

## 銀行衍生性金融商品交易量彙總表

單位：新臺幣百萬元

商品種類	87年1月	87年2月	87年3月	87年4月	87年5月	87年6月	87年7月	87年8月	87年9月	87年10月	87年11月	87年12月	87年合計
<b>一、利率有關契約(Interest Rate Contracts)</b>	<b>23,556</b>	<b>27,967</b>	<b>10,996</b>	<b>18,991</b>	<b>18,285</b>	<b>20,614</b>	<b>29,452</b>	<b>25,172</b>	<b>60,330</b>	<b>22,828</b>	<b>4,956</b>	<b>9,366</b>	<b>272,513</b>
(一)店頭市場(OTC)	8,776	12,318	4,518	13,535	17,979	19,456	21,310	16,286	55,927	21,060	4,956	9,366	205,487
1.遠期利率協議(FRA)	510	321	0	0	0	0	7,804	627	0	3,734	0	3,292	16,288
2.換利(IRS)	8,266	11,785	4,411	13,425	17,843	18,559	7,868	13,813	53,652	13,111	4,956	5,365	173,054
3.買入選擇權(Bought Options)	0	0	0	0	0	276	2,819	801	1,103	2,075	0	709	7,783
4.賣出選擇權(Sold Options)	0	212	107	110	136	621	2,819	1,045	1,172	2,140	0	0	8,362
(二)交易所(Exchange-traded Contracts)	14,780	15,649	6,478	5,456	306	1,158	8,142	8,886	4,403	1,768	0	0	67,026
1.期貨-長部位(Futures - Long Positions)	584	858	2,583	3,388	92	1,018	6,137	1,516	2,018	954	0	0	19,148
2.期貨-短部位(Futures - Short Positions)	584	1,179	3,895	2,068	214	140	2,005	7,370	2,385	814	0	0	20,654
3.買入選擇權(Bought Options)	6,806	6,806	0	0	0	0	0	0	0	0	0	0	13,612
4.賣出選擇權(Sold Options)	6,806	6,806	0	0	0	0	0	0	0	0	0	0	13,612
<b>二、匯率有關契約(Foreign Exchange Transactions)</b>	<b>928,720</b>	<b>1,117,446</b>	<b>1,004,001</b>	<b>952,749</b>	<b>921,123</b>	<b>964,653</b>	<b>829,880</b>	<b>887,287</b>	<b>1,051,113</b>	<b>1,012,671</b>	<b>701,983</b>	<b>797,306</b>	<b>11,168,932</b>
(一)店頭市場(OTC)	928,720	1,117,446	1,004,001	952,749	921,123	964,653	829,880	887,209	1,051,113	1,012,671	701,983	797,306	11,168,854
1.遠期契約(Outright Forwards)	539,545	595,895	463,778	383,870	389,561	323,219	305,430	251,317	273,701	332,083	191,550	209,069	4,259,018
2.換匯(Fx Swaps)	290,110	422,337	449,074	452,231	383,059	419,959	371,170	463,114	580,993	503,248	375,589	484,487	5,195,371
3.換匯換利(Currency Swaps)	8,129	3,410	10,404	8,493	21,269	19,736	8,320	2,237	344	1,550	0	1,579	85,471
4.買入選擇權(Bought Options)	63,011	48,420	40,732	53,816	62,653	103,522	73,492	87,985	98,935	89,528	67,826	50,848	840,768
5.賣出選擇權(Sold Options)	27,925	47,384	40,013	54,339	64,581	98,217	71,468	82,556	97,140	86,262	67,018	51,323	788,226
(二)交易所(Exchange-traded Contracts)	0	0	0	0	0	0	0	78	0	0	0	0	78
1.期貨-長部位(Futures - Long Positions)	0	0	0	0	0	0	0	0	0	0	0	0	0
2.期貨-短部位(Futures - Short Positions)	0	0	0	0	0	0	0	78	0	0	0	0	78
3.買入選擇權(Bought Options)	0	0	0	0	0	0	0	0	0	0	0	0	0
4.賣出選擇權(Sold Options)	0	0	0	0	0	0	0	0	0	0	0	0	0
<b>三、權益證券有關契約(Equity-linked Contracts)</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
(一)店頭市場(OTC)	0	0	0	0	0	0	0	0	0	0	0	0	0
(二)交易所(Exchange-traded Contracts)	0	0	0	0	0	0	0	0	0	0	0	0	0
<b>四、商品有關契約(Commodity Contracts)</b>	<b>600</b>	<b>426</b>	<b>417</b>	<b>0</b>	<b>0</b>	<b>580</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>2,023</b>
(一)店頭市場(OTC)	600	426	417	0	0	580	0	0	0	0	0	0	2,023
(二)交易所(Exchange-traded Contracts)	0	0	0	0	0	0	0	0	0	0	0	0	0
<b>小計(一至四)</b>	<b>952,876</b>	<b>1,145,839</b>	<b>1,015,414</b>	<b>971,740</b>	<b>939,408</b>	<b>985,847</b>	<b>859,332</b>	<b>912,459</b>	<b>1,111,443</b>	<b>1,035,499</b>	<b>706,939</b>	<b>806,672</b>	<b>11,443,468</b>
<b>五、信用有關契約(Credit Contracts)</b>													<b>0</b>
1.信用違約交換(Credit Default Swap)													0
2.買入信用違約選擇權(Bought Credit Default Options)													0
3.賣出信用違約選擇權(Sold Credit Default Options)													0
4.其他(Other)													0
<b>六、其他有關契約(Other Contracts)</b>													<b>0</b>
1.遠期契約(Outright Forwards)													0
2.交換(Swaps)													0
3.選擇權(Options)													0
<b>總 計</b>	<b>952,876</b>	<b>1,145,839</b>	<b>1,015,414</b>	<b>971,740</b>	<b>939,408</b>	<b>985,847</b>	<b>859,332</b>	<b>912,459</b>	<b>1,111,443</b>	<b>1,035,499</b>	<b>706,939</b>	<b>806,672</b>	<b>11,443,468</b>

註：1. 本表已剔除銀行間交易重複計算部分。

2. 本國銀行國內總分支機構及外國銀行在台分行係包括國際金融業務分行資料。

3. 「匯率有關—遠期契約」中「涉及新臺幣交易」金額包括新臺幣對外幣無本金交割遠期外匯交易；「純外幣交易」金額包括外幣保證金交易以遠期契約承作者。

4. 信用有關契約自93年1月份開始統計，其他有關契約自94年1月份開始統計。

銀行衍生性金融商品交易量彙總表

單位：新臺幣百萬元

商品種類	88年1月	88年2月	88年3月	88年4月	88年5月	88年6月	88年7月	88年8月	88年9月	88年10月	88年11月	88年12月	88年合計
<b>一、利率有關契約(Interest Rate Contracts)</b>	<b>9,860</b>	<b>5,225</b>	<b>20,018</b>	<b>19,536</b>	<b>15,269</b>	<b>36,438</b>	<b>13,967</b>	<b>9,186</b>	<b>11,606</b>	<b>44,189</b>	<b>27,469</b>	<b>23,256</b>	<b>236,019</b>
(一)店頭市場(OTC)	9,860	4,951	19,744	19,536	15,269	36,386	13,911	8,080	10,632	43,172	26,894	22,390	230,825
1.遠期利率協議(FRA)	2,584	248	4,505	0	4,094	9,686	4,160	701	2,226	20,633	7,444	9,189	65,470
2.換利(IRS)	7,051	4,439	14,089	16,916	11,072	22,684	9,751	7,379	7,770	17,715	14,063	12,336	145,265
3.買入選擇權(Bought Options)	80	165	416	1,015	35	2,008	0	0	318	2,412	2,757	385	9,591
4.賣出選擇權(Sold Options)	145	99	734	1,605	68	2,008	0	0	318	2,412	2,630	480	10,499
(二)交易所(Exchange-traded Contracts)	0	274	274	0	0	52	56	1,106	974	1,017	575	866	5,194
1.期貨-長部位(Futures - Long Positions)	0	137	137	0	0	26	28	553	487	475	321	433	2,597
2.期貨-短部位(Futures - Short Positions)	0	137	137	0	0	26	28	553	487	542	254	433	2,597
3.買入選擇權(Bought Options)	0	0	0	0	0	0	0	0	0	0	0	0	0
4.賣出選擇權(Sold Options)	0	0	0	0	0	0	0	0	0	0	0	0	0
<b>二、匯率有關契約(Foreign Exchange Transactions)</b>	<b>779,298</b>	<b>734,734</b>	<b>858,613</b>	<b>840,204</b>	<b>746,803</b>	<b>874,192</b>	<b>868,755</b>	<b>1,030,563</b>	<b>970,502</b>	<b>819,016</b>	<b>826,546</b>	<b>795,310</b>	<b>10,144,536</b>
(一)店頭市場(OTC)	779,298	734,701	858,597	840,204	746,803	874,192	868,755	1,030,563	970,502	819,016	826,546	795,310	10,144,487
1.遠期契約(Outright Forwards)	203,241	234,343	260,276	306,063	220,202	275,617	244,806	244,556	220,622	163,300	181,624	177,259	2,761,909
2.換匯(Fx Swaps)	392,105	367,102	431,683	361,157	350,103	411,335	413,306	560,267	471,198	440,188	428,858	396,181	5,023,483
3.換匯換利(Currency Swaps)	11,687	1,354	18,988	10,467	12,445	6,936	2,126	2,413	954	14,035	7,370	7,938	96,713
4.買入選擇權(Bought Options)	84,923	63,656	74,157	79,436	80,728	92,899	100,113	114,731	126,257	101,069	104,468	101,522	1,123,959
5.賣出選擇權(Sold Options)	87,342	68,246	73,493	83,081	83,325	87,405	108,404	108,596	121,471	100,424	104,226	112,410	1,138,423
(二)交易所(Exchange-traded Contracts)	0	33	16	0	0	0	0	0	0	0	0	0	49
1.期貨-長部位(Futures - Long Positions)	0	0	0	0	0	0	0	0	0	0	0	0	0
2.期貨-短部位(Futures - Short Positions)	0	0	0	0	0	0	0	0	0	0	0	0	0
3.買入選擇權(Bought Options)	0	33	16	0	0	0	0	0	0	0	0	0	49
4.賣出選擇權(Sold Options)	0	0	0	0	0	0	0	0	0	0	0	0	0
<b>三、權益證券有關契約(Equity-linked Contracts)</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>							
(一)店頭市場(OTC)	0	0	0	0	0	0	0	0	0	0	0	0	0
(二)交易所(Exchange-traded Contracts)	0	0	0	0	0	0	0	0	0	0	0	0	0
<b>四、商品有關契約(Commodity Contracts)</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>2,970</b>	<b>1,886</b>	<b>116</b>	<b>686</b>	<b>5,158</b>	<b>1,410</b>	<b>464</b>	<b>0</b>	<b>800</b>	<b>13,490</b>
(一)店頭市場(OTC)	0	0	0	2,970	1,886	116	686	5,158	1,410	464	0	800	13,490
(二)交易所(Exchange-traded Contracts)	0	0	0	0	0	0	0	0	0	0	0	0	0
<b>小計(一至四)</b>	<b>789,158</b>	<b>739,959</b>	<b>878,631</b>	<b>862,710</b>	<b>763,958</b>	<b>910,746</b>	<b>883,408</b>	<b>1,044,907</b>	<b>983,518</b>	<b>863,669</b>	<b>854,015</b>	<b>819,366</b>	<b>10,394,045</b>
<b>五、信用有關契約(Credit Contracts)</b>													<b>0</b>
1.信用違約交換(Credit Default Swap)													0
2.買入信用違約選擇權(Bought Credit Default Options)													0
3.賣出信用違約選擇權(Sold Credit Default Options)													0
4.其他(Other)													0
<b>六、其他有關契約(Other Contracts)</b>													<b>0</b>
1.遠期契約(Outright Forwards)													0
2.交換(Swaps)													0
3.選擇權(Options)													0
<b>總計</b>	<b>789,158</b>	<b>739,959</b>	<b>878,631</b>	<b>862,710</b>	<b>763,958</b>	<b>910,746</b>	<b>883,408</b>	<b>1,044,907</b>	<b>983,518</b>	<b>863,669</b>	<b>854,015</b>	<b>819,366</b>	<b>10,394,045</b>

銀行衍生性金融商品交易量彙總表

單位：新臺幣百萬元

商品種類	89年1月	89年2月	89年3月	89年4月	89年5月	89年6月	89年7月	89年8月	89年9月	89年10月	89年11月	89年12月	89年合計
<b>一、利率有價契約(Interest Rate Contracts)</b>	<b>14,795</b>	<b>30,294</b>	<b>23,111</b>	<b>18,240</b>	<b>42,476</b>	<b>30,249</b>	<b>24,168</b>	<b>35,701</b>	<b>36,714</b>	<b>52,831</b>	<b>57,626</b>	<b>72,281</b>	<b>438,486</b>
(一)店頭市場(OTC)	14,289	30,178	23,111	18,182	42,293	30,205	23,421	35,167	35,574	52,059	57,252	71,958	433,689
1.遠期利率協議(FRA)	1,535	6,454	4,386	3,908	9,755	16,527	7,560	13,716	21,415	26,955	38,011	43,440	193,662
2.換利(IRS)	12,295	16,804	18,199	7,296	21,438	13,592	15,161	17,547	13,993	24,877	17,337	28,010	206,549
3.買入選擇權(Bought Options)	214	3,475	263	3,539	5,550	0	335	1,864	0	0	660	155	16,055
4.賣出選擇權(Sold Options)	245	3,445	263	3,439	5,550	86	365	2,040	166	227	1,244	353	17,423
(二)交易所(Exchange-traded Contracts)	506	116	0	58	183	44	747	534	1,140	772	374	323	4,797
1.期貨-長部位(Futures - Long Positions)	253	58	0	29	84	29	359	281	570	386	172	176	2,397
2.期貨-短部位(Futures - Short Positions)	253	58	0	29	99	15	388	253	570	386	202	147	2,400
3.買入選擇權(Bought Options)	0	0	0	0	0	0	0	0	0	0	0	0	0
4.賣出選擇權(Sold Options)	0	0	0	0	0	0	0	0	0	0	0	0	0
<b>二、匯率有價契約(Foreign Exchange Transactions)</b>	<b>974,247</b>	<b>862,561</b>	<b>1,120,527</b>	<b>905,987</b>	<b>1,136,330</b>	<b>1,012,653</b>	<b>840,377</b>	<b>913,072</b>	<b>1,064,927</b>	<b>1,114,157</b>	<b>1,132,059</b>	<b>1,284,954</b>	<b>12,361,851</b>
(一)店頭市場(OTC)	974,247	862,561	1,120,527	905,987	1,136,330	1,012,653	840,377	913,072	1,064,927	1,114,157	1,132,059	1,284,954	12,361,851
1.遠期契約(Outright Forwards)	245,847	245,110	295,687	240,658	253,399	192,638	223,084	175,544	247,483	296,297	290,004	280,424	2,986,175
2.換匯(Fx Swaps)	405,045	303,314	491,128	393,160	501,963	493,409	420,284	486,726	491,525	514,814	531,980	517,337	5,550,685
3.換匯換利(Currency Swaps)	2,033	5,869	11,021	1,982	9,714	11,017	2,844	10,009	24,093	26,089	19,491	16,156	140,318
4.買入選擇權(Bought Options)	160,132	152,666	158,775	135,704	186,084	157,283	95,766	117,449	151,534	135,237	145,008	232,589	1,828,227
5.賣出選擇權(Sold Options)	161,190	155,602	163,916	134,483	185,170	158,306	98,399	123,344	150,292	141,720	145,576	238,448	1,856,446
(二)交易所(Exchange-traded Contracts)	0	0	0	0	0	0	0	0	0	0	0	0	0
1.期貨-長部位(Futures - Long Positions)	0	0	0	0	0	0	0	0	0	0	0	0	0
2.期貨-短部位(Futures - Short Positions)	0	0	0	0	0	0	0	0	0	0	0	0	0
3.買入選擇權(Bought Options)	0	0	0	0	0	0	0	0	0	0	0	0	0
4.賣出選擇權(Sold Options)	0	0	0	0	0	0	0	0	0	0	0	0	0
<b>三、權益證券有價契約(Equity-linked Contracts)</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
(一)店頭市場(OTC)	0	0	0	0	0	0	0	0	0	0	0	0	0
(二)交易所(Exchange-traded Contracts)	0	0	0	0	0	0	0	0	0	0	0	0	0
<b>四、商品有價契約(Commodity Contracts)</b>	<b>3,704</b>	<b>5,518</b>	<b>0</b>	<b>2,374</b>	<b>744</b>	<b>1,646</b>	<b>8,144</b>	<b>1,244</b>	<b>16,883</b>	<b>5,872</b>	<b>7,601</b>	<b>2,956</b>	<b>56,686</b>
(一)店頭市場(OTC)	3,704	5,518	0	2,374	744	1,646	8,144	1,244	16,883	5,872	7,601	2,956	56,686
(二)交易所(Exchange-traded Contracts)	0	0	0	0	0	0	0	0	0	0	0	0	0
<b>小計(一至四)</b>	<b>992,746</b>	<b>898,373</b>	<b>1,143,638</b>	<b>926,601</b>	<b>1,179,550</b>	<b>1,044,548</b>	<b>872,689</b>	<b>950,017</b>	<b>1,118,524</b>	<b>1,172,860</b>	<b>1,197,286</b>	<b>1,360,191</b>	<b>12,857,023</b>
<b>五、信用有價契約(Credit Contracts)</b>													<b>0</b>
1.信用違約交換(Credit Default Swap)													0
2.買入信用違約選擇權(Bought Credit Default Options)													0
3.賣出信用違約選擇權(Sold Credit Default Options)													0
4.其他(Other)													0
<b>六、其他有價契約(Other Contracts)</b>													<b>0</b>
1.遠期契約(Outright Forwards)													0
2.交換(Swaps)													0
3.選擇權(Options)													0
<b>總計</b>	<b>992,746</b>	<b>898,373</b>	<b>1,143,638</b>	<b>926,601</b>	<b>1,179,550</b>	<b>1,044,548</b>	<b>872,689</b>	<b>950,017</b>	<b>1,118,524</b>	<b>1,172,860</b>	<b>1,197,286</b>	<b>1,360,191</b>	<b>12,857,023</b>

