,421	19,837	0	853	0	0	40,140
95	3	0	7,015	12,827	21,063	21	743	124	0	41,793

表 4

權益證券衍生性金融商品名目本金餘額(商品別)

單位:新臺幣百萬元

月底	店頭市場契約				交易所契約				契約合計
	遠期契約	交換	買入選擇權	賣出選擇權	期貨-長部位	期貨-短部位	買入選擇權	賣出選擇權	
6	0	20,309	9,114	16,060	24	1,405	296	270	47,478
9	0	23,416	7,864	10,598	18	2,576	403	0	44,875
12	0	24,882	7,500	8,519	0	1,210	414	0	42,525
96 3	0	89,553	6,903	8,352	0	703	203	46	105,760
6	0	91,951	9,780	10,608	7,237	996	15,399	13,634	149,605
9	0	23,645	5,901	6,492	2,771	832	9,007	10,385	59,033
12	0	21,741	7,477	8,749	701	785	6,990	7,872	54,315
97 3	27	20,453	6,134	7,583	4,221	1,148	12,319	9,007	60,892
6	0	19,401	5,984	7,890	454	697	8,417	11,891	54,734
9	0	14,165	5,994	7,587	0	1,435	9,963	6,382	45,526
12	0	13,457	7,487	7,404	0	408	4,580	2,815	36,151
98 3	0	12,295	6,557	5,846	313	288	5,538	3,067	33,904
6	0	9,915	6,216	5,557	0	247	6,859	3,248	32,042
9	0	9,344	4,636	3,857	3,205	334	10,321	3,523	35,220
12	0	8,480	4,310	3,676	4,869	49	20,123	12,115	53,622
99 3	0	7,045	3,891	3,587	2,137	162	21,999	10,349	49,170
6	0	7,091	5,498	4,682	203	1,173	7,793	7,237	33,677
9	0	5,570	3,465	6,891	1,783	181	6,170	6,529	30,589
12	0	5,099	2,338	11,928	1,741	220	15,974	7,530	44,830
100 3	0	5,016	4,826	16,805	56	1,715	15,701	10,198	54,317
6	101	4,558	5,147	11,205	1	614	19,717	11,768	53,111
9	14	5,567	4,526	11,250	153	998	5,421	4,001	31,930
12	0	6,148	4,918	9,952	499	418	4,712	1,430	28,077
101 3	16	7,309	4,991	9,100	954	1,870	6,686	3,512	34,438
6	0	8,192	5,153	8,653	191	2,143	3,472	3,138	30,942
9	0	9,132	5,943	9,990	212	484	6,126	4,866	36,753
12	0	11,997	6,720	10,430	542	850	9,385	6,579	46,503
102 3	0	16,467	7,641	10,779	63	1,860	10,890	8,485	56,185
6	0	18,266	8,220	11,534	1,690	1,523	8,424	10,360	60,017
9	0	30,688	7,046	9,299	757	2,540	9,107	8,762	68,199
12	0	32,109	7,126	8,093	3,512	1,139	13,489	14,425	79,893
103 3	0	31,397	8,756	10,335	1,440	2,758	21,593	22,705	98,984
6	0	59,591	13,180	14,628	1,629	1,477	15,783	12,673	118,961

表 4

權益證券衍生性金融商品名目本金餘額(商品別)

單位:新臺幣百萬元

月底	店頭市場契約				交易所契約				契約合計
	遠期契約	交換	買入選擇權	賣出選擇權	期貨-長部位	期貨-短部位	買入選擇權	賣出選擇權	
9	0	40,072	13,222	15,457	2,952	675	12,562	15,777	100,717
12	0	45,458	13,947	16,707	1,906	470	9,448	4,493	92,429
104 3	0	29,431	8,374	11,583	271	745	13,056	6,889	70,349
6	0	30,139	5,481	9,008	908	348	6,664	8,776	62,324
9	0	26,212	5,152	8,340	71	988	8,016	6,662	55,441
12	0	15,983	2,670	5,730	387	903	6,097	6,308	38,078
105 3	0	15,317	3,186	16,467	457	1,814	6,793	12,193	56,227
6	0	14,054	3,146	8,845	259	930	4,557	5,633	37,424
9	0	13,532	2,917	4,818	109	1,432	4,532	4,829	32,169
12	0	13,723	2,085	4,228	302	554	3,024	2,317	26,233
106 3	0	12,535	1,893	2,318	1,248	543	4,943	3,782	27,262
6	0	12,355	1,809	2,069	1,527	1,677	4,720	6,799	30,956
9	0	11,551	1,497	1,809	647	744	4,352	3,591	24,191
12	0	11,831	1,370	1,629	376	1,215	3,297	7,609	27,327
107 3	0	11,584	4,314	4,813	1,066	1,518	3,546	6,459	33,300