銀行衍生性金融商品交易量彙總表

單位：新臺幣百萬元

商品種類	90年1月	90年2月	90年3月	90年4月	90年5月	90年6月	90年7月	90年8月	90年9月	90年10月	90年11月	90年12月	90年合計
<b>一、利率有關契約(Interest Rate Contracts)</b>	<b>34,813</b>	<b>38,046</b>	<b>52,107</b>	<b>69,471</b>	<b>88,966</b>	<b>100,497</b>	<b>110,067</b>	<b>140,802</b>	<b>108,005</b>	<b>113,199</b>	<b>226,701</b>	<b>86,103</b>	<b>1,168,777</b>
(一)店頭市場(OTC)	34,751	38,046	52,081	69,199	88,276	99,745	109,836	140,381	107,685	79,952	215,887	86,047	1,121,886
1.遠期利率協議(FRA)	28,009	17,858	31,973	33,270	20,537	39,573	34,472	47,526	66,214	21,119	94,807	32,723	468,081
2.換利(IRS)	6,742	17,666	15,904	32,769	60,335	60,102	68,483	89,365	38,534	55,689	118,780	52,063	616,432
3.買入選擇權(Bought Options)	0	1,132	2,036	1,415	3,702	35	2,120	2,764	1,555	1,762	824	462	17,807
4.賣出選擇權(Sold Options)	0	1,390	2,168	1,745	3,702	35	4,761	726	1,382	1,382	1,476	799	19,566
(二)交易所(Exchange-traded Contracts)	62	0	26	272	690	752	231	421	320	33,247	10,814	56	46,891
1.期貨-長部位(Futures - Long Positions)	62	0	26	167	268	63	122	198	230	11,980	5,924	28	19,068
2.期貨-短部位(Futures - Short Positions)	0	0	0	105	422	689	109	223	90	21,267	4,890	28	27,823
3.買入選擇權(Bought Options)	0	0	0	0	0	0	0	0	0	0	0	0	0
4.賣出選擇權(Sold Options)	0	0	0	0	0	0	0	0	0	0	0	0	0
<b>二、匯率有關契約(Foreign Exchange Transactions)</b>	<b>981,183</b>	<b>826,539</b>	<b>1,139,089</b>	<b>1,034,892</b>	<b>1,143,835</b>	<b>1,107,768</b>	<b>1,127,495</b>	<b>1,175,335</b>	<b>956,415</b>	<b>1,009,834</b>	<b>1,210,930</b>	<b>1,149,087</b>	<b>12,862,402</b>
(一)店頭市場(OTC)	981,183	826,539	1,139,089	1,034,892	1,143,835	1,107,768	1,127,495	1,175,335	956,415	1,009,834	1,210,930	1,149,087	12,862,402
1.遠期契約(Outright Forwards)	233,321	177,541	272,311	264,554	332,275	345,291	292,433	291,861	229,683	207,745	265,098	319,785	3,231,898
2.換匯(Fx Swaps)	415,095	394,093	456,684	428,701	476,524	462,631	465,911	529,437	377,416	515,224	600,929	486,837	5,609,482
3.換匯換利(Currency Swaps)	6,332	994	7,662	11,679	37,161	39,943	41,223	51,297	26,644	20,844	22,967	11,044	277,790
4.買入選擇權(Bought Options)	161,795	127,314	201,229	166,228	147,599	130,112	159,137	147,244	160,632	131,143	160,193	168,519	1,861,145
5.賣出選擇權(Sold Options)	164,640	126,597	201,203	163,730	150,276	129,791	168,791	155,496	162,040	134,878	161,743	162,902	1,882,087
(二)交易所(Exchange-traded Contracts)	0	0	0	0	0	0	0	0	0	0	0	0	0
1.期貨-長部位(Futures - Long Positions)	0	0	0	0	0	0	0	0	0	0	0	0	0
2.期貨-短部位(Futures - Short Positions)	0	0	0	0	0	0	0	0	0	0	0	0	0
3.買入選擇權(Bought Options)	0	0	0	0	0	0	0	0	0	0	0	0	0
4.賣出選擇權(Sold Options)	0	0	0	0	0	0	0	0	0	0	0	0	0
<b>三、權益證券有關契約(Equity-linked Contracts)</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>1,033</b>	<b>0</b>	<b>0</b>	<b>433</b>	<b>0</b>	<b>596</b>	<b>0</b>	<b>545</b>	<b>2,607</b>
(一)店頭市場(OTC)	0	0	0	0	1,033	0	0	0	0	596	0	545	2,174
(二)交易所(Exchange-traded Contracts)	0	0	0	0	0	0	0	433	0	0	0	0	433
<b>四、商品有關契約(Commodity Contracts)</b>	<b>934</b>	<b>5,262</b>	<b>1,318</b>	<b>0</b>	<b>3,909</b>	<b>268</b>	<b>576</b>	<b>1,514</b>	<b>4,821</b>	<b>8,170</b>	<b>1,048</b>	<b>0</b>	<b>27,820</b>
(一)店頭市場(OTC)	934	5,262	1,318	0	3,909	268	576	1,514	4,821	8,170	1,048	0	27,820
(二)交易所(Exchange-traded Contracts)	0	0	0	0	0	0	0	0	0	0	0	0	0
<b>小計(一至四)</b>	<b>1,016,930</b>	<b>869,847</b>	<b>1,192,514</b>	<b>1,104,363</b>	<b>1,237,743</b>	<b>1,208,533</b>	<b>1,238,138</b>	<b>1,318,084</b>	<b>1,069,241</b>	<b>1,131,799</b>	<b>1,438,679</b>	<b>1,235,735</b>	<b>14,061,606</b>
<b>五、信用有關契約(Credit Contracts)</b>													<b>0</b>
1.信用違約交換(Credit Default Swap)													0
2.買入信用違約選擇權(Bought Credit Default Options)													0
3.賣出信用違約選擇權(Sold Credit Default Options)													0
4.其他(Other)													0
<b>六、其他有關契約(Other Contracts)</b>													<b>0</b>
1.遠期契約(Outright Forwards)													0
2.交換(Swaps)													0
3.選擇權(Options)													0
<b>總計</b>	<b>1,016,930</b>	<b>869,847</b>	<b>1,192,514</b>	<b>1,104,363</b>	<b>1,237,743</b>	<b>1,208,533</b>	<b>1,238,138</b>	<b>1,318,084</b>	<b>1,069,241</b>	<b>1,131,799</b>	<b>1,438,679</b>	<b>1,235,735</b>	<b>14,061,606</b>

銀行衍生性金融商品交易量彙總表

單位：新臺幣百萬元

商品種類	91年1月	91年2月	91年3月	91年4月	91年5月	91年6月	91年7月	91年8月	91年9月	91年10月	91年11月	91年12月	91年合計
<b>一、利率有價契約(Interest Rate Contracts)</b>	<b>254,163</b>	<b>110,980</b>	<b>261,223</b>	<b>276,445</b>	<b>359,439</b>	<b>237,751</b>	<b>412,329</b>	<b>401,652</b>	<b>297,295</b>	<b>353,373</b>	<b>321,971</b>	<b>188,124</b>	<b>3,474,745</b>
(一)店頭市場(OTC)	239,302	110,858	259,289	269,455	351,426	227,054	307,309	297,546	225,169	274,933	301,289	168,537	3,032,167
1.遠期利率協議(FRA)	91,268	55,175	118,888	68,214	74,038	107,056	142,463	137,893	110,563	92,522	10,051	38,640	1,046,771
2.換利(IRS)	128,447	49,301	131,432	163,176	199,794	102,595	143,161	133,502	99,957	152,864	218,853	115,206	1,638,288
3.買入選擇權(Bought Options)	9,591	3,266	4,779	26,516	38,388	12,792	17,675	20,516	10,552	26,333	45,925	11,551	227,884
4.賣出選擇權(Sold Options)	9,996	3,116	4,190	11,549	39,206	4,611	4,010	5,635	4,097	3,214	26,460	3,140	119,224
(二)交易所(Exchange-traded Contracts)	14,861	122	1,934	6,990	8,013	10,697	105,020	104,106	72,126	78,440	20,682	19,587	442,578
1.期貨-長部位(Futures - Long Positions)	12,940	61	149	2,854	701	6,370	54,637	55,801	38,125	36,857	11,706	6,870	227,071
2.期貨-短部位(Futures - Short Positions)	1,921	61	1,785	4,136	7,312	4,327	50,383	48,305	34,001	41,583	8,976	12,717	215,507
3.買入選擇權(Bought Options)	0	0	0	0	0	0	0	0	0	0	0	0	0
4.賣出選擇權(Sold Options)	0	0	0	0	0	0	0	0	0	0	0	0	0
<b>二、匯率有價契約(Foreign Exchange Transactions)</b>	<b>1,296,572</b>	<b>1,010,961</b>	<b>1,311,254</b>	<b>1,371,856</b>	<b>1,446,182</b>	<b>1,669,183</b>	<b>2,044,870</b>	<b>1,332,149</b>	<b>1,325,977</b>	<b>1,573,246</b>	<b>1,451,139</b>	<b>1,495,026</b>	<b>17,328,415</b>
(一)店頭市場(OTC)	1,296,572	1,010,961	1,311,254	1,371,856	1,446,182	1,669,183	2,044,866	1,332,149	1,325,977	1,573,246	1,451,139	1,495,026	17,328,411
1.遠期契約(Outright Forwards)	287,578	282,924	292,730	364,608	422,612	395,173	525,544	335,190	322,157	389,183	363,883	347,897	4,329,479
2.換匯(Fx Swaps)	530,757	430,317	592,459	491,001	528,361	806,535	887,200	627,312	560,648	675,023	658,819	702,721	7,491,153
3.換匯換利(Currency Swaps)	41,645	18,985	9,256	16,540	14,364	12,970	39,401	36,748	20,437	34,421	33,960	11,445	290,172
4.買入選擇權(Bought Options)	214,360	141,200	209,321	252,167	237,785	231,270	292,970	168,506	209,719	237,775	199,647	216,748	2,611,468
5.賣出選擇權(Sold Options)	222,232	137,535	207,488	247,540	243,060	223,235	299,751	164,393	213,016	236,844	194,830	216,215	2,606,139
(二)交易所(Exchange-traded Contracts)	0	0	0	0	0	0	4	0	0	0	0	0	4
1.期貨-長部位(Futures - Long Positions)	0	0	0	0	0	0	2	0	0	0	0	0	2
2.期貨-短部位(Futures - Short Positions)	0	0	0	0	0	0	2	0	0	0	0	0	2
3.買入選擇權(Bought Options)	0	0	0	0	0	0	0	0	0	0	0	0	0
4.賣出選擇權(Sold Options)	0	0	0	0	0	0	0	0	0	0	0	0	0
<b>三、權益證券有價契約(Equity-linked Contracts)</b>	<b>0</b>	<b>913</b>	<b>5,323</b>	<b>2,929</b>	<b>896</b>	<b>632</b>	<b>1,408</b>	<b>1,322</b>	<b>4,455</b>	<b>775</b>	<b>619</b>	<b>0</b>	<b>19,272</b>
(一)店頭市場(OTC)	0	913	5,323	2,929	896	632	1,408	1,322	4,455	775	619	0	19,272
(二)交易所(Exchange-traded Contracts)	0	0	0	0	0	0	0	0	0	0	0	0	0
<b>四、商品有價契約(Commodity Contracts)</b>	<b>164</b>	<b>8,928</b>	<b>0</b>	<b>1,596</b>	<b>2,184</b>	<b>2,492</b>	<b>6,270</b>	<b>8,828</b>	<b>14,772</b>	<b>9,422</b>	<b>5,525</b>	<b>0</b>	<b>60,181</b>
(一)店頭市場(OTC)	164	8,928	0	1,596	2,184	2,492	3,135	8,828	14,772	9,422	5,525	0	57,046
(二)交易所(Exchange-traded Contracts)	0	0	0	0	0	0	3,135	0	0	0	0	0	3,135
<b>小計(一至四)</b>	<b>1,550,899</b>	<b>1,131,782</b>	<b>1,577,800</b>	<b>1,652,826</b>	<b>1,808,701</b>	<b>1,910,058</b>	<b>2,464,877</b>	<b>1,743,951</b>	<b>1,642,499</b>	<b>1,936,816</b>	<b>1,779,254</b>	<b>1,683,150</b>	<b>20,882,613</b>
<b>五、信用有價契約(Credit Contracts)</b>													<b>0</b>
1.信用違約交換(Credit Default Swap)													0
2.買入信用違約選擇權(Bought Credit Default Options)													0
3.賣出信用違約選擇權(Sold Credit Default Options)													0
4.其他(Other)													0
<b>六、其他有價契約(Other Contracts)</b>													<b>0</b>
1.遠期契約(Outright Forwards)													0
2.交換(Swaps)													0
3.選擇權(Options)													0
<b>總計</b>	<b>1,550,899</b>	<b>1,131,782</b>	<b>1,577,800</b>	<b>1,652,826</b>	<b>1,808,701</b>	<b>1,910,058</b>	<b>2,464,877</b>	<b>1,743,951</b>	<b>1,642,499</b>	<b>1,936,816</b>	<b>1,779,254</b>	<b>1,683,150</b>	<b>20,882,613</b>

銀行衍生性金融商品交易量彙總表

單位：新臺幣百萬元

商品種類	92年1月	92年2月	92年3月	92年4月	92年5月	92年6月	92年7月	92年8月	92年9月	92年10月	92年11月	92年12月	92年合計
<b>一、利率有價契約(Interest Rate Contracts)</b>	<b>302,827</b>	<b>293,033</b>	<b>482,424</b>	<b>555,042</b>	<b>391,186</b>	<b>433,023</b>	<b>513,121</b>	<b>655,708</b>	<b>439,052</b>	<b>373,345</b>	<b>342,269</b>	<b>284,303</b>	<b>5,065,533</b>
(一)店頭市場(OTC)	259,906	257,736	340,843	402,056	282,049	355,908	434,085	497,627	363,788	305,517	305,242	240,413	4,045,170
1.遠期利率協議(FRA)	34,610	30,912	114,715	49,840	57,925	100,899	40,878	64,310	75,288	52,621	55,132	22,766	699,896
2.換利(IRS)	186,222	169,020	198,990	248,865	186,750	229,641	301,573	342,741	240,951	213,716	227,143	197,960	2,743,572
3.買入選擇權(Bought Options)	28,007	42,276	15,819	53,620	19,512	16,809	51,651	43,290	38,417	28,988	15,702	14,732	368,823
4.賣出選擇權(Sold Options)	11,067	15,528	11,319	49,731	17,862	8,559	39,983	47,286	9,132	10,192	7,265	4,955	232,879
(二)交易所(Exchange-traded Contracts)	42,921	35,297	141,581	152,986	109,137	77,115	79,036	158,081	75,264	67,828	37,027	44,090	1,020,363
1.期貨-長部位(Futures - Long Positions)	22,415	27,117	75,146	67,621	62,813	29,384	31,477	76,834	36,271	33,729	8,782	31,058	502,647
2.期貨-短部位(Futures - Short Positions)	20,506	8,180	66,435	85,365	46,324	47,731	47,559	81,247	38,993	34,099	28,245	13,032	517,716
3.買入選擇權(Bought Options)	0	0	0	0	0	0	0	0	0	0	0	0	0
4.賣出選擇權(Sold Options)	0	0	0	0	0	0	0	0	0	0	0	0	0
<b>二、匯率有價契約(Foreign Exchange Transactions)</b>	<b>1,756,163</b>	<b>1,361,716</b>	<b>1,693,392</b>	<b>1,789,986</b>	<b>2,077,604</b>	<b>1,980,560</b>	<b>2,140,784</b>	<b>1,992,341</b>	<b>2,872,861</b>	<b>3,198,434</b>	<b>2,186,373</b>	<b>2,293,359</b>	<b>25,343,573</b>
(一)店頭市場(OTC)	1,756,163	1,361,716	1,693,392	1,789,986	2,077,604	1,980,560	2,140,784	1,992,341	2,872,861	3,198,434	2,186,373	2,293,359	25,343,573
1.遠期契約(Outright Forwards)	430,428	299,767	388,526	393,496	418,292	386,919	463,010	453,562	705,448	751,195	556,833	547,390	5,794,866
2.換匯(Fx Swaps)	746,250	554,770	687,111	840,882	926,505	1,038,266	948,011	913,215	1,292,321	1,598,232	1,104,187	1,097,969	11,747,719
3.換匯換利(Currency Swaps)	34,230	68,087	51,805	34,599	26,896	37,958	66,749	33,453	35,731	38,812	46,485	40,704	515,509
4.買入選擇權(Bought Options)	268,282	211,735	274,134	243,369	355,779	252,203	319,116	295,185	417,405	404,088	238,787	303,612	3,583,695
5.賣出選擇權(Sold Options)	276,973	227,357	291,816	277,640	350,132	265,214	343,898	296,926	421,956	406,107	240,081	303,684	3,701,784
(二)交易所(Exchange-traded Contracts)	0	0	0	0	0	0	0	0	0	0	0	0	0
1.期貨-長部位(Futures - Long Positions)	0	0	0	0	0	0	0	0	0	0	0	0	0
2.期貨-短部位(Futures - Short Positions)	0	0	0	0	0	0	0	0	0	0	0	0	0
3.買入選擇權(Bought Options)	0	0	0	0	0	0	0	0	0	0	0	0	0
4.賣出選擇權(Sold Options)	0	0	0	0	0	0	0	0	0	0	0	0	0
<b>三、權益證券有價契約(Equity-linked Contracts)</b>	<b>2,709</b>	<b>2,773</b>	<b>4,484</b>	<b>3,776</b>	<b>4,594</b>	<b>9,230</b>	<b>12,151</b>	<b>4,616</b>	<b>2,043</b>	<b>3,414</b>	<b>5,774</b>	<b>2,100</b>	<b>57,664</b>
(一)店頭市場(OTC)	2,709	2,773	3,622	2,126	2,455	1,463	2,986	1,673	1,949	3,414	5,579	1,515	32,264
(二)交易所(Exchange-traded Contracts)	0	0	862	1,650	2,139	7,767	9,165	2,943	94	0	195	585	25,400
<b>四、商品有價契約(Commodity Contracts)</b>	<b>33,475</b>	<b>1,094</b>	<b>1,434</b>	<b>764</b>	<b>144</b>	<b>8,306</b>	<b>10,310</b>	<b>22,265</b>	<b>26,890</b>	<b>2,302</b>	<b>17,244</b>	<b>1,650</b>	<b>125,878</b>
(一)店頭市場(OTC)	33,475	1,094	1,434	764	144	8,306	10,310	22,265	26,890	2,302	17,244	1,650	125,878
(二)交易所(Exchange-traded Contracts)	0	0	0	0	0	0	0	0	0	0	0	0	0
<b>小計(一至四)</b>	<b>2,095,174</b>	<b>1,658,616</b>	<b>2,181,734</b>	<b>2,349,568</b>	<b>2,473,528</b>	<b>2,431,119</b>	<b>2,676,366</b>	<b>2,674,930</b>	<b>3,340,846</b>	<b>3,577,495</b>	<b>2,551,660</b>	<b>2,581,612</b>	<b>30,592,648</b>
<b>五、信用有價契約(Credit Contracts)</b>													<b>0</b>
1.信用違約交換(Credit Default Swap)													0
2.買入信用違約選擇權(Bought Credit Default Options)													0
3.賣出信用違約選擇權(Sold Credit Default Options)													0
4.其他(Other)													0
<b>六、其他有價契約(Other Contracts)</b>													<b>0</b>
1.遠期契約(Outright Forwards)													0
2.交換(Swaps)													0
3.選擇權(Options)													0
<b>總計</b>	<b>2,095,174</b>	<b>1,658,616</b>	<b>2,181,734</b>	<b>2,349,568</b>	<b>2,473,528</b>	<b>2,431,119</b>	<b>2,676,366</b>	<b>2,674,930</b>	<b>3,340,846</b>	<b>3,577,495</b>	<b>2,551,660</b>	<b>2,581,612</b>	<b>30,592,648</b>

銀行衍生性金融商品交易量彙總表

單位：新臺幣百萬元

商品種類	93年1月	93年2月	93年3月	93年4月	93年5月	93年6月	93年7月	93年8月	93年9月	93年10月	93年11月	93年12月	93年合計
<b>一、利率有關契約(Interest Rate Contracts)</b>	<b>438,537</b>	<b>569,093</b>	<b>558,424</b>	<b>1,237,593</b>	<b>840,842</b>	<b>784,338</b>	<b>686,939</b>	<b>802,173</b>	<b>819,943</b>	<b>477,030</b>	<b>765,903</b>	<b>700,770</b>	<b>8,681,585</b>
(一)店頭市場(OTC)	397,605	540,029	521,074	1,210,009	782,253	627,131	480,181	421,987	627,526	414,066	710,111	644,353	7,376,325
1.遠期利率協議(FRA)	13,857	17,471	28,650	41,051	33,518	69,883	61,671	50,444	159,124	40,512	118,864	86,302	721,347
2.換利(IRS)	239,236	386,536	420,362	552,119	536,286	466,767	357,371	296,515	323,400	301,524	385,240	421,504	4,686,860
3.買入選擇權(Bought Options)	22,654	74,274	31,402	218,098	129,026	51,684	19,993	20,944	64,858	41,375	122,395	80,107	876,810
4.賣出選擇權(Sold Options)	121,858	61,748	40,660	398,741	83,423	38,797	41,146	54,084	80,144	30,655	83,612	56,440	1,091,308
(二)交易所(Exchange-traded Contracts)	40,932	29,064	37,350	27,584	58,589	157,207	206,758	380,186	192,417	62,964	55,792	56,417	1,305,260
1.期貨-長部位(Futures - Long Positions)	19,647	6,196	9,386	15,295	31,088	68,195	101,576	159,799	101,474	31,088	35,762	35,711	611,988
2.期貨-短部位(Futures - Short Positions)	21,285	22,868	27,964	12,289	27,401	89,012	105,182	220,387	90,943	27,202	27,933	20,706	693,172
3.買入選擇權(Bought Options)	0	0	0	0	33	0	0	0	0	0	0	0	33
4.賣出選擇權(Sold Options)	0	0	0	0	67	0	0	0	0	0	0	0	67
<b>二、匯率有關契約(Foreign Exchange Transactions)</b>	<b>3,215,357</b>	<b>3,440,014</b>	<b>3,365,183</b>	<b>3,652,758</b>	<b>3,648,958</b>	<b>3,434,169</b>	<b>3,275,781</b>	<b>2,958,146</b>	<b>3,252,826</b>	<b>3,303,162</b>	<b>3,638,802</b>	<b>3,924,629</b>	<b>41,110,038</b>
(一)店頭市場(OTC)	3,215,357	3,440,014	3,365,183	3,652,758	3,648,958	3,434,169	3,275,781	2,958,146	3,252,826	3,303,162	3,638,802	3,924,629	41,109,785
1.遠期契約(Outright Forwards)	724,533	935,900	886,166	959,643	769,979	725,333	763,334	631,613	815,337	709,279	948,621	898,933	9,768,671
2.換匯(Fx Swaps)	1,046,370	1,297,556	1,453,368	1,704,670	1,965,986	1,844,743	1,644,640	1,570,824	1,536,949	1,502,777	1,595,928	1,805,528	18,969,339
3.換匯換利(Currency Swaps)	16,338	51,658	41,534	52,092	45,431	48,640	28,836	30,792	49,122	48,290	103,173	71,863	587,769
4.買入選擇權(Bought Options)	714,819	582,143	495,495	470,140	440,538	413,776	426,267	376,113	430,322	514,846	501,116	585,589	5,951,164
5.賣出選擇權(Sold Options)	713,297	572,757	488,620	466,213	427,024	401,677	412,704	348,804	421,096	527,970	489,964	562,716	5,832,842
(二)交易所(Exchange-traded Contracts)	0	0	0	0	0	0	0	0	0	0	253	0	253
1.期貨-長部位(Futures - Long Positions)	0	0	0	0	0	0	0	0	0	0	0	0	0
2.期貨-短部位(Futures - Short Positions)	0	0	0	0	0	0	0	0	0	0	253	0	253
3.買入選擇權(Bought Options)	0	0	0	0	0	0	0	0	0	0	0	0	0
4.賣出選擇權(Sold Options)	0	0	0	0	0	0	0	0	0	0	0	0	0
<b>三、權益證券有關契約(Equity-linked Contracts)</b>	<b>5,067</b>	<b>17,738</b>	<b>34,175</b>	<b>30,631</b>	<b>7,145</b>	<b>3,741</b>	<b>25,497</b>	<b>9,787</b>	<b>3,122</b>	<b>1,617</b>	<b>1,834</b>	<b>965</b>	<b>141,319</b>
(一)店頭市場(OTC)	4,751	6,221	10,500	4,935	3,405	3,559	4,882	3,552	1,400	665	631	500	45,001
(二)交易所(Exchange-traded Contracts)	316	11,517	23,675	25,696	3,740	182	20,615	6,235	1,722	952	1,203	465	96,318
<b>四、商品有關契約(Commodity Contracts)</b>	<b>27,384</b>	<b>34</b>	<b>20,562</b>	<b>17,044</b>	<b>24,144</b>	<b>20,935</b>	<b>0</b>	<b>50,382</b>	<b>1,048</b>	<b>36,672</b>	<b>36,139</b>	<b>0</b>	<b>234,344</b>
(一)店頭市場(OTC)	27,384	34	20,562	17,044	24,144	20,935	0	50,382	1,048	36,672	36,139	0	234,344
(二)交易所(Exchange-traded Contracts)	0	0	0	0	0	0	0	0	0	0	0	0	0
<b>小計(一至四)</b>	<b>3,686,345</b>	<b>4,026,879</b>	<b>3,978,344</b>	<b>4,938,026</b>	<b>4,521,089</b>	<b>4,243,183</b>	<b>3,988,217</b>	<b>3,820,488</b>	<b>4,076,939</b>	<b>3,818,481</b>	<b>4,442,931</b>	<b>4,626,364</b>	<b>50,167,286</b>
<b>五、信用有關契約(Credit Contracts)</b>	<b>450</b>	<b>866</b>	<b>1,687</b>	<b>1,477</b>	<b>2,658</b>	<b>2,294</b>	<b>3,206</b>	<b>6,577</b>	<b>6,093</b>	<b>764</b>	<b>1,019</b>	<b>379</b>	<b>27,470</b>
1.信用違約交換(Credit Default Swap)	450	799	1,571	1,444	2,558	1,194	6	877	5,943	67	1,019	379	16,307
2.買入信用違約選擇權(Bought Credit Default Options)	0	67	116	33	100	1,100	3,200	5,700	0	0	0	0	10,316
3.賣出信用違約選擇權(Sold Credit Default Options)	0	0	0	0	0	0	0	0	0	0	0	0	0
4.其他(Other)	0	0	0	0	0	0	0	0	150	697	0	0	847
<b>六、其他有關契約(Other Contracts)</b>													<b>0</b>
1.遠期契約(Outright Forwards)													0
2.交換(Swaps)													0
3.選擇權(Options)													0
<b>總計</b>	<b>3,686,795</b>	<b>4,027,745</b>	<b>3,980,031</b>	<b>4,939,503</b>	<b>4,523,747</b>	<b>4,245,477</b>	<b>3,991,423</b>	<b>3,827,065</b>	<b>4,083,032</b>	<b>3,819,245</b>	<b>4,443,950</b>	<b>4,626,743</b>	<b>50,194,756</b>

銀行衍生性金融商品交易量彙總表

單位：新臺幣百萬元

商品種類	94年1月	94年2月	94年3月	94年4月	94年5月	94年6月	94年7月	94年8月	94年9月	94年10月	94年11月	94年12月	94年合計
<b>一、利率有關契約(Interest Rate Contracts)</b>	<b>653,447</b>	<b>411,101</b>	<b>1,150,216</b>	<b>677,907</b>	<b>819,104</b>	<b>1,213,345</b>	<b>857,904</b>	<b>861,375</b>	<b>1,183,017</b>	<b>987,404</b>	<b>1,089,519</b>	<b>759,679</b>	<b>10,664,018</b>
(一)店頭市場(OTC)	590,980	363,802	1,048,941	594,616	755,917	1,043,661	716,314	704,876	1,002,365	818,122	924,253	610,950	9,174,797
1.遠期利率協議(FRA)	87,837	51,092	54,189	4,125	77,533	44,043	48,473	8,845	132,880	135,158	164,994	90,682	899,851
2.換利(IRS)	356,155	209,878	708,880	458,887	529,470	657,324	496,809	481,082	591,904	445,114	570,228	341,355	5,847,086
3.買入選擇權(Bought Options)	64,688	48,828	141,437	56,492	58,218	145,387	97,665	130,151	161,058	133,772	94,948	96,725	1,229,369
4.賣出選擇權(Sold Options)	82,300	54,004	144,435	75,112	90,696	196,907	73,367	84,798	116,523	104,078	94,083	82,188	1,198,491
(二)交易所(Exchange-traded Contracts)	62,467	47,299	101,275	83,291	63,187	169,684	141,590	156,499	180,652	169,282	165,266	148,729	1,489,221
1.期貨-長部位(Futures - Long Positions)	38,458	35,563	59,369	55,067	41,343	120,620	97,757	84,965	113,647	114,136	107,690	112,141	980,756
2.期貨-短部位(Futures - Short Positions)	23,755	11,736	41,906	27,596	21,468	49,064	43,833	71,240	66,806	55,146	57,576	36,588	506,714
3.買入選擇權(Bought Options)	127	0	0	314	125	0	0	98	66	0	0	0	730
4.賣出選擇權(Sold Options)	127	0	0	314	251	0	0	196	133	0	0	0	1,021
<b>二、匯率有關契約(Foreign Exchange Transactions)</b>	<b>3,253,385</b>	<b>2,401,830</b>	<b>3,760,509</b>	<b>3,227,891</b>	<b>3,141,894</b>	<b>3,544,338</b>	<b>3,603,352</b>	<b>3,959,518</b>	<b>3,708,636</b>	<b>4,032,741</b>	<b>4,059,077</b>	<b>5,006,039</b>	<b>43,699,210</b>
(一)店頭市場(OTC)	3,253,385	2,401,830	3,760,509	3,227,891	3,141,894	3,544,338	3,603,352	3,959,518	3,708,636	4,032,741	4,059,077	5,006,039	43,699,210
1.遠期契約(Outright Forwards)	753,602	640,628	857,059	754,684	669,588	820,887	848,524	771,186	819,195	834,803	834,348	1,138,292	9,742,796
2.換匯(Fx Swaps)	1,648,847	1,233,119	1,939,337	1,753,943	1,709,145	2,016,310	1,980,515	2,164,593	2,079,849	2,208,295	2,050,531	2,359,339	23,143,823
3.換匯換利(Currency Swaps)	75,729	64,318	110,073	73,053	92,512	124,713	88,417	137,989	139,926	70,595	165,266	142,567	1,285,158
4.買入選擇權(Bought Options)	379,720	232,159	432,066	327,798	335,189	296,016	349,723	443,541	340,586	464,968	534,583	691,622	4,827,971
5.賣出選擇權(Sold Options)	395,487	231,606	421,974	318,413	335,460	286,412	336,173	442,209	329,080	454,080	474,349	674,219	4,699,462
(二)交易所(Exchange-traded Contracts)	0	0	0	0	0	0	0	0	0	0	0	0	0
1.期貨-長部位(Futures - Long Positions)	0	0	0	0	0	0	0	0	0	0	0	0	0
2.期貨-短部位(Futures - Short Positions)	0	0	0	0	0	0	0	0	0	0	0	0	0
3.買入選擇權(Bought Options)	0	0	0	0	0	0	0	0	0	0	0	0	0
4.賣出選擇權(Sold Options)	0	0	0	0	0	0	0	0	0	0	0	0	0
<b>三、權益證券有關契約(Equity-linked Contracts)</b>	<b>13,295</b>	<b>4,893</b>	<b>16,205</b>	<b>7,557</b>	<b>8,868</b>	<b>9,146</b>	<b>10,234</b>	<b>7,985</b>	<b>5,750</b>	<b>7,645</b>	<b>9,504</b>	<b>6,937</b>	<b>108,019</b>
(一)店頭市場(OTC)	9,237	2,544	5,231	442	421	912	4,408	1,463	1,065	2,679	1,046	640	30,088
(二)交易所(Exchange-traded Contracts)	4,058	2,349	10,974	7,115	8,447	8,234	5,826	6,522	4,685	4,966	8,458	6,297	77,931
<b>四、商品有關契約(Commodity Contracts)</b>	<b>34</b>	<b>21,972</b>	<b>37,775</b>	<b>16,294</b>	<b>37,751</b>	<b>446</b>	<b>472</b>	<b>16,062</b>	<b>652</b>	<b>48,296</b>	<b>6</b>	<b>24</b>	<b>179,784</b>
(一)店頭市場(OTC)	34	21,972	37,775	16,294	37,751	446	472	16,062	652	48,296	6	24	179,784
(二)交易所(Exchange-traded Contracts)	0	0	0	0	0	0	0	0	0	0	0	0	0
<b>小計(一至四)</b>	<b>3,920,161</b>	<b>2,839,796</b>	<b>4,964,705</b>	<b>3,929,649</b>	<b>4,007,617</b>	<b>4,767,275</b>	<b>4,471,962</b>	<b>4,844,940</b>	<b>4,898,055</b>	<b>5,076,086</b>	<b>5,158,106</b>	<b>5,772,679</b>	<b>54,651,031</b>
<b>五、信用有關契約(Credit Contracts)</b>	<b>609</b>	<b>289</b>	<b>327</b>	<b>386</b>	<b>1,408</b>	<b>6,347</b>	<b>4,257</b>	<b>3,446</b>	<b>754</b>	<b>2,655</b>	<b>8,167</b>	<b>626</b>	<b>29,271</b>
1.信用違約交換(Credit Default Swap)	609	289	327	386	1,408	6,347	4,257	3,446	754	2,655	8,167	626	29,271
2.買入信用違約選擇權(Bought Credit Default Options)	0	0	0	0	0	0	0	0	0	0	0	0	0
3.賣出信用違約選擇權(Sold Credit Default Options)	0	0	0	0	0	0	0	0	0	0	0	0	0
4.其他(Other)	0	0	0	0	0	0	0	0	0	0	0	0	0
<b>六、其他有關契約(Other Contracts)</b>	<b>0</b>	<b>2</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>2</b>						
1.遠期契約(Outright Forwards)	0	0	0	0	0	0	0	0	0	0	0	0	0
2.交換(Swaps)	0	0	0	0	0	0	0	0	0	0	0	0	0
3.選擇權(Options)	0	0	0	0	0	0	0	2	0	0	0	0	2
<b>總計</b>	<b>3,920,770</b>	<b>2,840,085</b>	<b>4,965,032</b>	<b>3,930,035</b>	<b>4,009,025</b>	<b>4,773,622</b>	<b>4,476,219</b>	<b>4,848,388</b>	<b>4,898,809</b>	<b>5,078,741</b>	<b>5,166,273</b>	<b>5,773,305</b>	<b>54,680,304</b>

銀行衍生性金融商品交易量彙總表

單位：新臺幣百萬元

商品種類	95年1月	95年2月	95年3月	95年4月	95年5月	95年6月	95年7月	95年8月	95年9月	95年10月	95年11月	95年12月	95年合計
<b>一、利率有關契約(Interest Rate Contracts)</b>	<b>1,007,935</b>	<b>1,196,390</b>	<b>1,441,170</b>	<b>1,196,746</b>	<b>1,552,799</b>	<b>1,437,864</b>	<b>1,096,830</b>	<b>1,184,653</b>	<b>1,185,914</b>	<b>918,930</b>	<b>1,144,947</b>	<b>873,851</b>	<b>14,238,029</b>
(一)店頭市場(OTC)	885,862	1,083,670	1,239,755	992,653	1,280,647	1,226,280	941,818	855,010	900,474	710,927	813,134	626,854	11,557,084
1.遠期利率協議(FRA)	79,343	126,807	148,361	52,781	239,479	125,350	113,716	48,714	56,598	18,293	18,216	23,913	1,051,571
2.換利(IRS)	549,438	591,947	824,819	699,690	821,107	766,707	575,780	591,005	590,480	487,200	571,708	379,319	7,449,200
3.買入選擇權(Bought Options)	119,795	169,941	137,464	125,369	100,404	162,077	135,550	94,856	135,547	108,750	105,680	118,655	1,514,088
4.賣出選擇權(Sold Options)	137,286	194,975	129,111	114,813	119,657	172,146	116,772	120,435	117,849	96,684	117,530	104,967	1,542,225
(二)交易所(Exchange-traded Contracts)	122,073	112,720	201,415	204,093	272,152	211,584	155,012	329,643	285,440	208,003	331,813	246,997	2,680,945
1.期貨-長部位(Futures - Long Positions)	77,742	92,246	133,296	99,812	119,856	114,759	112,612	173,981	159,774	114,980	193,187	114,408	1,506,653
2.期貨-短部位(Futures - Short Positions)	44,139	20,474	67,924	104,089	152,008	96,825	42,400	155,662	125,666	93,023	138,626	132,589	1,173,425
3.買入選擇權(Bought Options)	64	0	65	64	96	0	0	0	0	0	0	0	289
4.賣出選擇權(Sold Options)	128	0	130	128	192	0	0	0	0	0	0	0	578
<b>二、匯率有關契約(Foreign Exchange Transactions)</b>	<b>4,030,497</b>	<b>3,733,484</b>	<b>4,892,798</b>	<b>4,035,141</b>	<b>4,794,263</b>	<b>5,576,623</b>	<b>5,215,658</b>	<b>5,853,565</b>	<b>5,826,624</b>	<b>5,514,188</b>	<b>6,394,281</b>	<b>6,304,659</b>	<b>62,111,781</b>
(一)店頭市場(OTC)	4,030,497	3,733,484	4,892,798	4,035,141	4,794,263	5,576,623	5,215,658	5,853,565	5,826,624	5,514,188	6,334,281	6,304,659	62,111,781
1.遠期契約(Outright Forwards)	988,962	1,027,404	1,119,396	1,113,439	1,135,455	1,114,635	1,193,707	1,250,515	1,205,784	1,448,005	1,547,796	1,651,360	14,796,458
2.換匯(Fx Swaps)	1,977,302	1,932,406	2,603,919	2,155,372	2,360,031	2,551,150	2,951,844	3,102,205	3,013,602	3,095,224	3,671,231	3,467,472	32,881,758
3.換匯換利(Currency Swaps)	106,841	166,098	134,730	131,474	155,255	160,863	94,835	125,601	141,136	88,202	116,760	117,676	1,539,471
4.買入選擇權(Bought Options)	484,312	304,844	522,962	327,124	584,499	889,436	493,830	694,813	739,615	447,390	516,155	557,451	6,562,431
5.賣出選擇權(Sold Options)	473,080	302,732	511,791	307,732	559,023	860,539	481,442	680,431	726,487	435,367	482,339	510,700	6,331,663
(二)交易所(Exchange-traded Contracts)	0	0	0	0	0	0	0	0	0	0	0	0	0
1.期貨-長部位(Futures - Long Positions)	0	0	0	0	0	0	0	0	0	0	0	0	0
2.期貨-短部位(Futures - Short Positions)	0	0	0	0	0	0	0	0	0	0	0	0	0
3.買入選擇權(Bought Options)	0	0	0	0	0	0	0	0	0	0	0	0	0
4.賣出選擇權(Sold Options)	0	0	0	0	0	0	0	0	0	0	0	0	0
<b>三、權益證券有關契約(Equity-linked Contracts)</b>	<b>11,676</b>	<b>4,782</b>	<b>8,213</b>	<b>8,616</b>	<b>17,013</b>	<b>10,369</b>	<b>9,903</b>	<b>11,945</b>	<b>13,495</b>	<b>9,257</b>	<b>13,480</b>	<b>10,253</b>	<b>129,002</b>
(一)店頭市場(OTC)	8,701	407	3,573	5,012	10,841	2,835	746	1,355	4,432	942	1,691	735	41,270
(二)交易所(Exchange-traded Contracts)	2,975	4,375	4,640	3,604	6,172	7,534	9,157	10,590	9,063	8,315	11,789	9,518	87,732
<b>四、商品有關契約(Commodity Contracts)</b>	<b>0</b>	<b>14,432</b>	<b>156</b>	<b>517</b>	<b>4,844</b>	<b>2,360</b>	<b>3,210</b>	<b>8,424</b>	<b>8,398</b>	<b>4,578</b>	<b>6,621</b>	<b>6,537</b>	<b>60,077</b>
(一)店頭市場(OTC)	0	14,432	156	517	4,422	2,360	3,210	8,424	8,398	4,578	6,621	6,537	59,655
(二)交易所(Exchange-traded Contracts)	0	0	0	0	422	0	0	0	0	0	0	0	422
<b>小計(一至四)</b>	<b>5,050,108</b>	<b>4,949,088</b>	<b>6,342,337</b>	<b>5,241,020</b>	<b>6,368,919</b>	<b>7,027,216</b>	<b>6,325,601</b>	<b>7,058,587</b>	<b>7,034,431</b>	<b>6,446,953</b>	<b>7,499,329</b>	<b>7,195,300</b>	<b>76,538,889</b>
<b>五、信用有關契約(Credit Contracts)</b>	<b>1,757</b>	<b>1,390</b>	<b>8,298</b>	<b>14,742</b>	<b>7,788</b>	<b>2,353</b>	<b>2,407</b>	<b>2,245</b>	<b>7,547</b>	<b>1,046</b>	<b>8,395</b>	<b>4,158</b>	<b>62,126</b>
1.信用違約交換(Credit Default Swap)	1,757	1,390	8,298	14,742	7,788	2,353	2,407	2,245	7,547	1,046	7,909	4,125	61,607
2.買入信用違約選擇權(Bought Credit Default Options)	0	0	0	0	0	0	0	0	0	0	0	0	0
3.賣出信用違約選擇權(Sold Credit Default Options)	0	0	0	0	0	0	0	0	0	0	0	33	33
4.其他(Other)	0	0	0	0	0	0	0	0	0	0	486	0	486
<b>六、其他有關契約(Other Contracts)</b>	<b>0</b>	<b>9,499</b>	<b>9,499</b>										
1.遠期契約(Outright Forwards)	0	0	0	0	0	0	0	0	0	0	0	0	0
2.交換(Swaps)	0	0	0	0	0	0	0	0	0	0	0	9,499	9,499
3.選擇權(Options)	0	0	0	0	0	0	0	0	0	0	0	0	0
<b>總計</b>	<b>5,051,865</b>	<b>4,950,478</b>	<b>6,350,635</b>	<b>5,255,762</b>	<b>6,376,707</b>	<b>7,029,569</b>	<b>6,328,008</b>	<b>7,060,832</b>	<b>7,041,978</b>	<b>6,447,999</b>	<b>7,507,724</b>	<b>7,208,957</b>	<b>76,610,514</b>