註:

1. 自87年1月份開始統計。
2. 資料來源:本國銀行及外國與大陸地區銀行在台分行填送資料。

表5

商品衍生性金融商品名目本金餘額(商品別)

單位:新臺幣百萬元

月底	店頭市場契約				交易所契約				契約合計	
	遠期契約	交換	買入選擇權	賣出選擇權	期貨-長部位	期貨-短部位	買入選擇權	賣出選擇權		
87	3	0	1,269	927	927	0	0	0	0	3,123
	6	0	1,912	503	503	0	0	0	0	2,918
	9	0	1,912	196	196	0	0	0	0	2,304
	12	0	1,785	183	183	0	0	0	0	2,151
88	3	0	840	188	188	0	0	0	0	1,216
	6	0	2,005	1,919	1,919	0	0	0	0	5,843
	9	0	3,345	4,504	4,504	0	0	0	0	12,353
	12	0	3,627	4,455	4,455	0	0	0	0	12,537
89	3	0	4,119	6,933	6,933	0	0	0	0	17,985
	6	0	5,327	6,365	6,365	0	0	0	0	18,057
	9	0	5,934	16,711	16,711	0	0	0	0	39,356
	12	0	4,514	21,541	21,541	0	0	0	0	47,596
90	3	155	3,568	18,867	18,867	0	0	0	0	41,457
	6	81	3,507	21,232	21,232	0	0	0	0	46,052
	9	0	6,375	19,853	19,854	0	0	0	0	46,082
	12	0	3,762	21,685	21,685	0	0	0	0	47,132
91	3	0	3,017	17,462	17,462	0	0	0	0	37,941
	6	0	4,233	18,637	18,637	0	0	0	0	41,507
	9	0	8,647	26,833	26,833	0	0	0	0	62,313
	12	0	9,967	34,811	34,811	0	0	0	0	79,589
92	3	118	5,610	30,502	30,502	0	0	0	0	66,732
	6	0	3,287	27,524	27,524	0	0	0	0	58,335
	9	0	5,469	42,112	42,112	0	0	0	0	89,693
	12	0	4,451	46,294	46,294	0	0	0	0	97,039
93	3	0	4,030	50,261	50,261	0	0	0	0	104,552
	6	0	2,756	65,342	65,342	0	0	0	0	133,440
	9	0	2,480	70,173	70,173	0	0	0	0	142,826
	12	0	1,660	72,158	72,158	0	0	0	0	145,976
94	3	0	1,065	81,345	81,345	0	0	0	0	163,755
	6	0	1,054	90,271	90,271	0	0	0	0	181,596
	9	0	1,107	85,502	85,502	0	0	0	0	172,111
	12	0	1,800	91,882	91,882	0	0	0	0	185,564

商品衍生性金融商品名目本金餘額(商品別)