銀行衍生性金融商品交易量集總表

單位：新臺幣百萬元

商品種類	96年1月	96年2月	96年3月	96年4月	96年5月	96年6月	96年7月	96年8月	96年9月	96年10月	96年11月	96年12月	96年合計
<b>一、利率有關契約(Interest Rate Contracts)</b>	<b>1,452,401</b>	<b>1,473,252</b>	<b>2,386,212</b>	<b>1,954,145</b>	<b>2,623,982</b>	<b>2,561,059</b>	<b>2,218,953</b>	<b>3,209,750</b>	<b>1,767,400</b>	<b>2,403,579</b>	<b>3,022,730</b>	<b>1,439,145</b>	<b>26,512,608</b>
(一)店頭市場(OTC)	813,367	566,406	984,006	981,100	1,713,823	1,614,090	1,189,244	1,521,775	762,074	865,514	1,056,266	554,487	12,622,152
1.遠期利率協議(FRA)	9,555	3,295	24,817	7,321	19,547	8,000	75,124	79,635	59,140	27,386	121,468	51,259	486,547
2.換利(IRS)	548,086	369,914	698,552	706,120	1,081,985	1,318,135	853,073	1,125,824	415,160	577,448	761,040	361,703	8,817,040
3.買入選擇權(Bought Options)	113,910	86,155	109,969	125,333	266,780	140,885	110,604	163,520	113,577	109,894	94,186	75,667	1,510,480
4.賣出選擇權(Sold Options)	141,816	107,042	150,668	142,326	345,511	147,070	150,443	152,796	174,197	150,786	79,572	65,858	1,808,085
(二)交易所(Exchange-traded Contracts)	639,034	906,846	1,402,206	973,045	910,159	946,969	1,029,709	1,687,975	1,005,326	1,538,065	1,966,464	884,658	13,890,456
1.期貨-長部位(Futures - Long Positions)	314,330	462,816	665,471	496,695	454,986	483,824	552,270	780,874	486,535	770,537	952,935	456,272	6,877,545
2.期貨-短部位(Futures - Short Positions)	324,704	444,030	736,735	476,350	455,173	447,416	418,887	880,906	507,384	692,018	1,013,529	428,386	6,825,518
3.買入選擇權(Bought Options)	0	0	0	0	0	15,729	58,552	15,238	5,127	50,686	0	0	145,332
4.賣出選擇權(Sold Options)	0	0	0	0	0	0	0	10,957	6,280	24,824	0	0	42,061
<b>二、匯率有關契約(Foreign Exchange Transactions)</b>	<b>6,153,711</b>	<b>4,313,923</b>	<b>6,423,127</b>	<b>4,793,839</b>	<b>5,808,833</b>	<b>5,494,503</b>	<b>6,242,920</b>	<b>6,412,308</b>	<b>5,438,541</b>	<b>6,598,816</b>	<b>6,878,062</b>	<b>5,497,460</b>	<b>70,056,043</b>
(一)店頭市場(OTC)	6,153,711	4,313,923	6,423,127	4,793,839	5,808,833	5,494,503	6,242,920	6,412,308	5,438,541	6,598,816	6,878,062	5,497,460	70,056,043
1.遠期契約(Outright Forwards)	1,657,535	1,398,296	1,702,666	1,223,526	1,468,659	1,223,380	1,183,709	1,347,512	1,136,267	1,424,578	1,594,259	1,121,231	16,481,618
2.換匯(Fx Swaps)	3,525,890	2,287,130	3,565,144	2,715,185	3,587,925	3,578,599	4,155,479	3,958,671	3,388,309	4,142,370	4,172,891	3,569,097	42,646,690
3.換匯換利(Currency Swaps)	91,069	53,305	84,728	55,718	93,096	60,172	67,337	118,758	43,133	89,777	123,830	96,269	977,192
4.買入選擇權(Bought Options)	461,453	297,978	560,576	406,967	344,606	321,908	440,200	504,294	441,703	488,064	499,031	366,921	5,133,701
5.賣出選擇權(Sold Options)	417,764	277,214	510,013	392,443	314,547	310,444	396,195	483,073	429,129	454,027	488,051	343,942	4,816,842
(二)交易所(Exchange-traded Contracts)	0	0	0	0	0	0	0	0	0	0	0	0	0
1.期貨-長部位(Futures - Long Positions)	0	0	0	0	0	0	0	0	0	0	0	0	0
2.期貨-短部位(Futures - Short Positions)	0	0	0	0	0	0	0	0	0	0	0	0	0
3.買入選擇權(Bought Options)	0	0	0	0	0	0	0	0	0	0	0	0	0
4.賣出選擇權(Sold Options)	0	0	0	0	0	0	0	0	0	0	0	0	0
<b>三、權益證券有關契約(Equity-linked Contracts)</b>	<b>11,608</b>	<b>7,597</b>	<b>11,278</b>	<b>223,610</b>	<b>239,049</b>	<b>245,137</b>	<b>392,496</b>	<b>490,807</b>	<b>190,914</b>	<b>251,022</b>	<b>344,433</b>	<b>242,523</b>	<b>2,650,474</b>
(一)店頭市場(OTC)	2,082	3,709	3,466	6,036	3,386	2,205	1,203	766	1,064	2,372	2,907	898	30,094
(二)交易所(Exchange-traded Contracts)	9,526	3,888	7,812	217,574	235,663	242,932	391,293	490,041	189,850	248,650	341,526	241,625	2,620,380
<b>四、商品有關契約(Commodity Contracts)</b>	<b>33,534</b>	<b>3,719</b>	<b>14,370</b>	<b>10,711</b>	<b>11,549</b>	<b>10,930</b>	<b>11,994</b>	<b>40,401</b>	<b>23,953</b>	<b>19,421</b>	<b>40,804</b>	<b>6,280</b>	<b>227,666</b>
(一)店頭市場(OTC)	33,534	3,719	14,370	10,711	11,549	10,930	11,994	40,401	23,953	19,421	40,804	6,280	227,666
(二)交易所(Exchange-traded Contracts)	0	0	0	0	0	0	0	0	0	0	0	0	0
<b>小計(一至四)</b>	<b>7,651,254</b>	<b>5,798,491</b>	<b>8,834,987</b>	<b>6,982,305</b>	<b>8,683,413</b>	<b>8,311,629</b>	<b>8,866,363</b>	<b>10,153,266</b>	<b>7,420,808</b>	<b>9,272,838</b>	<b>10,286,029</b>	<b>7,185,408</b>	<b>99,446,791</b>
<b>五、信用有關契約(Credit Contracts)</b>	<b>3,035</b>	<b>28,067</b>	<b>6,662</b>	<b>15,458</b>	<b>3,560</b>	<b>14,248</b>	<b>36,107</b>	<b>31,221</b>	<b>23,564</b>	<b>10,181</b>	<b>23,253</b>	<b>9,096</b>	<b>204,452</b>
1.信用違約交換(Credit Default Swap)	3,035	27,410	6,662	15,458	3,560	14,248	36,107	31,221	23,564	8,780	23,253	9,096	202,394
2.買入信用違約選擇權(Bought Credit Default Options)	0	0	0	0	0	0	0	0	0	0	0	0	0
3.賣出信用違約選擇權(Sold Credit Default Options)	0	0	0	0	0	0	0	0	0	0	0	0	0
4.其他(Other)	0	657	0	0	0	0	0	0	0	1,401	0	0	2,058
<b>六、其他有關契約(Other Contracts)</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>							
1.遠期契約(Outright Forwards)	0	0	0	0	0	0	0	0	0	0	0	0	0
2.交換(Swaps)	0	0	0	0	0	0	0	0	0	0	0	0	0
3.選擇權(Options)	0	0	0	0	0	0	0	0	0	0	0	0	0
<b>總計</b>	<b>7,654,289</b>	<b>5,826,558</b>	<b>8,841,649</b>	<b>6,997,763</b>	<b>8,686,973</b>	<b>8,325,877</b>	<b>8,902,470</b>	<b>10,184,487</b>	<b>7,444,372</b>	<b>9,283,019</b>	<b>10,309,282</b>	<b>7,194,504</b>	<b>99,651,242</b>

銀行衍生性金融商品交易量彙總表

單位：新臺幣百萬元

商品種類	97年1月	97年2月	97年3月	97年4月	97年5月	97年6月	97年7月	97年8月	97年9月	97年10月	97年11月	97年12月	97年合計
<b>一、利率有關契約(Interest Rate Contracts)</b>	<b>3,535,101</b>	<b>2,629,195</b>	<b>2,946,655</b>	<b>2,500,651</b>	<b>2,618,623</b>	<b>2,849,656</b>	<b>2,071,806</b>	<b>1,684,543</b>	<b>2,559,841</b>	<b>1,463,731</b>	<b>1,303,228</b>	<b>1,901,783</b>	<b>28,064,813</b>
(一)店頭市場(OTC)	1,322,166	1,211,803	1,654,773	1,117,516	1,018,318	1,208,781	1,076,650	930,599	1,225,380	836,054	842,644	1,339,899	13,784,583
1.遠期利率協議(FRA)	109,398	145,882	15,202	37,147	34,215	21,855	21,474	12,847	28,907	66,563	48,944	62,207	604,641
2.換利(IRS)	935,553	995,366	1,438,916	904,633	879,035	1,093,869	939,667	870,969	1,116,245	677,122	700,894	1,195,251	11,747,520
3.買入選擇權(Bought Options)	157,391	28,548	118,332	84,348	51,616	39,285	55,304	23,259	50,257	57,539	43,531	27,066	736,476
4.賣出選擇權(Sold Options)	119,824	42,007	82,323	91,388	53,452	53,772	60,205	23,524	29,971	34,830	49,275	55,375	695,946
(二)交易所(Exchange-traded Contracts)	2,212,935	1,417,392	1,291,882	1,383,135	1,600,305	1,640,875	995,156	753,944	1,334,461	627,677	460,584	561,884	14,280,230
1.期貨-長部位(Futures - Long Positions)	1,038,564	760,367	674,907	724,567	780,774	816,378	491,008	361,784	608,272	370,898	250,025	277,901	7,155,445
2.期貨-短部位(Futures - Short Positions)	1,123,517	653,015	605,915	658,568	789,751	813,874	498,642	359,670	691,761	216,238	198,330	283,983	6,893,264
3.買入選擇權(Bought Options)	28,122	2,832	4,566	0	17,931	3,035	2,753	17,116	17,214	20,048	6,988	0	120,605
4.賣出選擇權(Sold Options)	22,732	1,178	6,494	0	11,849	7,588	2,753	15,374	17,214	20,493	5,241	0	110,916
<b>二、匯率有關契約(Foreign Exchange Transactions)</b>	<b>6,497,490</b>	<b>5,132,908</b>	<b>6,552,712</b>	<b>6,130,528</b>	<b>5,925,206</b>	<b>5,782,702</b>	<b>6,085,706</b>	<b>5,684,049</b>	<b>6,731,112</b>	<b>7,462,691</b>	<b>4,616,060</b>	<b>4,634,432</b>	<b>71,235,596</b>
(一)店頭市場(OTC)	6,497,490	5,132,908	6,552,712	6,130,528	5,925,206	5,782,702	6,085,706	5,684,049	6,731,112	7,462,691	4,616,060	4,634,432	71,235,596
1.遠期契約(Outright Forwards)	1,370,052	1,186,220	1,469,330	1,345,095	1,270,786	1,071,963	1,115,298	1,137,519	1,664,638	1,900,761	844,191	809,219	15,185,072
2.換匯(Fx Swaps)	4,051,051	3,025,264	4,051,892	3,758,939	3,568,762	3,571,517	3,793,206	3,613,811	4,207,491	4,879,290	3,307,666	3,350,145	45,179,034
3.換匯換利(Currency Swaps)	141,795	74,540	141,461	122,612	122,994	99,068	121,756	115,727	101,553	113,474	65,094	40,439	1,260,513
4.買入選擇權(Bought Options)	481,302	438,316	458,031	468,882	476,039	532,634	538,999	415,127	392,229	292,552	204,731	224,454	4,923,296
5.賣出選擇權(Sold Options)	453,290	408,568	431,998	435,000	486,625	507,520	516,447	401,865	365,201	276,614	194,378	210,175	4,687,681
(二)交易所(Exchange-traded Contracts)	0	0	0	0	0	0	0	0	0	0	0	0	0
1.期貨-長部位(Futures - Long Positions)	0	0	0	0	0	0	0	0	0	0	0	0	0
2.期貨-短部位(Futures - Short Positions)	0	0	0	0	0	0	0	0	0	0	0	0	0
3.買入選擇權(Bought Options)	0	0	0	0	0	0	0	0	0	0	0	0	0
4.賣出選擇權(Sold Options)	0	0	0	0	0	0	0	0	0	0	0	0	0
<b>三、權益證券有關契約(Equity-linked Contracts)</b>	<b>403,167</b>	<b>164,486</b>	<b>358,687</b>	<b>266,199</b>	<b>308,608</b>	<b>394,169</b>	<b>385,279</b>	<b>313,242</b>	<b>347,530</b>	<b>264,705</b>	<b>176,774</b>	<b>202,594</b>	<b>3,585,440</b>
(一)店頭市場(OTC)	2,577	57	400	1,089	110	847	315	120	139	30	18	0	5,702
(二)交易所(Exchange-traded Contracts)	400,590	164,429	358,287	265,110	308,498	393,322	384,964	313,122	347,391	264,675	176,756	202,594	3,579,738
<b>四、商品有關契約(Commodity Contracts)</b>	<b>59,553</b>	<b>16,190</b>	<b>41,529</b>	<b>74,713</b>	<b>53,910</b>	<b>86,852</b>	<b>197,939</b>	<b>85,534</b>	<b>97,374</b>	<b>66,557</b>	<b>70,487</b>	<b>146,106</b>	<b>986,744</b>
(一)店頭市場(OTC)	59,553	16,190	41,184	44,040	26,754	60,208	166,500	59,745	66,228	37,615	42,987	118,991	739,995
(二)交易所(Exchange-traded Contracts)	0	0	345	30,673	27,156	26,644	31,439	25,789	31,146	28,942	27,500	27,115	256,749
<b>小計(一至四)</b>	<b>10,495,311</b>	<b>7,942,779</b>	<b>9,899,583</b>	<b>8,972,091</b>	<b>8,906,347</b>	<b>9,113,379</b>	<b>8,740,730</b>	<b>7,767,368</b>	<b>9,735,857</b>	<b>9,257,684</b>	<b>6,166,549</b>	<b>6,884,915</b>	<b>103,882,592</b>
<b>五、信用有關契約(Credit Contracts)</b>	<b>7,273</b>	<b>7,047</b>	<b>4,200</b>	<b>12,065</b>	<b>20,677</b>	<b>25,549</b>	<b>5,499</b>	<b>10,243</b>	<b>8,067</b>	<b>7,706</b>	<b>2,993</b>	<b>3,709</b>	<b>115,028</b>
1.信用違約交換(Credit Default Swap)	7,273	7,047	4,200	11,761	20,677	25,549	5,499	10,243	8,067	7,706	2,993	3,709	114,724
2.買入信用違約選擇權(Bought Credit Default Options)	0	0	0	0	0	0	0	0	0	0	0	0	0
3.賣出信用違約選擇權(Sold Credit Default Options)	0	0	0	0	0	0	0	0	0	0	0	0	0
4.其他(Other)	0	0	0	304	0	0	0	0	0	0	0	0	304
<b>六、其他有關契約(Other Contracts)</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>304</b>	<b>0</b>	<b>304</b>							
1.遠期契約(Outright Forwards)	0	0	0	0	0	0	0	0	0	0	0	0	0
2.交換(Swaps)	0	0	0	304	0	0	0	0	0	0	0	0	304
3.選擇權(Options)	0	0	0	0	0	0	0	0	0	0	0	0	0
<b>總計</b>	<b>10,502,584</b>	<b>7,949,826</b>	<b>9,903,783</b>	<b>8,984,460</b>	<b>8,927,024</b>	<b>9,138,928</b>	<b>8,746,229</b>	<b>7,777,611</b>	<b>9,743,924</b>	<b>9,265,390</b>	<b>6,169,542</b>	<b>6,888,624</b>	<b>103,997,924</b>

銀行衍生性金融商品交易量彙總表

單位：新臺幣百萬元

商品種類	98年1月	98年2月	98年3月	98年4月	98年5月	98年6月	98年7月	98年8月	98年9月	98年10月	98年11月	98年12月	98年合計
<b>一、利率有關契約(Interest Rate Contracts)</b>	<b>2,344,384</b>	<b>3,124,378</b>	<b>3,565,070</b>	<b>2,898,672</b>	<b>2,864,210</b>	<b>3,522,238</b>	<b>3,255,113</b>	<b>3,453,717</b>	<b>2,265,033</b>	<b>1,855,182</b>	<b>1,349,071</b>	<b>1,082,367</b>	<b>31,579,435</b>
(一)店頭市場(OTC)	1,611,255	2,041,153	2,311,009	2,079,812	2,072,160	2,565,062	2,496,057	2,772,001	1,730,002	996,620	633,813	617,724	21,926,668
1.遠期利率協議(FRA)	57,205	17,475	24,759	18,767	27,426	33,476	0	5,268	6,440	0	0	0	190,816
2.換利(IRS)	1,509,381	1,952,499	2,182,412	2,026,730	2,012,680	2,467,910	2,413,055	2,696,639	1,654,810	932,240	589,046	563,334	21,000,736
3.買入選擇權(Bought Options)	30,298	44,036	63,083	14,829	13,973	37,010	38,489	46,331	43,404	35,866	30,733	28,528	426,580
4.賣出選擇權(Sold Options)	14,371	27,143	40,755	19,486	18,081	26,666	44,513	23,763	25,348	28,514	14,034	25,862	308,536
(二)交易所(Exchange-traded Contracts)	733,129	1,083,225	1,254,061	818,860	792,050	957,176	759,056	681,716	535,031	858,562	715,258	464,643	9,652,767
1.期貨-長部位(Futures - Long Positions)	338,726	525,715	633,239	406,394	390,521	479,259	361,055	315,853	261,522	411,465	367,302	225,547	4,716,598
2.期貨-短部位(Futures - Short Positions)	325,284	516,053	620,822	408,016	396,632	474,678	370,080	336,947	247,933	434,648	339,475	238,220	4,708,788
3.買入選擇權(Bought Options)	68,161	23,410	0	2,225	3,265	0	16,389	13,428	13,805	7,223	4,658	876	153,440
4.賣出選擇權(Sold Options)	958	18,047	0	2,225	1,632	3,239	11,532	15,488	11,771	5,226	3,823	0	73,941
<b>二、匯率有關契約(Foreign Exchange Transactions)</b>	<b>3,871,472</b>	<b>4,966,324</b>	<b>5,330,087</b>	<b>5,290,798</b>	<b>5,084,914</b>	<b>5,706,837</b>	<b>5,730,547</b>	<b>5,749,648</b>	<b>6,452,391</b>	<b>6,679,218</b>	<b>7,110,271</b>	<b>6,944,166</b>	<b>68,916,673</b>
(一)店頭市場(OTC)	3,871,472	4,966,324	5,330,087	5,290,798	5,084,914	5,706,837	5,730,547	5,749,648	6,452,391	6,679,218	7,110,271	6,944,166	68,916,673
1.遠期契約(Outright Forwards)	734,702	759,168	842,328	842,780	782,688	757,589	779,186	774,111	857,098	842,003	780,192	687,800	9,439,645
2.換匯(Fx Swaps)	2,616,056	3,469,680	3,690,243	3,718,838	3,477,618	4,005,819	3,971,943	3,911,229	4,379,337	4,643,935	5,179,964	5,390,774	48,455,436
3.換匯換利(Currency Swaps)	57,099	75,894	64,433	59,384	113,391	77,759	71,365	64,558	77,836	56,907	73,411	42,993	835,030
4.買入選擇權(Bought Options)	229,709	338,311	363,842	341,658	353,724	439,221	459,032	501,971	574,388	564,740	544,452	409,363	5,120,411
5.賣出選擇權(Sold Options)	233,906	323,271	369,241	328,138	357,493	426,449	449,021	497,779	563,732	571,633	532,252	413,236	5,066,151
(二)交易所(Exchange-traded Contracts)	0	0	0	0	0	0	0	0	0	0	0	0	0
1.期貨-長部位(Futures - Long Positions)	0	0	0	0	0	0	0	0	0	0	0	0	0
2.期貨-短部位(Futures - Short Positions)	0	0	0	0	0	0	0	0	0	0	0	0	0
3.買入選擇權(Bought Options)	0	0	0	0	0	0	0	0	0	0	0	0	0
4.賣出選擇權(Sold Options)	0	0	0	0	0	0	0	0	0	0	0	0	0
<b>三、權益證券有關契約(Equity-linked Contracts)</b>	<b>142,200</b>	<b>183,318</b>	<b>209,940</b>	<b>226,701</b>	<b>209,174</b>	<b>233,389</b>	<b>237,549</b>	<b>217,678</b>	<b>270,434</b>	<b>252,638</b>	<b>280,521</b>	<b>275,931</b>	<b>2,739,473</b>
(一)店頭市場(OTC)	243	142	278	202	177	380	302	478	738	294	884	588	4,706
(二)交易所(Exchange-traded Contracts)	141,957	183,176	209,662	226,499	208,997	233,009	237,247	217,200	269,696	252,344	279,637	275,343	2,734,767
<b>四、商品有關契約(Commodity Contracts)</b>	<b>99,741</b>	<b>115,714</b>	<b>196,191</b>	<b>191,791</b>	<b>99,687</b>	<b>97,020</b>	<b>108,127</b>	<b>85,394</b>	<b>87,883</b>	<b>92,480</b>	<b>70,325</b>	<b>93,668</b>	<b>1,338,001</b>
(一)店頭市場(OTC)	41,610	20,788	103,777	96,905	61,599	58,122	70,212	47,581	47,190	49,119	27,087	47,896	671,886
(二)交易所(Exchange-traded Contracts)	58,131	94,926	92,414	94,886	38,088	38,898	37,915	37,813	40,693	43,361	43,238	45,772	666,115
<b>小計(一至四)</b>	<b>6,457,797</b>	<b>8,389,734</b>	<b>9,301,288</b>	<b>8,607,962</b>	<b>8,257,965</b>	<b>9,559,484</b>	<b>9,331,336</b>	<b>9,506,437</b>	<b>9,075,741</b>	<b>8,879,518</b>	<b>8,810,188</b>	<b>8,396,132</b>	<b>104,573,582</b>
<b>五、信用有關契約(Credit Contracts)</b>	<b>6,433</b>	<b>3,869</b>	<b>10,231</b>	<b>4,628</b>	<b>4,758</b>	<b>3,823</b>	<b>13,719</b>	<b>10,569</b>	<b>13,514</b>	<b>23,277</b>	<b>12,166</b>	<b>10,129</b>	<b>117,116</b>
1.信用違約交換(Credit Default Swap)	6,433	3,869	10,231	4,628	4,758	3,823	13,719	10,569	13,514	23,277	12,166	10,129	117,116
2.買入信用違約選擇權(Bought Credit Default Options)	0	0	0	0	0	0	0	0	0	0	0	0	0
3.賣出信用違約選擇權(Sold Credit Default Options)	0	0	0	0	0	0	0	0	0	0	0	0	0
4.其他(Other)	0	0	0	0	0	0	0	0	0	0	0	0	0
<b>六、其他有關契約(Other Contracts)</b>	<b>0</b>												
1.遠期契約(Outright Forwards)	0	0	0	0	0	0	0	0	0	0	0	0	0
2.交換(Swaps)	0	0	0	0	0	0	0	0	0	0	0	0	0
3.選擇權(Options)	0	0	0	0	0	0	0	0	0	0	0	0	0
<b>總 計</b>	<b>6,464,230</b>	<b>8,393,603</b>	<b>9,311,519</b>	<b>8,612,590</b>	<b>8,262,723</b>	<b>9,563,307</b>	<b>9,345,055</b>	<b>9,517,006</b>	<b>9,089,255</b>	<b>8,902,795</b>	<b>8,822,354</b>	<b>8,406,261</b>	<b>104,690,698</b>