單位:新臺幣百萬元

月底	店頭市場契約				交易所契約				契約合計	
	遠期契約	交換	買入選擇權	賣出選擇權	期貨-長部位	期貨-短部位	買入選擇權	賣出選擇權		
95	3	81	1,280	75,331	75,322	0	0	0	0	152,014
	6	12	1,463	64,423	64,423	0	0	0	0	130,321
	9	12	1,454	38,819	38,819	0	0	0	0	79,104
	12	12	1,101	51,917	51,917	0	0	0	0	104,947
96	3	12	1,456	57,601	57,601	0	0	0	0	116,670
	6	0	1,637	45,330	45,330	0	0	0	0	92,297
	9	57	2,695	47,900	47,900	0	0	0	0	98,552
	12	181	3,002	60,332	60,332	0	0	0	0	123,847
97	3	138	2,522	73,907	73,907	0	0	0	0	150,474
	6	338	2,969	74,844	74,844	0	1	0	0	152,996
	9	118	5,750	105,293	105,293	0	157	0	0	216,611
	12	1,852	4,180	145,767	145,767	131	0	0	0	297,697
98	3	3,520	4,126	153,239	153,239	183	0	76	202	314,585
	6	2,454	15,630	135,252	135,252	5	0	66	23	288,682
	9	1,806	12,985	115,108	115,108	11	0	69	87	245,174
	12	2,853	8,396	90,020	89,909	289	0	5	46	191,518
99	3	2,873	7,220	65,996	65,996	101	0	80	42	142,308
	6	4,129	7,964	51,124	50,946	189	0	7	30	114,389
	9	4,526	5,004	31,766	30,905	507	0	71	120	72,899
	12	4,193	4,178	11,795	11,356	626	0	38	13	32,199
100	3	3,479	11,024	12,123	11,770	21	80	46	143	38,686
	6	1,936	12,475	26,175	25,973	242	0	14	15	66,830
	9	1,978	13,814	44,272	44,593	0	348	72	175	105,252
	12	689	11,415	45,863	45,836	4	0	15	37	103,859
101	3	3,288	9,938	48,906	49,672	120	11	78	102	112,115
	6	1,040	14,987	31,309	32,180	124	10	35	65	79,750
	9	964	13,594	16,670	17,809	21	54	95	256	49,463
	12	464	13,360	12,507	13,177	62	0	15	54	39,639
102	3	1,332	14,224	17,279	18,257	91	17	127	130	51,457
	6	2,625	14,141	18,249	17,321	1,173	256	42	74	53,881
	9	1,142	13,979	12,655	12,888	332	336	20	356	41,708
	12	876	13,044	9,225	9,003	11	92	16	96	32,363
103	3	1,430	15,040	8,267	8,644	1,095	903	66	36	35,481

商品衍生性金融商品名目本金餘額(商品別)

單位:新臺幣百萬元

月底	店頭市場契約				交易所契約				契約合計
	遠期契約	交換	買入選擇權	賣出選擇權	期貨-長部位	期貨-短部位	買入選擇權	賣出選擇權	
6	589	9,602	9,300	9,915	466	162	59	9	30,102
9	251	12,552	11,631	12,603	450	247	52	80	37,866
12	173	11,678	8,508	8,449	233	24	137	74	29,276
104 3	172	12,051	16,292	16,373	805	822	134	146	46,795
6	63	13,495	10,132	10,055	42	27	7	24	33,845
9	219	18,355	19,269	19,354	415	349	46	43	58,050
12	301	18,170	13,637	13,874	84	12	38	11	46,127
105 3	135	16,796	10,415	10,622	236	257	82	69	38,612
6	105	18,578	5,662	5,740	345	90	5	7	30,532
9	36	15,573	3,940	4,887	395	573	70	82	25,556
12	190	15,412	3,300	3,439	83	255	6	7	22,692
106 3	420	17,712	2,166	3,258	36	195	4	29	23,820
6	410	12,645	1,896	3,135	75	294	8	18	18,481
9	346	10,120	1,436	2,817	86	222	3	47	15,077
12	21	7,686	894	894	25	102	5	5	9,632
107 3	0	5,218	1,208	1,967	177	141	12	55	8,778

註:

1. 自87年1月份開始統計。
2. 資料來源:本國銀行及外國與大陸地區銀行在台分行填送資料。

表 6

信用衍生性金融商品名目本金餘額(商品別)