銀行衍生性金融商品交易量彙總表

單位：新臺幣百萬元

商品種類	99年1月	99年2月	99年3月	99年4月	99年5月	99年6月	99年7月	99年8月	99年9月	99年10月	99年11月	99年12月	99年合計
<b>一、利率有關契約(Interest Rate Contracts)</b>	<b>2,377,985</b>	<b>1,881,537</b>	<b>2,317,093</b>	<b>2,231,461</b>	<b>2,483,416</b>	<b>1,908,646</b>	<b>1,637,110</b>	<b>2,388,967</b>	<b>2,479,522</b>	<b>2,216,296</b>	<b>1,867,297</b>	<b>1,528,451</b>	<b>25,317,781</b>
(一)店頭市場(OTC)	1,602,368	1,097,930	1,347,026	1,055,141	1,084,992	891,335	635,784	772,379	585,225	546,017	472,128	339,434	10,429,759
1.遠期利率協議(FRA)	10,350	5,306	7,954	1,628	8,023	16,131	0	0	400	12,313	0	0	62,105
2.換利(IRS)	1,493,067	962,286	1,217,846	989,332	944,031	785,314	589,228	697,758	534,684	465,730	443,113	305,422	9,427,811
3.買入選擇權(Bought Options)	55,267	71,035	63,231	33,422	90,157	49,895	19,315	36,410	25,653	24,573	17,452	12,201	498,611
4.賣出選擇權(Sold Options)	43,684	59,303	57,995	30,759	42,781	39,995	27,241	38,211	24,488	43,401	11,563	21,811	441,232
(二)交易所(Exchange-traded Contracts)	775,617	783,607	970,067	1,176,320	1,398,424	1,017,311	1,001,326	1,616,588	1,894,297	1,670,279	1,395,169	1,189,017	14,888,022
1.期貨-長部位(Futures - Long Positions)	384,288	386,606	480,012	580,280	670,635	540,709	502,110	814,572	934,579	834,812	682,111	570,991	7,381,705
2.期貨-短部位(Futures - Short Positions)	391,329	397,001	490,055	594,370	725,409	476,602	499,216	798,164	959,718	835,467	713,058	598,459	7,478,848
3.買入選擇權(Bought Options)	0	0	0	0	1,983	0	0	1,926	0	0	0	7,500	11,409
4.賣出選擇權(Sold Options)	0	0	0	1,670	397	0	0	1,926	0	0	0	12,067	16,060
<b>二、匯率有關契約(Foreign Exchange Transactions)</b>	<b>7,055,208</b>	<b>5,867,879</b>	<b>7,729,764</b>	<b>7,236,856</b>	<b>7,957,638</b>	<b>7,307,550</b>	<b>7,881,655</b>	<b>8,067,007</b>	<b>8,043,862</b>	<b>7,528,294</b>	<b>7,405,057</b>	<b>7,887,411</b>	<b>89,968,181</b>
(一)店頭市場(OTC)	7,055,208	5,867,879	7,729,764	7,236,856	7,957,638	7,307,550	7,881,655	8,067,007	8,043,862	7,528,294	7,405,057	7,887,411	89,968,181
1.遠期契約(Outright Forwards)	861,068	578,426	810,421	944,283	1,002,247	796,330	776,697	801,639	828,639	812,397	691,060	711,521	9,614,728
2.換匯(Fx Swaps)	4,981,942	4,264,824	5,673,319	5,025,739	5,646,455	5,561,391	6,067,923	6,016,510	5,914,880	5,473,820	5,416,920	6,187,369	66,231,092
3.換匯換利(Currency Swaps)	56,991	50,331	88,048	49,021	132,599	39,689	56,467	27,284	37,518	96,079	85,824	30,565	750,416
4.買入選擇權(Bought Options)	567,520	475,980	575,525	608,886	583,004	454,270	486,418	615,231	635,041	578,670	610,977	484,931	6,676,453
5.賣出選擇權(Sold Options)	587,687	498,318	582,451	608,927	593,333	455,870	494,150	606,343	627,784	567,328	600,276	473,025	6,695,492
(二)交易所(Exchange-traded Contracts)	0	0	0	0	0	0	0	0	0	0	0	0	0
1.期貨-長部位(Futures - Long Positions)	0	0	0	0	0	0	0	0	0	0	0	0	0
2.期貨-短部位(Futures - Short Positions)	0	0	0	0	0	0	0	0	0	0	0	0	0
3.買入選擇權(Bought Options)	0	0	0	0	0	0	0	0	0	0	0	0	0
4.賣出選擇權(Sold Options)	0	0	0	0	0	0	0	0	0	0	0	0	0
<b>三、權益證券有關契約(Equity-linked Contracts)</b>	<b>294,553</b>	<b>229,734</b>	<b>367,169</b>	<b>491,689</b>	<b>581,713</b>	<b>349,516</b>	<b>376,373</b>	<b>357,402</b>	<b>345,945</b>	<b>404,315</b>	<b>388,255</b>	<b>374,980</b>	<b>4,561,644</b>
(一)店頭市場(OTC)	1,114	163	189	972	1,931	777	383	411	215	361	703	571	7,790
(二)交易所(Exchange-traded Contracts)	293,439	229,571	366,980	490,717	579,782	348,739	375,990	356,991	345,730	403,954	387,552	374,409	4,553,854
<b>四、商品有關契約(Commodity Contracts)</b>	<b>60,122</b>	<b>59,434</b>	<b>76,270</b>	<b>61,853</b>	<b>55,410</b>	<b>74,955</b>	<b>61,089</b>	<b>104,726</b>	<b>48,043</b>	<b>42,170</b>	<b>46,614</b>	<b>54,364</b>	<b>744,850</b>
(一)店頭市場(OTC)	57,940	57,946	71,538	55,582	45,749	63,006	59,226	62,326	34,054	37,420	42,073	48,520	635,380
(二)交易所(Exchange-traded Contracts)	2,182	1,488	4,732	6,071	9,661	11,949	1,863	42,400	13,989	4,750	4,541	5,844	109,470
<b>小計(一至四)</b>	<b>9,787,868</b>	<b>8,038,584</b>	<b>10,490,296</b>	<b>10,021,659</b>	<b>11,078,177</b>	<b>9,640,667</b>	<b>9,956,227</b>	<b>10,918,102</b>	<b>10,917,372</b>	<b>10,191,075</b>	<b>9,707,223</b>	<b>9,845,206</b>	<b>120,592,456</b>
<b>五、信用有關契約(Credit Contracts)</b>	<b>40,869</b>	<b>56,731</b>	<b>18,931</b>	<b>37,329</b>	<b>53,868</b>	<b>20,487</b>	<b>13,910</b>	<b>20,752</b>	<b>23,636</b>	<b>19,514</b>	<b>13,753</b>	<b>2,989</b>	<b>322,769</b>
1.信用違約交換(Credit Default Swap)	40,869	56,731	18,931	37,329	53,868	20,487	13,910	20,752	23,636	19,514	13,753	2,989	322,769
2.買入信用違約選擇權(Bought Credit Default Options)	0	0	0	0	0	0	0	0	0	0	0	0	0
3.賣出信用違約選擇權(Sold Credit Default Options)	0	0	0	0	0	0	0	0	0	0	0	0	0
4.其他(Other)	0	0	0	0	0	0	0	0	0	0	0	0	0
<b>六、其他有關契約(Other Contracts)</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
1.遠期契約(Outright Forwards)	0	0	0	0	0	0	0	0	0	0	0	0	0
2.交換(Swaps)	0	0	0	0	0	0	0	0	0	0	0	0	0
3.選擇權(Options)	0	0	0	0	0	0	0	0	0	0	0	0	0
<b>總計</b>	<b>9,828,737</b>	<b>8,095,315</b>	<b>10,509,227</b>	<b>10,058,988</b>	<b>11,132,045</b>	<b>9,661,154</b>	<b>9,970,137</b>	<b>10,938,854</b>	<b>10,941,008</b>	<b>10,210,589</b>	<b>9,720,976</b>	<b>9,848,195</b>	<b>120,915,225</b>

銀行衍生性金融商品交易量彙總表

單位：新臺幣百萬元

商品種類	100年1月	100年2月	100年3月	100年4月	100年5月	100年6月	100年7月	100年8月	100年9月	100年10月	100年11月	100年12月	100年合計
<b>一、利率有關契約(Interest Rate Contracts)</b>	<b>1,884,214</b>	<b>2,128,946</b>	<b>2,009,930</b>	<b>1,208,170</b>	<b>1,420,828</b>	<b>2,046,998</b>	<b>1,534,671</b>	<b>1,788,184</b>	<b>987,897</b>	<b>771,202</b>	<b>817,422</b>	<b>710,861</b>	<b>17,308,723</b>
(一)店頭市場(OTC)	633,307	938,876	768,648	400,588	572,364	889,462	586,352	711,772	281,399	290,920	233,264	345,246	6,652,198
1.遠期利率協議(FRA)	0	0	0	0	0	15,568	300	0	3,048	0	0	17,081	35,997
2.換利(IRS)	573,631	885,205	684,822	363,399	540,769	832,627	542,102	691,639	263,435	270,880	211,714	307,964	6,168,187
3.買入選擇權(Bought Options)	24,543	22,891	42,013	18,655	14,376	11,355	17,955	5,688	4,263	5,658	8,193	7,457	183,047
4.賣出選擇權(Sold Options)	35,133	30,780	41,813	18,534	17,219	29,912	25,995	14,445	10,653	14,382	13,357	12,744	264,967
(二)交易所(Exchange-traded Contracts)	1,250,907	1,190,070	1,241,282	807,582	848,464	1,156,936	948,319	1,076,412	706,498	480,282	584,158	365,615	10,656,525
1.期貨-長部位(Futures - Long Positions)	605,714	572,468	579,690	340,083	391,114	543,715	435,719	545,081	350,373	226,145	304,473	163,701	5,058,276
2.期貨-短部位(Futures - Short Positions)	606,883	579,250	570,319	376,586	411,745	556,006	427,463	523,602	348,181	225,298	279,685	201,914	5,106,932
3.買入選擇權(Bought Options)	18,764	15,631	35,521	50,332	10,006	24,730	44,826	7,439	0	14,419	0	0	221,668
4.賣出選擇權(Sold Options)	19,546	22,721	55,752	40,581	35,599	32,485	40,311	290	7,944	14,420	0	0	269,649
<b>二、匯率有關契約(Foreign Exchange Transactions)</b>	<b>7,804,101</b>	<b>5,748,710</b>	<b>8,373,552</b>	<b>7,285,667</b>	<b>7,575,482</b>	<b>8,437,078</b>	<b>7,914,037</b>	<b>9,818,425</b>	<b>10,107,235</b>	<b>9,452,588</b>	<b>8,928,983</b>	<b>7,979,268</b>	<b>99,425,126</b>
(一)店頭市場(OTC)	7,804,101	5,748,710	8,373,552	7,285,667	7,575,482	8,437,078	7,914,037	9,818,425	10,107,235	9,452,588	8,928,983	7,979,268	99,425,126
1.遠期契約(Outright Forwards)	741,351	615,566	827,652	949,756	818,103	817,585	1,046,701	1,402,325	1,688,864	1,606,634	1,248,491	940,350	12,703,378
2.換匯(Fx Swaps)	5,821,250	4,262,844	6,158,005	5,162,610	5,275,470	6,143,572	5,293,293	6,621,133	6,894,777	6,520,869	6,285,623	5,987,333	70,426,779
3.換匯換利(Currency Swaps)	63,959	45,672	99,832	50,381	49,212	76,869	58,935	95,935	46,936	35,494	56,993	42,702	722,920
4.買入選擇權(Bought Options)	589,367	414,474	654,454	565,181	721,360	699,563	760,008	854,055	738,518	647,114	669,242	494,436	7,807,772
5.賣出選擇權(Sold Options)	588,174	410,154	633,609	557,739	711,337	699,489	755,100	844,977	738,140	642,477	668,634	514,447	7,764,277
(二)交易所(Exchange-traded Contracts)	0	0	0	0	0	0	0	0	0	0	0	0	0
1.期貨-長部位(Futures - Long Positions)	0	0	0	0	0	0	0	0	0	0	0	0	0
2.期貨-短部位(Futures - Short Positions)	0	0	0	0	0	0	0	0	0	0	0	0	0
3.買入選擇權(Bought Options)	0	0	0	0	0	0	0	0	0	0	0	0	0
4.賣出選擇權(Sold Options)	0	0	0	0	0	0	0	0	0	0	0	0	0
<b>三、權益證券有關契約(Equity-linked Contracts)</b>	<b>558,666</b>	<b>681,507</b>	<b>929,494</b>	<b>644,710</b>	<b>617,179</b>	<b>475,314</b>	<b>412,303</b>	<b>553,406</b>	<b>373,208</b>	<b>245,184</b>	<b>297,374</b>	<b>229,500</b>	<b>6,015,845</b>
(一)店頭市場(OTC)	2,648	1,024	152,942	3,980	5,842	9,179	5,396	2,183	5,832	4,143	6,990	4,199	204,358
(二)交易所(Exchange-traded Contracts)	554,018	680,483	776,552	640,730	611,337	466,135	406,907	551,223	367,376	241,041	290,384	225,301	5,811,487
<b>四、商品有關契約(Commodity Contracts)</b>	<b>85,400</b>	<b>124,858</b>	<b>114,388</b>	<b>93,514</b>	<b>79,889</b>	<b>115,298</b>	<b>69,222</b>	<b>85,450</b>	<b>88,328</b>	<b>110,150</b>	<b>49,772</b>	<b>45,633</b>	<b>1,061,902</b>
(一)店頭市場(OTC)	54,432	34,022	39,167	31,256	55,990	90,555	51,690	62,511	61,683	93,375	42,195	38,527	655,403
(二)交易所(Exchange-traded Contracts)	30,968	90,836	75,221	62,258	23,899	24,743	17,532	22,939	26,645	16,775	7,577	7,106	406,499
<b>小計(一至四)</b>	<b>10,330,381</b>	<b>8,684,021</b>	<b>11,427,364</b>	<b>9,232,061</b>	<b>9,693,378</b>	<b>11,074,088</b>	<b>9,930,233</b>	<b>12,245,465</b>	<b>11,556,668</b>	<b>10,579,124</b>	<b>10,093,551</b>	<b>8,965,262</b>	<b>123,811,596</b>
<b>五、信用有關契約(Credit Contracts)</b>	<b>18,170</b>	<b>5,621</b>	<b>12,760</b>	<b>4,509</b>	<b>9,777</b>	<b>15,628</b>	<b>25,873</b>	<b>12,553</b>	<b>18,170</b>	<b>10,468</b>	<b>16,669</b>	<b>2,992</b>	<b>153,190</b>
1.信用違約交換(Credit Default Swap)	18,170	5,621	12,760	4,509	9,777	15,628	25,873	12,553	18,170	10,468	16,669	2,992	153,190
2.買入信用違約選擇權(Bought Credit Default Options)	0	0	0	0	0	0	0	0	0	0	0	0	0
3.賣出信用違約選擇權(Sold Credit Default Options)	0	0	0	0	0	0	0	0	0	0	0	0	0
4.其他(Other)	0	0	0	0	0	0	0	0	0	0	0	0	0
<b>六、其他有關契約(Other Contracts)</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
1.遠期契約(Outright Forwards)	0	0	0	0	0	0	0	0	0	0	0	0	0
2.交換(Swaps)	0	0	0	0	0	0	0	0	0	0	0	0	0
3.選擇權(Options)	0	0	0	0	0	0	0	0	0	0	0	0	0
<b>總計</b>	<b>10,348,551</b>	<b>8,689,642</b>	<b>11,440,124</b>	<b>9,236,570</b>	<b>9,703,155</b>	<b>11,089,716</b>	<b>9,956,106</b>	<b>12,258,018</b>	<b>11,574,838</b>	<b>10,589,592</b>	<b>10,110,220</b>	<b>8,968,254</b>	<b>123,964,786</b>

銀行衍生性金融商品交易量彙總表

單位：新臺幣百萬元

商品種類	101年1月	101年2月	101年3月	101年4月	101年5月	101年6月	101年7月	101年8月	101年9月	101年10月	101年11月	101年12月	101年合計
<b>一、利率有關契約(Interest Rate Contracts)</b>	<b>886,124</b>	<b>1,037,556</b>	<b>1,137,645</b>	<b>917,573</b>	<b>1,007,267</b>	<b>826,804</b>	<b>827,482</b>	<b>694,708</b>	<b>885,738</b>	<b>655,075</b>	<b>575,422</b>	<b>440,191</b>	<b>9,891,585</b>
(一)店頭市場(OTC)	532,445	599,036	585,092	517,995	443,120	358,285	387,496	215,841	182,637	192,072	166,648	160,896	4,341,563
1.遠期利率協議(FRA)	0	11,748	0	0	0	149	0	0	0	574	0	0	12,471
2.換利(IRS)	501,391	562,391	550,272	485,198	423,117	335,921	351,502	189,057	163,942	166,486	154,018	150,027	4,033,322
3.買入選擇權(Bought Options)	7,267	11,674	15,148	9,751	4,338	10,857	12,833	7,991	10,206	11,214	1,592	1,063	103,934
4.賣出選擇權(Sold Options)	23,787	13,223	19,672	23,046	15,665	11,358	23,161	18,793	8,489	13,798	11,038	9,806	191,836
(二)交易所(Exchange-traded Contracts)	353,679	438,520	552,553	399,578	564,147	468,519	439,986	478,867	703,101	463,003	408,774	279,295	5,550,022
1.期貨-長部位(Futures - Long Positions)	160,594	210,989	263,104	196,161	288,614	228,504	223,232	235,877	362,868	232,497	199,109	136,999	2,738,548
2.期貨-短部位(Futures - Short Positions)	193,085	227,531	289,449	203,417	275,533	240,015	216,754	242,840	339,940	229,248	209,665	142,296	2,809,773
3.買入選擇權(Bought Options)	0	0	0	0	0	0	0	0	0	0	0	0	0
4.賣出選擇權(Sold Options)	0	0	0	0	0	0	0	150	293	1,258	0	0	1,701
<b>二、匯率有關契約(Foreign Exchange Transactions)</b>	<b>7,385,295</b>	<b>8,487,796</b>	<b>9,088,091</b>	<b>8,654,338</b>	<b>10,395,168</b>	<b>8,903,779</b>	<b>9,319,354</b>	<b>9,113,049</b>	<b>8,561,660</b>	<b>9,150,843</b>	<b>8,607,890</b>	<b>7,345,199</b>	<b>104,952,462</b>
(一)店頭市場(OTC)	7,385,295	8,487,796	9,088,091	8,654,338	10,335,168	8,903,779	9,319,354	9,113,049	8,561,660	9,150,843	8,607,890	7,345,199	104,952,462
1.遠期契約(Outright Forwards)	1,002,376	1,096,480	1,211,995	1,201,586	1,330,591	1,143,400	1,411,702	997,582	926,298	914,344	901,017	800,767	12,938,138
2.換匯(Fx Swaps)	5,060,240	6,029,833	6,018,386	5,791,853	6,931,881	6,144,286	6,219,180	6,434,705	6,004,696	6,397,517	6,115,591	5,411,134	72,559,302
3.換匯換利(Currency Swaps)	60,371	88,804	161,210	107,417	65,404	68,383	72,244	45,109	56,316	68,732	61,157	59,557	914,704
4.買入選擇權(Bought Options)	628,305	632,633	847,270	779,112	990,562	770,435	803,572	814,653	791,671	881,303	767,033	531,561	9,238,110
5.賣出選擇權(Sold Options)	634,003	640,046	849,230	774,370	1,016,730	777,275	812,656	821,000	782,679	888,947	763,092	542,180	9,302,208
(二)交易所(Exchange-traded Contracts)	0	0	0	0	0	0	0	0	0	0	0	0	0
1.期貨-長部位(Futures - Long Positions)	0	0	0	0	0	0	0	0	0	0	0	0	0
2.期貨-短部位(Futures - Short Positions)	0	0	0	0	0	0	0	0	0	0	0	0	0
3.買入選擇權(Bought Options)	0	0	0	0	0	0	0	0	0	0	0	0	0
4.賣出選擇權(Sold Options)	0	0	0	0	0	0	0	0	0	0	0	0	0
<b>三、權益證券有關契約(Equity-linked Contracts)</b>	<b>179,677</b>	<b>272,527</b>	<b>327,274</b>	<b>276,216</b>	<b>284,881</b>	<b>194,332</b>	<b>222,500</b>	<b>229,280</b>	<b>198,924</b>	<b>302,511</b>	<b>385,041</b>	<b>345,721</b>	<b>3,218,884</b>
(一)店頭市場(OTC)	1,716	2,336	2,308	2,361	3,222	1,230	2,269	3,436	3,750	6,357	4,237	2,230	35,452
(二)交易所(Exchange-traded Contracts)	177,961	270,191	324,966	273,855	281,659	193,102	220,231	225,844	195,174	296,154	380,804	343,491	3,183,432
<b>四、商品有關契約(Commodity Contracts)</b>	<b>50,623</b>	<b>79,142</b>	<b>50,958</b>	<b>37,399</b>	<b>46,140</b>	<b>39,415</b>	<b>49,572</b>	<b>48,061</b>	<b>35,696</b>	<b>40,728</b>	<b>39,680</b>	<b>30,709</b>	<b>548,123</b>
(一)店頭市場(OTC)	40,106	68,799	42,916	31,479	39,404	34,705	41,273	41,013	31,862	32,246	29,982	22,253	456,038
(二)交易所(Exchange-traded Contracts)	10,517	10,343	8,042	5,920	6,736	4,710	8,299	7,048	3,834	8,482	9,698	8,456	92,085
<b>小計(一至四)</b>	<b>8,501,719</b>	<b>9,877,021</b>	<b>10,603,968</b>	<b>9,885,526</b>	<b>11,673,456</b>	<b>9,964,330</b>	<b>10,418,908</b>	<b>10,085,098</b>	<b>9,682,018</b>	<b>10,149,157</b>	<b>9,608,033</b>	<b>8,161,820</b>	<b>118,611,054</b>
<b>五、信用有關契約(Credit Contracts)</b>	<b>6,299</b>	<b>11,395</b>	<b>8,555</b>	<b>7,308</b>	<b>13,403</b>	<b>4,869</b>	<b>1,318</b>	<b>1,988</b>	<b>1,867</b>	<b>4,990</b>	<b>6,307</b>	<b>3,864</b>	<b>72,163</b>
1.信用違約交換(Credit Default Swap)	6,299	11,395	8,555	7,308	13,403	4,869	1,318	1,988	1,867	4,990	6,307	3,864	72,163
2.買入信用違約選擇權(Bought Credit Default Options)	0	0	0	0	0	0	0	0	0	0	0	0	0
3.賣出信用違約選擇權(Sold Credit Default Options)	0	0	0	0	0	0	0	0	0	0	0	0	0
4.其他(Other)	0	0	0	0	0	0	0	0	0	0	0	0	0
<b>六、其他有關契約(Other Contracts)</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
1.遠期契約(Outright Forwards)	0	0	0	0	0	0	0	0	0	0	0	0	0
2.交換(Swaps)	0	0	0	0	0	0	0	0	0	0	0	0	0
3.選擇權(Options)	0	0	0	0	0	0	0	0	0	0	0	0	0
<b>總計</b>	<b>8,508,018</b>	<b>9,888,416</b>	<b>10,612,523</b>	<b>9,892,834</b>	<b>11,686,859</b>	<b>9,969,199</b>	<b>10,420,226</b>	<b>10,087,086</b>	<b>9,683,885</b>	<b>10,154,147</b>	<b>9,614,340</b>	<b>8,165,684</b>	<b>118,683,217</b>

銀行衍生性金融商品交易量彙總表

單位：新臺幣百萬元

商 品 種 類	102年1月	102年2月	102年3月	102年4月	102年5月	102年6月	102年7月	102年8月	102年9月	102年10月	102年11月	102年12月	102年合計
<b>一、利率有關契約(Interest Rate Contracts)</b>	<b>704,021</b>	<b>847,741</b>	<b>606,026</b>	<b>652,393</b>	<b>841,324</b>	<b>649,559</b>	<b>550,857</b>	<b>619,494</b>	<b>547,766</b>	<b>486,340</b>	<b>399,187</b>	<b>347,454</b>	<b>6,752,162</b>
(一)店頭市場(OTC)	349,532	109,792	232,923	229,388	282,305	287,357	215,481	202,028	178,435	134,947	117,393	88,757	2,428,338
1.遠期利率協議(FRA)	771	0	0	0	668	0	0	0	0	0	0	0	1,439
2.換利(IRS)	318,782	101,104	215,102	209,170	256,260	272,064	201,995	189,088	172,590	121,574	98,374	77,405	2,233,508
3.買入選擇權(Bought Options)	9,266	1,022	3,099	8,944	3,648	5,065	2,302	2,147	269	10,134	11,827	4,388	62,111
4.賣出選擇權(Sold Options)	20,713	7,666	14,722	11,274	21,729	10,228	11,184	10,793	5,576	3,239	7,192	6,964	131,280
(二)交易所(Exchange-traded Contracts)	354,489	237,949	373,103	423,005	559,019	362,202	335,376	417,466	369,331	351,393	281,794	258,697	4,323,824
1.期貨-長部位(Futures - Long Positions)	174,304	115,582	195,047	199,206	287,908	191,645	163,612	200,523	179,104	175,042	142,165	130,598	2,154,736
2.期貨-短部位(Futures - Short Positions)	179,623	122,367	178,056	223,799	271,111	170,557	171,764	216,943	190,227	176,351	139,629	128,099	2,168,526
3.買入選擇權(Bought Options)	0	0	0	0	0	0	0	0	0	0	0	0	0
4.賣出選擇權(Sold Options)	562	0	0	0	0	0	0	0	0	0	0	0	562
<b>二、匯率有關契約(Foreign Exchange Transactions)</b>	<b>11,373,881</b>	<b>8,459,595</b>	<b>10,776,315</b>	<b>10,728,918</b>	<b>13,192,471</b>	<b>10,698,044</b>	<b>11,883,155</b>	<b>11,689,761</b>	<b>10,727,910</b>	<b>11,067,561</b>	<b>10,741,008</b>	<b>10,162,943</b>	<b>131,501,562</b>
(一)店頭市場(OTC)	11,373,881	8,459,595	10,776,315	10,728,918	13,192,471	10,698,044	11,883,155	11,689,761	10,727,910	11,067,561	10,741,008	10,162,943	131,501,562
1.遠期契約(Outright Forwards)	1,137,732	755,588	885,274	1,045,635	1,261,144	1,059,770	925,343	943,544	940,885	917,614	982,106	804,118	11,659,353
2.換匯(Fx Swaps)	7,161,567	5,515,108	7,229,817	6,910,598	8,257,676	7,253,708	8,162,063	7,800,753	6,604,317	7,220,104	7,344,404	7,717,996	87,178,111
3.換匯換利(Currency Swaps)	76,944	55,003	77,041	147,977	52,473	68,555	120,499	75,579	52,993	76,805	93,396	85,292	982,557
4.買入選擇權(Bought Options)	1,492,116	1,060,953	1,290,612	1,321,381	1,794,976	1,143,712	1,339,985	1,425,209	1,558,474	1,412,036	1,153,200	765,809	15,758,463
5.賣出選擇權(Sold Options)	1,505,522	1,072,943	1,293,571	1,303,327	1,825,602	1,172,299	1,335,265	1,444,676	1,571,241	1,441,002	1,167,902	789,728	15,923,078
(二)交易所(Exchange-traded Contracts)	0	0	0	0	0	0	0	0	0	0	0	0	0
1.期貨-長部位(Futures - Long Positions)	0	0	0	0	0	0	0	0	0	0	0	0	0
2.期貨-短部位(Futures - Short Positions)	0	0	0	0	0	0	0	0	0	0	0	0	0
3.買入選擇權(Bought Options)	0	0	0	0	0	0	0	0	0	0	0	0	0
4.賣出選擇權(Sold Options)	0	0	0	0	0	0	0	0	0	0	0	0	0
<b>三、權益證券有關契約(Equity-linked Contracts)</b>	<b>406,069</b>	<b>190,699</b>	<b>299,265</b>	<b>353,197</b>	<b>448,211</b>	<b>332,346</b>	<b>424,312</b>	<b>352,007</b>	<b>359,006</b>	<b>325,595</b>	<b>331,153</b>	<b>357,102</b>	<b>4,178,962</b>
(一)店頭市場(OTC)	12,133	3,853	3,000	5,192	2,470	1,927	5,564	5,771	3,030	2,942	1,785	2,514	50,181
(二)交易所(Exchange-traded Contracts)	393,936	186,846	296,265	348,005	445,741	330,419	418,748	346,236	355,976	322,653	329,368	354,588	4,128,781
<b>四、商品有關契約(Commodity Contracts)</b>	<b>28,463</b>	<b>20,876</b>	<b>28,147</b>	<b>31,411</b>	<b>34,396</b>	<b>24,890</b>	<b>29,307</b>	<b>32,488</b>	<b>19,763</b>	<b>23,701</b>	<b>15,273</b>	<b>18,597</b>	<b>307,112</b>
(一)店頭市場(OTC)	21,192	16,260	19,633	15,028	14,167	14,711	16,469	12,113	9,657	11,938	9,754	11,211	172,133
(二)交易所(Exchange-traded Contracts)	7,271	4,416	8,514	16,383	20,229	10,179	12,838	20,375	10,106	11,763	5,519	7,386	134,979
<b>小計(一至四)</b>	<b>12,512,434</b>	<b>9,018,711</b>	<b>11,709,753</b>	<b>11,765,919</b>	<b>14,516,402</b>	<b>11,704,839</b>	<b>12,887,631</b>	<b>12,693,750</b>	<b>11,654,445</b>	<b>11,903,197</b>	<b>11,486,621</b>	<b>10,886,096</b>	<b>142,739,798</b>
<b>五、信用有關契約(Credit Contracts)</b>	<b>11,522</b>	<b>1,404</b>	<b>3,946</b>	<b>2,642</b>	<b>4,515</b>	<b>10,694</b>	<b>2,873</b>	<b>1,681</b>	<b>1,902</b>	<b>349</b>	<b>903</b>	<b>2,829</b>	<b>45,260</b>
1.信用違約交換(Credit Default Swap)	11,522	1,404	3,946	2,642	4,515	10,694	2,873	1,681	1,902	349	903	2,829	45,260
2.買入信用違約選擇權(Bought Credit Default Options)	0	0	0	0	0	0	0	0	0	0	0	0	0
3.賣出信用違約選擇權(Sold Credit Default Options)	0	0	0	0	0	0	0	0	0	0	0	0	0
4.其他(Other)	0	0	0	0	0	0	0	0	0	0	0	0	0
<b>六、其他有關契約(Other Contracts)</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
1.遠期契約(Outright Forwards)	0	0	0	0	0	0	0	0	0	0	0	0	0
2.交換(Swaps)	0	0	0	0	0	0	0	0	0	0	0	0	0
3.選擇權(Options)	0	0	0	0	0	0	0	0	0	0	0	0	0
<b>總 計</b>	<b>12,523,956</b>	<b>9,020,115</b>	<b>11,713,699</b>	<b>11,768,561</b>	<b>14,520,917</b>	<b>11,715,533</b>	<b>12,890,504</b>	<b>12,695,431</b>	<b>11,656,347</b>	<b>11,903,546</b>	<b>11,487,524</b>	<b>10,888,925</b>	<b>142,785,058</b>

銀行衍生性金融商品交易量彙總表

單位：新臺幣百萬元

商品種類	103年1月	103年2月	103年3月	103年4月	103年5月	103年6月	103年7月	103年8月	103年9月	103年10月	103年11月	103年12月	103年合計
<b>一、利率有關契約(Interest Rate Contracts)</b>	<b>500,675</b>	<b>441,207</b>	<b>771,179</b>	<b>605,394</b>	<b>748,472</b>	<b>620,047</b>	<b>700,966</b>	<b>529,477</b>	<b>672,338</b>	<b>640,597</b>	<b>441,537</b>	<b>288,851</b>	<b>6,960,740</b>
(一)店頭市場(OTC)	181,918	131,568	161,236	153,448	146,559	178,924	121,267	184,380	163,894	140,784	183,743	137,756	1,885,477
1.遠期利率協議(FRA)	0	0	0	7,895	0	0	0	0	0	0	0	-	7,895
2.換利(IRS)	174,091	127,156	151,200	138,719	140,013	171,445	111,695	158,143	157,149	123,641	172,815	130,168	1,756,235
3.買入選擇權(Bought Options)	2,072	844	1,187	2,220	933	804	3,123	8,547	1,091	1,105	730	686	23,342
4.賣出選擇權(Sold Options)	5,755	3,568	8,849	4,614	5,613	6,675	6,449	17,690	5,654	16,038	10,198	6,902	98,005
(二)交易所(Exchange-traded Contracts)	318,757	309,639	609,943	451,946	601,913	441,123	579,699	345,097	508,444	499,813	257,794	151,095	5,075,263
1.期貨-長部位(Futures - Long Positions)	157,938	142,406	286,135	212,962	292,658	198,437	276,681	143,530	216,969	218,736	115,685	64,612	2,326,749
2.期貨-短部位(Futures - Short Positions)	160,819	167,233	323,808	219,317	291,225	215,763	278,235	149,532	224,114	219,416	113,553	86,483	2,449,498
3.買入選擇權(Bought Options)	0	0	0	7,564	12,020	11,966	7,510	28,490	24,349	37,131	14,278	-	143,308
4.賣出選擇權(Sold Options)	0	0	0	12,103	6,010	14,957	17,273	23,545	43,012	24,530	14,278	-	155,708
<b>二、匯率有關契約(Foreign Exchange Transactions)</b>	<b>16,306,900</b>	<b>12,781,739</b>	<b>13,114,019</b>	<b>12,679,576</b>	<b>10,624,448</b>	<b>10,364,627</b>	<b>11,467,656</b>	<b>R 11,016,323</b>	<b>13,367,321</b>	<b>12,836,457</b>	<b>12,047,414</b>	<b>12,483,620</b>	<b>138,073,777</b>
(一)店頭市場(OTC)	16,306,900	12,781,739	13,114,019	12,679,576	10,624,448	10,364,627	11,467,656	R 11,016,323	13,367,321	12,836,457	12,047,414	12,483,620	138,073,777
1.遠期契約(Outright Forwards)	1,078,926	1,009,487	1,125,843	1,103,839	917,157	830,295	910,281	848,455	1,186,636	1,205,430	1,121,897	1,267,221	12,605,467
2.換匯(Fx Swaps)	7,933,447	7,476,848	9,161,336	9,333,914	8,336,176	7,910,339	8,231,126	R 7,414,026	8,915,593	9,176,269	8,197,274	8,906,028	93,578,350
3.換匯換利(Currency Swaps)	58,283	87,670	106,321	72,463	103,025	111,363	80,403	94,198	102,165	107,850	89,117	124,075	1,136,933
4.買入選擇權(Bought Options)	3,515,736	2,041,035	1,320,681	1,065,566	625,725	762,310	1,101,311	1,332,094	1,598,521	1,202,207	1,359,164	1,123,693	17,048,043
5.賣出選擇權(Sold Options)	3,720,508	2,166,699	1,399,838	1,103,794	642,365	750,320	1,144,535	1,327,550	1,564,406	1,144,701	1,279,962	1,062,603	17,307,281
(二)交易所(Exchange-traded Contracts)	0	0	0	0	0	0	0	0	0	0	0	-	-
1.期貨-長部位(Futures - Long Positions)	0	0	0	0	0	0	0	0	0	0	0	-	-
2.期貨-短部位(Futures - Short Positions)	0	0	0	0	0	0	0	0	0	0	0	-	-
3.買入選擇權(Bought Options)	0	0	0	0	0	0	0	0	0	0	0	-	-
4.賣出選擇權(Sold Options)	0	0	0	0	0	0	0	0	0	0	0	-	-
<b>三、權益證券有關契約(Equity-linked Contracts)</b>	<b>368,630</b>	<b>390,630</b>	<b>580,565</b>	<b>640,043</b>	<b>556,745</b>	<b>390,181</b>	<b>541,490</b>	<b>441,645</b>	<b>468,145</b>	<b>491,468</b>	<b>318,595</b>	<b>448,967</b>	<b>5,637,104</b>
(一)店頭市場(OTC)	7,524	4,349	4,300	2,600	5,785	18,369	2,675	577	5,647	8,121	1,452	326	61,725
(二)交易所(Exchange-traded Contracts)	361,106	386,281	576,265	637,443	550,960	371,812	538,815	441,068	462,498	483,347	317,143	448,641	5,575,379
<b>四、商品有關契約(Commodity Contracts)</b>	<b>23,287</b>	<b>44,502</b>	<b>131,252</b>	<b>44,230</b>	<b>88,197</b>	<b>55,984</b>	<b>42,307</b>	<b>20,384</b>	<b>26,349</b>	<b>10,945</b>	<b>16,701</b>	<b>14,026</b>	<b>518,164</b>
(一)店頭市場(OTC)	12,460	10,688	9,442	8,077	12,363	8,168	11,364	11,840	14,156	7,031	6,322	5,371	117,282
(二)交易所(Exchange-traded Contracts)	10,827	33,814	121,810	36,153	75,834	47,816	30,943	8,544	12,193	3,914	10,379	8,655	400,882
<b>小計(一至四)</b>	<b>17,199,492</b>	<b>13,658,078</b>	<b>14,597,015</b>	<b>13,969,243</b>	<b>12,017,862</b>	<b>11,430,839</b>	<b>12,752,419</b>	<b>R 12,007,829</b>	<b>14,534,153</b>	<b>13,979,467</b>	<b>12,824,247</b>	<b>13,235,464</b>	<b>150,198,279</b>
<b>五、信用有關契約(Credit Contracts)</b>	<b>5,671</b>	<b>1,503</b>	<b>2,980</b>	<b>4,022</b>	<b>2,580</b>	<b>1,529</b>	<b>3,012</b>	<b>5,361</b>	<b>1,237</b>	<b>6,571</b>	<b>4,042</b>	<b>4,208</b>	<b>42,666</b>
1.信用違約交換(Credit Default Swap)	5,671	1,503	2,930	2,094	2,580	1,529	3,012	5,361	1,237	6,571	4,042	4,208	40,738
2.買入信用違約選擇權(Bought Credit Default Options)	0	0	0	0	0	0	0	0	0	0	0	-	-
3.賣出信用違約選擇權(Sold Credit Default Options)	0	0	0	0	0	0	0	0	0	0	0	-	-
4.其他(Other)	0	0	0	1,928	0	0	0	0	0	0	0	-	1,928
<b>六、其他有關契約(Other Contracts)</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>-</b>							
1.遠期契約(Outright Forwards)	0	0	0	0	0	0	0	0	0	0	0	-	-
2.交換(Swaps)	0	0	0	0	0	0	0	0	0	0	0	-	-
3.選擇權(Options)	0	0	0	0	0	0	0	0	0	0	0	-	-
<b>總計</b>	<b>17,205,163</b>	<b>13,659,581</b>	<b>14,599,945</b>	<b>13,973,265</b>	<b>12,020,442</b>	<b>11,432,368</b>	<b>12,755,431</b>	<b>R 12,013,190</b>	<b>14,535,390</b>	<b>13,986,038</b>	<b>12,828,289</b>	<b>13,239,672</b>	<b>150,235,584</b>