單位:新臺幣百萬元

月底	店頭市場契約				交易所契約				契約合計
	遠期契約	交換	買入選擇	賣出選擇權	期貨-長部位	期貨-短部	買入選擇權	賣出選擇權	
93 6	0	25,390	811	0	0	0	0	0	26,201
9	0	46,568	816	441	0	0	0	0	47,825
12	0	41,480	769	794	0	0	0	0	43,043
94 3	0	42,926	797	0	0	0	0	0	43,723
6	0	52,593	153	95	0	0	0	0	52,841
9	0	63,980	367	313	0	0	0	0	64,660
12	0	83,069	0	0	0	0	0	0	83,069
95 3	0	96,893	0	0	0	0	0	0	96,893
6	0	91,668	0	0	0	0	0	0	91,668
9	0	108,650	0	0	0	0	0	0	108,650
12	0	130,411	0	0	0	0	0	0	130,411
96 3	0	134,212	8,700	0	0	0	0	0	142,912
6	0	160,142	8,700	0	0	0	0	0	168,842
9	0	174,356	6,800	0	0	0	0	0	181,156
12	0	177,669	5,200	0	0	0	0	0	182,869
97 3	0	183,185	5,200	0	0	0	0	0	188,385
6	0	199,545	5,200	0	0	0	0	0	204,745
9	0	199,878	3,900	0	0	0	0	0	203,778
12	0	157,607	3,900	0	0	0	0	0	161,507
98 3	0	154,496	3,900	0	0	0	0	0	158,396
6	0	137,580	2,900	0	0	0	0	0	140,480
9	0	134,218	3,314	0	0	0	0	0	137,532
12	0	125,837	2,900	0	0	0	0	0	128,737
99 3	0	121,107	2,400	0	0	0	0	0	123,507
6	0	97,247	2,400	0	0	0	0	0	99,647
9	0	82,613	2,400	0	0	0	0	0	85,013
12	0	74,234	2,400	0	0	0	0	0	76,634
100 3	0	75,321	1,500	0	0	0	0	0	76,821
6	0	66,049	1,500	0	0	0	0	0	67,549
9	0	97,669	1,500	0	0	0	0	0	99,169
12	0	86,331	1,500	0	0	0	0	0	87,831
101 3	0	75,558	1,500	0	0	0	0	0	77,058
6	0	89,566	1,500	0	0	0	0	0	91,066
9	0	80,888	1,500	0	0	0	0	0	82,388
12	0	60,715	1,500	0	0	0	0	0	62,215
102 3	0	63,219	300	0	0	0	0	0	63,519
6	0	56,629	300	0	0	0	0	0	56,929

表 6

信用衍生性金融商品名目本金餘額(商品別)

單位:新臺幣百萬元

月底	店頭市場契約				交易所契約				契約合計
	遠期契約	交換	買入選擇	賣出選擇權	期貨-長部位	期貨-短部	買入選擇權	賣出選擇權	
9	0	54,967	0	0	0	0	0	0	54,967
12	0	49,792	0	0	0	0	0	0	49,792
103 3	0	46,680	0	0	0	0	0	0	46,680
6	0	43,501	0	0	0	0	0	0	43,501
9	0	45,458	0	0	0	0	0	0	45,458
12	0	44,448	0	0	0	0	0	0	44,448
104 3	0	45,164	0	0	0	0	0	0	45,164
6	0	39,944	0	0	0	0	0	0	39,944
9	0	48,298	0	0	0	0	0	0	48,298
12	0	49,027	0	0	0	0	0	0	49,027
105 3	0	57,379	0	0	0	0	0	0	57,379
6	0	58,298	0	0	0	0	0	0	58,298
9	0	52,510	0	0	0	0	0	0	52,510
12	0	52,645	0	0	0	0	0	0	52,645
106 3	0	44,367	0	0	0	0	0	0	44,367
6	0	46,317	0	0	0	0	0	0	46,317
9	0	45,029	0	0	0	0	0	0	45,029
12	0	40,496	0	0	0	0	0	0	40,496
107 3	0	45,696	0	0	0	0	0	0	45,696

註:

1. 信用有關契約自93年1月份開始統計。
2. 資料來源:本國銀行及外國與大陸地區銀行在台分行填送資料。

表 7

其他衍生性金融商品名目本金餘額(商品別)

單位:新臺幣百萬元

月底	店頭市場契約				交易所契約				契約合計
	遠期契約	交換	買入選擇	賣出選擇權	期貨-長部位	期貨-短部	買入選擇權	賣出選擇權	
103 3	0	0	0	0	0	0	0	0	0
6	0	0	0	0	0	0	0	0	0
9	0	0	0	0	0	0	0	0	0
12	0	0	0	0	0	0	0	0	0
104 3	0	0	0	0	0	0	0	0	0
6	0	0	0	0	0	0	0	0	0
9	0	0	0	0	0	0	0	0	0
12	0	0	0	0	0	0	0	0	0
105 3	0	0	0	0	0	0	0	0	0
6	0	0	0	0	0	0	0	0	0
9	0	0	0	0	0	0	0	0	0
12	0	0	0	0	0	0	0	0	0
106 3	0	0	0	0	0	0	0	0	0
6	0	0	0	0	0	0	0	0	0
9	0	0	0	0	0	0	0	0	0
12	0	0	0	0	0	0	0	0	0
107 3	0	0	0	0	0	0	0	0	0

註:

1. 其他有關契約自94年1月份開始統計。
2. 資料來源:本國銀行及外國與大陸地區銀行在台分行填送資料。