銀行衍生性金融商品交易量彙總表

單位：新臺幣百萬元

商品種類	104年1月	104年2月	104年3月	104年4月	104年5月	104年6月	104年7月	104年8月	104年9月	104年10月	104年11月	104年12月	104年合計
<b>一、利率有關契約(Interest Rate Contracts)</b>	<b>523,094</b>	<b>316,338</b>	<b>475,403</b>	<b>448,767</b>	<b>761,510</b>	<b>610,362</b>	<b>612,321</b>	<b>964,876</b>	<b>563,239</b>	<b>719,444</b>	<b>588,100</b>	<b>626,752</b>	<b>7,210,146</b>
(一)店頭市場(OTC)	213,870	95,593	177,873	99,606	331,977	210,549	277,016	525,808	286,119	311,080	343,894	339,270	3,212,655
1.遠期利率協議(FRA)	-	-	-	-	-	-	-	65,616	918	-	-	-	66,534
2.換利(IRS)	205,541	90,471	153,998	92,501	321,076	203,769	264,716	447,579	276,942	305,564	336,915	334,872	3,033,944
3.買入選擇權(Bought Options)	943	1,004	565	581	2,199	1,307	1,033	1,848	2,052	1,102	1,534	437	14,605
4.賣出選擇權(Sold Options)	7,386	4,118	23,310	6,524	8,702	5,473	11,267	10,765	6,207	4,414	5,445	3,961	97,572
(二)交易所(Exchange-traded Contracts)	309,164	220,745	297,530	349,161	429,533	399,813	335,305	439,068	277,120	408,364	244,206	287,482	3,997,491
1.期貨-長部位(Futures - Long Positions)	160,217	109,210	140,591	172,623	210,358	199,215	163,036	223,249	135,980	205,537	113,907	149,792	1,983,715
2.期貨-短部位(Futures - Short Positions)	148,947	111,535	156,939	176,536	218,557	200,598	168,741	215,160	141,137	202,826	127,537	133,874	2,002,387
3.買入選擇權(Bought Options)	-	-	-	1	309	-	1,468	658	2	1	2,015	1,661	6,115
4.賣出選擇權(Sold Options)	-	-	-	1	309	-	2,060	1	1	-	747	2,155	5,274
<b>二、匯率有關契約(Foreign Exchange Transactions)</b>	<b>14,134,246</b>	<b>9,383,149</b>	<b>13,514,628</b>	<b>12,873,806</b>	<b>12,778,063</b>	<b>13,369,029</b>	<b>15,260,742</b>	<b>14,640,310</b>	<b>12,407,145</b>	<b>12,085,445</b>	<b>10,928,330</b>	<b>12,592,201</b>	<b>153,967,094</b>
(一)店頭市場(OTC)	14,134,246	9,383,149	13,514,628	12,873,806	12,778,063	13,369,029	15,154,412	14,223,262	12,114,045	11,358,567	10,814,732	12,110,232	151,828,171
1.遠期契約(Outright Forwards)	1,377,341	1,142,235	1,519,602	1,403,986	1,211,954	1,206,320	1,471,737	1,833,566	1,194,265	1,077,487	961,604	1,182,528	15,582,625
2.換匯(Fx Swaps)	8,869,790	6,472,439	8,910,362	8,400,112	8,568,625	8,651,227	9,615,824	9,782,424	9,101,010	8,283,112	8,041,382	9,656,575	104,352,882
3.換匯換利(Currency Swaps)	98,971	42,429	166,088	63,693	97,724	68,555	99,852	73,610	70,476	105,121	99,134	70,143	1,055,796
4.買入選擇權(Bought Options)	1,918,720	875,641	1,495,271	1,532,729	1,478,826	1,765,916	2,031,958	1,282,325	916,233	965,680	874,969	614,873	15,753,141
5.賣出選擇權(Sold Options)	1,869,424	850,405	1,423,305	1,473,286	1,420,934	1,677,011	1,935,041	1,251,337	832,061	927,167	837,643	586,113	15,083,727
(二)交易所(Exchange-traded Contracts)	-	-	-	-	-	-	106,330	417,048	293,100	726,878	113,598	481,969	2,138,923
1.期貨-長部位(Futures - Long Positions)	-	-	-	-	-	-	53,209	208,419	143,938	363,340	56,909	240,322	1,066,137
2.期貨-短部位(Futures - Short Positions)	-	-	-	-	-	-	53,121	208,629	149,162	363,538	56,689	241,647	1,072,786
3.買入選擇權(Bought Options)	-	-	-	-	-	-	-	-	-	-	-	-	-
4.賣出選擇權(Sold Options)	-	-	-	-	-	-	-	-	-	-	-	-	-
<b>三、權益證券有關契約(Equity-linked Contracts)</b>	<b>442,494</b>	<b>220,708</b>	<b>298,204</b>	<b>367,623</b>	<b>316,439</b>	<b>410,804</b>	<b>370,723</b>	<b>422,839</b>	<b>400,052</b>	<b>308,754</b>	<b>359,891</b>	<b>491,128</b>	<b>4,409,659</b>
(一)店頭市場(OTC)	1,412	1,401	988	566	585	7,907	1,835	359	247	388	535	593	16,816
(二)交易所(Exchange-traded Contracts)	441,082	219,307	297,216	367,057	315,854	402,897	368,888	422,480	399,805	308,366	359,356	490,535	4,392,843
<b>四、商品有關契約(Commodity Contracts)</b>	<b>39,806</b>	<b>36,072</b>	<b>49,503</b>	<b>44,681</b>	<b>24,370</b>	<b>16,266</b>	<b>43,996</b>	<b>21,020</b>	<b>37,726</b>	<b>45,251</b>	<b>13,714</b>	<b>12,666</b>	<b>385,071</b>
(一)店頭市場(OTC)	14,359	7,896	11,223	8,677	10,526	7,465	20,005	12,699	12,256	8,963	8,086	8,618	130,773
(二)交易所(Exchange-traded Contracts)	25,447	28,176	38,280	36,004	13,844	8,801	23,991	8,321	25,470	36,288	5,628	4,048	254,298
<b>小計(一至四)</b>	<b>15,139,580</b>	<b>9,956,267</b>	<b>14,337,738</b>	<b>13,734,877</b>	<b>13,880,382</b>	<b>14,406,461</b>	<b>16,287,782</b>	<b>16,049,045</b>	<b>13,408,162</b>	<b>13,158,894</b>	<b>11,890,035</b>	<b>13,722,747</b>	<b>165,971,970</b>
<b>五、信用有關契約(Credit Contracts)</b>	<b>9,753</b>	<b>504</b>	<b>2,740</b>	<b>3,335</b>	<b>1,428</b>	<b>1,716</b>	<b>1,822</b>	<b>5,496</b>	<b>3,779</b>	<b>1,839</b>	<b>2,213</b>	<b>1,173</b>	<b>35,798</b>
1.信用違約交換(Credit Default Swap)	9,753	504	2,740	3,335	1,428	1,716	1,822	5,496	3,779	1,839	2,213	1,173	35,798
2.買入信用違約選擇權(Bought Credit Default Options)	-	-	-	-	-	-	-	-	-	-	-	-	-
3.賣出信用違約選擇權(Sold Credit Default Options)	-	-	-	-	-	-	-	-	-	-	-	-	-
4.其他(Other)	-	-	-	-	-	-	-	-	-	-	-	-	-
<b>六、其他有關契約(Other Contracts)</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>
1.遠期契約(Outright Forwards)	-	-	-	-	-	-	-	-	-	-	-	-	-
2.交換(Swaps)	-	-	-	-	-	-	-	-	-	-	-	-	-
3.選擇權(Options)	-	-	-	-	-	-	-	-	-	-	-	-	-
<b>總計</b>	<b>15,149,333</b>	<b>9,956,771</b>	<b>14,340,478</b>	<b>13,738,212</b>	<b>13,881,810</b>	<b>14,408,177</b>	<b>16,289,604</b>	<b>16,054,541</b>	<b>13,411,941</b>	<b>13,160,733</b>	<b>11,892,248</b>	<b>13,723,920</b>	<b>166,007,768</b>

銀行衍生性金融商品交易量彙總表

單位：新臺幣百萬元

商品種類	105年1月	105年2月	105年3月	105年4月	105年5月	105年6月	105年7月	105年8月	105年9月	105年10月	105年11月	105年12月	105年合計
<b>一、利率有關契約(Interest Rate Contracts)</b>	<b>1,113,615</b>	<b>674,685</b>	<b>1,138,152</b>	<b>716,590</b>	<b>938,855</b>	<b>986,289</b>	<b>862,180</b>	<b>1,068,943</b>	<b>959,038</b>	<b>764,343</b>	<b>917,910</b>	<b>454,570</b>	<b>10,585,104</b>
(一)店頭市場(OTC)	422,159	297,898	824,255	370,474	481,687	368,289	379,671	339,622	307,472	349,339	483,800	291,584	4,916,250
1.遠期利率協議(FRA)	-	-	500	-	-	-	-	-	-	-	-	3,868	4,368
2.換利(IRS)	412,154	290,176	782,053	337,512	465,017	331,607	362,629	326,373	296,493	334,229	430,141	275,417	4,643,801
3.買入選擇權(Bought Options)	1,351	1,139	17,198	4,426	4,867	3,467	3,666	2,714	1,798	280	24,935	8,163	74,004
4.賣出選擇權(Sold Options)	8,654	6,583	24,504	28,536	11,803	33,215	13,376	10,535	9,181	14,830	28,724	4,136	194,077
(二)交易所(Exchange-traded Contracts)	691,456	376,787	313,897	346,056	457,168	617,994	482,509	729,321	651,566	415,004	434,110	162,986	5,678,854
1.期貨-長部位(Futures - Long Positions)	322,271	202,765	155,953	176,463	216,870	289,178	283,474	335,750	309,087	225,536	216,772	92,246	2,826,365
2.期貨-短部位(Futures - Short Positions)	367,974	173,970	156,794	168,434	240,298	326,391	199,035	393,571	342,479	189,190	210,051	69,904	2,838,091
3.買入選擇權(Bought Options)	1,194	52	1,150	1,159	-	1,221	-	-	-	278	5,055	329	10,438
4.賣出選擇權(Sold Options)	17	-	-	-	-	1,204	-	-	-	-	2,232	507	3,960
<b>二、匯率有關契約(Foreign Exchange Transactions)</b>	<b>13,383,339</b>	<b>9,413,587</b>	<b>12,408,257</b>	<b>11,245,394</b>	<b>11,750,754</b>	<b>12,247,743</b>	<b>11,495,426</b>	<b>12,139,538</b>	<b>11,426,438</b>	<b>11,109,879</b>	<b>12,627,020</b>	<b>11,297,489</b>	<b>140,544,864</b>
(一)店頭市場(OTC)	13,248,663	9,369,674	12,344,137	11,203,104	11,624,392	12,155,204	11,349,780	11,990,667	11,364,585	11,004,949	12,557,132	11,206,252	139,418,539
1.遠期契約(Outright Forwards)	1,418,336	1,256,601	1,437,281	1,261,613	1,265,362	1,205,761	1,202,047	1,261,961	1,070,871	1,303,007	1,573,591	1,222,768	15,478,599
2.換匯(Fx Swaps)	9,887,040	6,929,494	9,607,967	8,994,265	9,280,347	9,850,030	9,107,274	9,794,276	9,291,256	8,768,514	9,926,747	9,303,849	110,741,059
3.換匯換利(Currency Swaps)	88,289	70,144	143,027	177,804	116,947	205,954	72,208	54,792	259,602	110,062	150,043	132,099	1,580,971
4.買入選擇權(Bought Options)	931,480	562,215	587,098	386,986	484,654	450,623	486,636	443,980	381,538	410,348	460,687	281,776	5,868,021
5.賣出選擇權(Sold Options)	923,518	551,820	568,764	382,436	477,082	442,838	481,615	435,658	361,318	413,018	446,064	265,760	5,749,891
(二)交易所(Exchange-traded Contracts)	134,676	43,913	64,120	42,290	126,362	92,539	145,646	148,871	61,853	104,930	69,888	91,237	1,126,325
1.期貨-長部位(Futures - Long Positions)	67,154	22,404	32,081	20,899	63,337	45,491	43,712	39,561	27,758	49,686	31,470	42,048	485,601
2.期貨-短部位(Futures - Short Positions)	67,522	21,509	32,039	21,391	63,025	45,170	44,169	38,243	28,939	48,908	31,315	41,783	484,013
3.買入選擇權(Bought Options)	-	-	-	-	-	982	29,072	36,335	2,960	3,186	3,600	4,452	80,587
4.賣出選擇權(Sold Options)	-	-	-	-	-	896	28,693	34,732	2,196	3,150	3,503	2,954	76,124
<b>三、權益證券有關契約(Equity-linked Contracts)</b>	<b>534,596</b>	<b>205,208</b>	<b>384,872</b>	<b>327,590</b>	<b>305,624</b>	<b>291,484</b>	<b>311,818</b>	<b>375,931</b>	<b>289,059</b>	<b>173,643</b>	<b>248,455</b>	<b>140,436</b>	<b>3,588,716</b>
(一)店頭市場(OTC)	300	126	321	253	608	1,051	761	650	644	458	195	540	5,907
(二)交易所(Exchange-traded Contracts)	534,296	205,082	384,551	327,337	305,016	290,433	311,057	375,281	288,415	173,185	248,260	139,896	3,582,809
<b>四、商品有關契約(Commodity Contracts)</b>	<b>19,044</b>	<b>10,205</b>	<b>16,378</b>	<b>33,298</b>	<b>15,031</b>	<b>12,984</b>	<b>17,566</b>	<b>13,540</b>	<b>14,618</b>	<b>10,462</b>	<b>10,179</b>	<b>9,912</b>	<b>183,217</b>
(一)店頭市場(OTC)	7,666	4,305	8,582	9,906	8,025	8,748	9,169	9,936	10,744	7,047	7,970	6,057	98,155
(二)交易所(Exchange-traded Contracts)	11,378	5,900	7,796	23,392	7,006	4,236	8,397	3,604	3,874	3,415	2,209	3,855	85,062
<b>小計(一至四)</b>	<b>15,050,594</b>	<b>10,303,685</b>	<b>13,947,659</b>	<b>12,322,812</b>	<b>13,010,264</b>	<b>13,538,493</b>	<b>12,686,990</b>	<b>13,597,952</b>	<b>12,689,153</b>	<b>12,058,327</b>	<b>13,803,564</b>	<b>11,902,407</b>	<b>154,911,900</b>
<b>五、信用有關契約(Credit Contracts)</b>	<b>6,665</b>	<b>5,675</b>	<b>5,522</b>	<b>2,791</b>	<b>1,861</b>	<b>1,884</b>	<b>1,702</b>	<b>1,375</b>	<b>576</b>	<b>365</b>	<b>1,116</b>	<b>969</b>	<b>30,501</b>
1.信用違約交換(Credit Default Swap)	6,665	5,675	5,522	2,791	1,861	1,884	1,702	1,375	576	365	1,116	969	30,501
2.買入信用違約選擇權(Bought Credit Default Options)	-	-	-	-	-	-	-	-	-	-	-	-	-
3.賣出信用違約選擇權(Sold Credit Default Options)	-	-	-	-	-	-	-	-	-	-	-	-	-
4.其他(Other)	-	-	-	-	-	-	-	-	-	-	-	-	-
<b>六、其他有關契約(Other Contracts)</b>	<b>-</b>												
1.遠期契約(Outright Forwards)	-	-	-	-	-	-	-	-	-	-	-	-	-
2.交換(Swaps)	-	-	-	-	-	-	-	-	-	-	-	-	-
3.選擇權(Options)	-	-	-	-	-	-	-	-	-	-	-	-	-
<b>總計</b>	<b>15,057,259</b>	<b>10,309,360</b>	<b>13,953,181</b>	<b>12,325,603</b>	<b>13,012,125</b>	<b>13,540,377</b>	<b>12,688,692</b>	<b>13,599,327</b>	<b>12,689,729</b>	<b>12,058,692</b>	<b>13,804,680</b>	<b>11,903,376</b>	<b>154,942,401</b>

## 銀行衍生性金融商品交易量彙總表

單位：新臺幣百萬元

商 品 種 類	106年1月	106年2月	106年3月	106年4月	106年5月	106年6月	106年7月	106年8月	106年9月	106年10月	106年11月	106年12月	106年合計
<b>一、利率有關契約(Interest Rate Contracts)</b>	<b>651,143</b>	<b>677,499</b>	<b>1,231,026</b>	<b>685,906</b>	<b>856,539</b>	<b>1,229,234</b>	<b>946,464</b>	<b>1,288,795</b>	<b>1,034,277</b>	<b>1,134,899</b>	<b>864,305</b>	<b>780,805</b>	<b>11,330,892</b>
(一)店頭市場(OTC)	335,537	351,128	523,266	222,102	259,647	344,349	190,123	178,431	324,441	419,278	274,231	328,386	3,750,919
1.遠期利率協議(FRA)	-	-	-	-	-	-	-	-	-	-	-	-	-
2.換利(IRS)	298,364	320,408	467,567	211,590	234,987	328,612	176,283	176,304	287,687	338,030	234,815	291,563	3,366,210
3.買入選擇權(Bought Options)	94	1,750	650	-	-	517	-	15	3,636	1,000	9,157	299	17,118
4.賣出選擇權(Sold Options)	37,079	28,970	55,049	10,512	24,660	15,220	13,840	2,112	33,118	80,248	30,259	36,524	367,591
(二)交易所(Exchange-traded Contracts)	315,606	326,371	707,760	413,804	596,892	884,885	756,341	1,110,364	709,836	715,621	590,074	452,419	7,579,973
1.期貨-長部位(Futures - Long Positions)	158,907	162,260	300,985	221,130	302,737	437,599	359,605	543,140	377,115	372,982	292,485	193,907	3,722,852
2.期貨-短部位(Futures - Short Positions)	156,073	164,071	406,540	191,418	293,503	446,361	396,658	566,954	329,984	341,915	296,581	258,346	3,848,404
3.買入選擇權(Bought Options)	220	-	152	544	301	426	-	121	1,212	-	120	-	3,096
4.賣出選擇權(Sold Options)	406	40	83	712	351	499	78	149	1,525	724	888	166	5,621
<b>二、匯率有關契約(Foreign Exchange Transactions)</b>	<b>10,671,207</b>	<b>10,206,220</b>	<b>13,008,025</b>	<b>9,387,580</b>	<b>10,308,851</b>	<b>11,138,675</b>	<b>10,745,755</b>	<b>11,344,359</b>	<b>11,480,239</b>	<b>10,394,002</b>	<b>11,372,732</b>	<b>10,385,172</b>	<b>130,422,817</b>
(一)店頭市場(OTC)	10,641,041	10,113,867	12,950,037	9,341,959	10,260,286	11,077,241	10,675,170	11,274,534	11,418,048	10,346,609	11,317,646	10,342,434	129,758,872
1.遠期契約(Outright Forwards)	1,117,798	1,034,338	1,437,117	897,914	1,009,247	1,163,859	1,015,815	1,057,426	1,124,966	1,004,810	1,167,579	882,889	12,913,758
2.換匯(Fx Swaps)	8,789,875	8,346,797	10,506,889	7,839,886	8,578,042	9,064,024	8,957,957	9,430,852	9,504,526	8,753,415	9,441,895	8,940,964	108,155,122
3.換匯換利(Currency Swaps)	60,999	99,663	192,340	54,760	66,466	174,218	155,808	114,377	94,302	80,074	92,768	144,746	1,330,521
4.買入選擇權(Bought Options)	340,664	325,140	404,912	279,801	308,300	348,576	280,598	343,009	358,856	262,620	316,687	196,233	3,765,396
5.賣出選擇權(Sold Options)	331,705	307,929	408,779	269,598	298,231	326,564	264,992	328,870	335,398	245,690	298,717	177,602	3,594,075
(二)交易所(Exchange-traded Contracts)	30,166	92,353	57,988	25,621	48,565	61,434	70,585	69,825	62,191	47,393	55,086	42,738	663,945
1.期貨-長部位(Futures - Long Positions)	12,502	39,252	25,039	9,707	19,279	23,476	28,427	28,856	21,927	18,854	21,598	14,608	263,525
2.期貨-短部位(Futures - Short Positions)	12,375	38,910	24,773	9,897	19,590	23,654	28,119	27,511	22,124	18,210	21,210	14,813	261,186
3.買入選擇權(Bought Options)	2,871	7,078	4,283	3,216	5,151	7,613	7,788	7,512	8,627	5,673	6,572	7,477	73,861
4.賣出選擇權(Sold Options)	2,418	7,113	3,893	2,801	4,545	6,691	6,251	5,946	9,513	4,656	5,706	5,840	65,373
<b>三、權益證券有關契約(Equity-linked Contracts)</b>	<b>136,549</b>	<b>168,578</b>	<b>416,376</b>	<b>419,271</b>	<b>522,410</b>	<b>661,300</b>	<b>385,256</b>	<b>400,415</b>	<b>330,823</b>	<b>250,265</b>	<b>300,823</b>	<b>251,595</b>	<b>4,243,661</b>
(一)店頭市場(OTC)	956	361	430	202	42	388	54	478	137	219	287	209	3,763
(二)交易所(Exchange-traded Contracts)	135,593	168,217	415,946	419,069	522,368	660,912	385,202	399,937	330,686	250,046	300,536	251,386	4,239,898
<b>四、商品有關契約(Commodity Contracts)</b>	<b>19,056</b>	<b>13,532</b>	<b>15,288</b>	<b>9,204</b>	<b>9,734</b>	<b>10,695</b>	<b>9,682</b>	<b>17,734</b>	<b>11,576</b>	<b>15,125</b>	<b>9,916</b>	<b>6,403</b>	<b>147,945</b>
(一)店頭市場(OTC)	9,363	8,285	11,332	7,102	7,078	7,223	6,313	6,961	6,604	6,663	4,036	4,130	85,090
(二)交易所(Exchange-traded Contracts)	9,693	5,247	3,956	2,102	2,656	3,472	3,369	10,773	4,972	8,462	5,880	2,273	62,855
<b>小計(一至四)</b>	<b>11,477,955</b>	<b>11,065,829</b>	<b>14,670,715</b>	<b>10,431,961</b>	<b>11,697,534</b>	<b>13,039,904</b>	<b>12,087,157</b>	<b>13,051,303</b>	<b>12,856,915</b>	<b>11,794,291</b>	<b>12,547,776</b>	<b>11,423,975</b>	<b>146,145,315</b>
<b>五、信用有關契約(Credit Contracts)</b>	<b>1,557</b>	<b>2,764</b>	<b>3,419</b>	<b>3,285</b>	<b>3,655</b>	<b>4,729</b>	<b>302</b>	<b>1,577</b>	<b>3,181</b>	<b>302</b>	<b>210</b>	<b>1,044</b>	<b>26,025</b>
1.信用違約交換(Credit Default Swap)	1,557	2,764	3,419	3,285	3,655	4,729	302	1,577	3,181	302	210	1,044	26,025
2.買入信用違約選擇權(Bought Credit Default Options)	-	-	-	-	-	-	-	-	-	-	-	-	-
3.賣出信用違約選擇權(Sold Credit Default Options)	-	-	-	-	-	-	-	-	-	-	-	-	-
4.其他(Other)	-	-	-	-	-	-	-	-	-	-	-	-	-
<b>六、其他有關契約(Other Contracts)</b>	<b>-</b>												
1.遠期契約(Outright Forwards)	-	-	-	-	-	-	-	-	-	-	-	-	-
2.交換(Swaps)	-	-	-	-	-	-	-	-	-	-	-	-	-
3.選擇權(Options)	-	-	-	-	-	-	-	-	-	-	-	-	-
<b>總 計</b>	<b>11,479,512</b>	<b>11,068,593</b>	<b>14,674,134</b>	<b>10,435,246</b>	<b>11,701,189</b>	<b>13,044,633</b>	<b>12,087,459</b>	<b>13,052,880</b>	<b>12,860,096</b>	<b>11,794,593</b>	<b>12,547,986</b>	<b>11,425,019</b>	<b>146,171,340</b>

銀行衍生性金融商品交易量彙總表

單位：新臺幣百萬元

商品種類	107年1月	107年2月	107年3月	107年4月	107年5月	107年6月	107年7月	107年8月	107年9月	107年10月	107年11月	107年12月	107年合計
<b>一、利率有關契約(Interest Rate Contracts)</b>	<b>1,915,917</b>	<b>1,815,724</b>	<b>1,892,840</b>	<b>1,974,412</b>	<b>1,863,831</b>	<b>1,351,297</b>	<b>1,117,395</b>	<b>1,192,425</b>	<b>1,093,111</b>	<b>1,398,831</b>	<b>1,700,212</b>	<b>1,568,111</b>	<b>18,284,106</b>
(一)店頭市場(OTC)	1,008,892	499,664	718,903	497,108	628,511	551,552	319,147	424,995	434,955	605,895	796,517	515,731	7,001,870
1.遠期利率協議(FRA)	-	-	-	-	-	-	-	-	-	-	-	3,200	3,200
2.換利(IRS)	821,995	335,857	555,596	450,587	589,013	543,620	311,959	419,977	403,809	527,343	771,400	471,671	6,202,827
3.買入選擇權(Bought Options)	1,159	4,963	59,603	164	11,789	3,458	292	440	3,841	1,497	2,015	18,024	107,245
4.賣出選擇權(Sold Options)	185,738	158,844	103,704	46,357	27,709	4,474	6,896	4,578	27,305	77,055	23,102	22,836	688,598
(二)交易所(Exchange-traded Contracts)	907,025	1,316,060	1,173,937	877,304	1,235,320	799,745	798,248	767,430	658,156	792,936	903,695	1,052,380	11,282,236
1.期貨-長部位(Futures - Long Positions)	444,634	660,072	609,233	463,155	586,156	386,338	447,676	386,557	341,072	391,263	442,401	444,374	5,602,931
2.期貨-短部位(Futures - Short Positions)	461,716	655,366	563,609	413,937	648,744	413,407	350,572	380,873	317,084	401,317	461,124	607,837	5,675,586
3.買入選擇權(Bought Options)	408	-	553	-	-	-	-	-	-	356	170	-	1,487
4.賣出選擇權(Sold Options)	267	622	542	212	420	-	-	-	-	-	-	169	2,232
<b>二、匯率有關契約(Foreign Exchange Transactions)</b>	<b>12,723,285</b>	<b>9,050,438</b>	<b>13,226,150</b>	<b>11,874,360</b>	<b>13,665,253</b>	<b>12,968,373</b>	<b>13,247,989</b>	<b>13,743,586</b>	<b>11,398,214</b>	<b>13,139,781</b>	<b>12,916,600</b>	<b>11,793,771</b>	<b>149,747,800</b>
(一)店頭市場(OTC)	12,658,236	9,022,734	13,174,407	11,744,574	13,567,970	12,874,350	13,125,578	13,674,036	11,370,414	13,111,603	12,863,999	11,751,494	148,939,395
1.遠期契約(Outright Forwards)	1,451,264	1,046,998	1,208,865	1,284,011	1,518,435	1,515,872	1,510,196	1,541,866	1,300,831	1,526,452	1,359,638	1,418,974	16,683,402
2.換匯(Fx Swaps)	10,343,655	7,432,828	11,116,331	9,675,534	11,193,746	10,607,209	10,788,336	11,154,559	9,355,855	10,745,791	10,747,489	9,829,888	122,991,221
3.換匯換利(Currency Swaps)	218,546	64,225	156,622	171,866	158,657	66,053	203,800	151,076	98,341	196,415	128,846	129,808	1,744,255
4.買入選擇權(Bought Options)	322,015	241,848	351,721	314,880	352,536	346,424	321,620	421,180	306,190	326,113	320,328	189,014	3,813,869
5.賣出選擇權(Sold Options)	322,756	236,835	340,868	298,283	344,596	338,792	301,626	405,355	309,197	316,832	307,698	183,810	3,706,648
(二)交易所(Exchange-traded Contracts)	65,049	27,704	51,743	129,786	97,283	94,023	122,411	69,550	27,800	28,178	52,601	42,277	808,405
1.期貨-長部位(Futures - Long Positions)	20,411	11,761	18,800	53,420	41,441	43,079	48,959	30,625	13,028	12,391	20,954	18,256	333,125
2.期貨-短部位(Futures - Short Positions)	23,202	13,021	22,213	52,132	38,566	42,725	51,630	31,479	11,391	10,259	18,873	17,389	332,880
3.買入選擇權(Bought Options)	11,538	1,392	6,129	13,686	10,148	4,892	11,771	4,432	2,970	3,422	6,956	3,323	80,659
4.賣出選擇權(Sold Options)	9,898	1,530	4,601	10,548	7,128	3,327	10,051	3,014	411	2,106	5,818	3,309	61,741
<b>三、權益證券有關契約(Equity-linked Contracts)</b>	<b>298,819</b>	<b>282,524</b>	<b>321,324</b>	<b>359,211</b>	<b>441,846</b>	<b>383,739</b>	<b>392,330</b>	<b>414,310</b>	<b>284,337</b>	<b>510,996</b>	<b>294,372</b>	<b>198,645</b>	<b>4,182,453</b>
(一)店頭市場(OTC)	1,548	2,353	2,353	2,179	1,701	806	719	1,732	5,576	13,463	1,804	2,070	36,304
(二)交易所(Exchange-traded Contracts)	297,271	280,171	318,971	357,032	440,145	382,933	391,611	412,578	278,761	497,533	292,568	196,575	4,146,149
<b>四、商品有關契約(Commodity Contracts)</b>	<b>12,625</b>	<b>6,979</b>	<b>13,908</b>	<b>14,272</b>	<b>16,255</b>	<b>15,030</b>	<b>14,632</b>	<b>17,358</b>	<b>13,090</b>	<b>14,611</b>	<b>11,839</b>	<b>9,481</b>	<b>160,080</b>
(一)店頭市場(OTC)	7,301	3,763	7,936	9,309	10,037	12,028	9,668	11,676	10,161	8,430	8,665	7,585	106,559
(二)交易所(Exchange-traded Contracts)	5,324	3,216	5,972	4,963	6,218	3,002	4,964	5,682	2,929	6,181	3,174	1,896	53,521
<b>小計(一至四)</b>	<b>14,950,646</b>	<b>11,155,665</b>	<b>15,454,222</b>	<b>13,622,255</b>	<b>15,987,185</b>	<b>14,718,439</b>	<b>14,772,346</b>	<b>15,367,679</b>	<b>12,788,752</b>	<b>15,064,219</b>	<b>14,923,023</b>	<b>13,570,008</b>	<b>172,374,439</b>
<b>五、信用有關契約(Credit Contracts)</b>	<b>2,186</b>	<b>4,618</b>	<b>13,320</b>	<b>6,567</b>	<b>6,998</b>	<b>7,883</b>	<b>12,074</b>	<b>6,127</b>	<b>4,760</b>	<b>7,933</b>	<b>7,469</b>	<b>6,410</b>	<b>86,345</b>
1.信用違約交換(Credit Default Swap)	2,186	4,618	13,320	6,567	6,998	7,883	12,074	6,127	4,760	7,933	7,469	6,410	86,345
2.買入信用違約選擇權(Bought Credit Default Options)	-	-	-	-	-	-	-	-	-	-	-	-	-
3.賣出信用違約選擇權(Sold Credit Default Options)	-	-	-	-	-	-	-	-	-	-	-	-	-
4.其他(Other)	-	-	-	-	-	-	-	-	-	-	-	-	-
<b>六、其他有關契約(Other Contracts)</b>	-	-	-	-	-	-	-	-	-	-	-	-	-
1.遠期契約(Outright Forwards)	-	-	-	-	-	-	-	-	-	-	-	-	-
2.交換(Swaps)	-	-	-	-	-	-	-	-	-	-	-	-	-
3.選擇權(Options)	-	-	-	-	-	-	-	-	-	-	-	-	-
<b>總計</b>	<b>14,952,832</b>	<b>11,160,283</b>	<b>15,467,542</b>	<b>13,628,822</b>	<b>15,994,183</b>	<b>14,726,322</b>	<b>14,784,420</b>	<b>15,373,806</b>	<b>12,793,512</b>	<b>15,072,152</b>	<b>14,930,492</b>	<b>13,576,418</b>	<b>172,460,784</b>

銀行衍生性金融商品交易量彙總表

單位：新臺幣百萬元

商品種類	108年1月	108年2月	108年3月	108年4月	108年5月	108年6月	108年7月	108年8月	108年9月	108年10月	108年11月	108年12月	108年合計
<b>一、利率有關契約(Interest Rate Contracts)</b>	<b>1,886,282</b>	<b>786,566</b>	<b>1,080,846</b>	<b>1,393,389</b>	<b>2,551,316</b>	<b>1,906,487</b>	<b>1,521,931</b>	<b>2,726,357</b>	<b>1,470,410</b>	<b>1,740,626</b>	<b>1,270,742</b>	<b>597,875</b>	<b>19,862,827</b>
(一)店頭市場(OTC)	888,618	431,818	741,953	552,439	818,576	758,649	741,776	739,858	587,322	584,206	556,154	323,882	7,725,251
1.遠期利率協議(FRA)	-	-	-	-	-	-	-	-	-	-	-	-	-
2.換利(IRS)	882,552	424,111	728,352	527,333	733,498	669,448	696,339	711,039	532,746	571,219	503,215	294,995	7,274,847
3.買入選擇權(Bought Options)	1,831	6,228	8,285	14,742	46,570	88,294	43,452	19,038	41,335	5,224	7,196	1,536	283,731
4.賣出選擇權(Sold Options)	4,235	1,479	5,316	10,364	38,508	907	1,985	9,781	13,241	7,763	45,743	27,351	166,673
(二)交易所(Exchange-traded Contracts)	997,664	354,748	1,238,893	780,950	1,732,740	1,237,838	780,155	1,986,499	883,088	1,156,420	714,588	273,993	12,137,576
1.期貨-長部位(Futures - Long Positions)	574,796	186,270	638,980	389,893	858,056	640,602	397,152	983,170	418,052	592,781	350,996	123,628	6,154,376
2.期貨-短部位(Futures - Short Positions)	420,132	167,616	598,989	388,585	873,167	597,236	382,189	1,001,193	463,546	560,928	361,150	148,558	5,963,289
3.買入選擇權(Bought Options)	1,814	-	462	1,236	1,517	-	811	1,571	947	1,218	1,221	753	11,550
4.賣出選擇權(Sold Options)	922	862	462	1,236	-	-	3	565	543	1,493	1,221	1,054	8,361
<b>二、匯率有關契約(Foreign Exchange Transactions)</b>	<b>14,848,223</b>	<b>9,881,959</b>	<b>12,647,589</b>	<b>12,299,442</b>	<b>13,457,331</b>	<b>11,729,035</b>	<b>13,765,873</b>	<b>12,453,079</b>	<b>12,271,438</b>	<b>12,772,182</b>	<b>12,114,293</b>	<b>12,434,543</b>	<b>150,674,987</b>
(一)店頭市場(OTC)	14,752,048	9,813,031	12,525,998	12,207,021	13,342,773	11,638,376	13,707,436	12,384,035	12,222,178	12,712,502	12,064,226	12,399,098	149,768,722
1.遠期契約(Outright Forwards)	1,844,173	1,189,002	1,516,835	1,550,630	1,820,586	1,627,942	1,637,225	1,599,787	1,648,338	1,621,807	1,556,890	1,637,126	19,250,341
2.換匯(Fx Swaps)	11,997,040	8,055,492	10,288,369	10,012,458	10,742,157	9,311,172	11,257,929	10,065,107	9,953,790	10,472,403	10,022,270	10,330,715	122,508,902
3.換匯換利(Currency Swaps)	230,710	101,401	121,014	85,183	112,303	127,419	209,901	74,793	113,619	73,278	64,653	85,844	1,400,118
4.買入選擇權(Bought Options)	351,683	237,847	306,860	292,759	342,813	285,914	303,481	323,368	258,494	276,120	213,109	174,642	3,367,090
5.賣出選擇權(Sold Options)	328,442	229,289	292,920	265,991	324,914	285,929	298,900	320,980	247,937	268,894	207,304	170,771	3,242,271
(二)交易所(Exchange-traded Contracts)	96,175	68,928	121,591	92,421	114,558	90,659	58,437	69,044	49,260	59,680	50,067	35,445	906,265
1.期貨-長部位(Futures - Long Positions)	38,688	26,211	52,428	34,357	48,853	35,696	26,205	31,643	22,272	28,783	22,776	15,632	383,544
2.期貨-短部位(Futures - Short Positions)	38,710	24,338	50,668	37,003	49,080	33,978	25,882	32,407	21,282	27,373	22,319	15,758	378,798
3.買入選擇權(Bought Options)	11,140	9,942	9,681	11,370	8,207	10,787	2,918	2,602	2,594	1,653	2,542	1,938	75,374
4.賣出選擇權(Sold Options)	7,637	8,437	8,814	9,691	8,418	10,198	3,432	2,392	3,112	1,871	2,430	2,117	68,549
<b>三、權益證券有關契約(Equity-linked Contracts)</b>	<b>202,611</b>	<b>108,755</b>	<b>152,857</b>	<b>136,595</b>	<b>233,493</b>	<b>224,594</b>	<b>272,777</b>	<b>315,124</b>	<b>265,191</b>	<b>368,324</b>	<b>451,125</b>	<b>388,184</b>	<b>3,119,630</b>
(一)店頭市場(OTC)	4,079	948	2,851	494	532	226	2,345	1,786	1,808	865	2,966	96	18,996
(二)交易所(Exchange-traded Contracts)	198,532	107,807	150,006	136,101	232,961	224,368	270,432	313,338	263,383	367,459	448,159	388,088	3,100,634
<b>四、商品有關契約(Commodity Contracts)</b>	<b>16,838</b>	<b>10,805</b>	<b>20,026</b>	<b>17,781</b>	<b>19,448</b>	<b>30,279</b>	<b>33,332</b>	<b>38,477</b>	<b>26,439</b>	<b>21,915</b>	<b>16,043</b>	<b>11,187</b>	<b>282,570</b>
(一)店頭市場(OTC)	13,175	7,422	11,645	8,360	12,377	10,373	12,683	13,325	6,542	9,620	6,534	4,637	116,693
(二)交易所(Exchange-traded Contracts)	3,663	3,383	8,381	9,421	7,071	19,906	20,649	25,152	19,897	12,295	9,509	6,550	145,877
<b>小計(一至四)</b>	<b>16,953,954</b>	<b>10,788,085</b>	<b>14,801,318</b>	<b>13,787,207</b>	<b>16,261,588</b>	<b>13,980,395</b>	<b>15,593,913</b>	<b>15,533,037</b>	<b>14,033,478</b>	<b>14,903,047</b>	<b>13,852,203</b>	<b>13,431,789</b>	<b>173,920,014</b>
<b>五、信用有關契約(Credit Contracts)</b>	<b>2,627</b>	<b>3,179</b>	<b>5,882</b>	<b>499</b>	<b>2,973</b>	<b>3,124</b>	<b>1,542</b>	<b>942</b>	<b>1,086</b>	<b>6,087</b>	<b>1,038</b>	<b>903</b>	<b>29,882</b>
1.信用違約交換(Credit Default Swap)	2,627	3,179	5,882	499	2,973	3,124	1,542	942	1,086	6,087	1,038	903	29,882
2.買入信用違約選擇權(Bought Credit Default Options)	-	-	-	-	-	-	-	-	-	-	-	-	-
3.賣出信用違約選擇權(Sold Credit Default Options)	-	-	-	-	-	-	-	-	-	-	-	-	-
4.其他(Other)	-	-	-	-	-	-	-	-	-	-	-	-	-
<b>六、其他有關契約(Other Contracts)</b>	<b>-</b>												
1.遠期契約(Outright Forwards)	-	-	-	-	-	-	-	-	-	-	-	-	-
2.交換(Swaps)	-	-	-	-	-	-	-	-	-	-	-	-	-
3.選擇權(Options)	-	-	-	-	-	-	-	-	-	-	-	-	-
<b>總計</b>	<b>16,956,581</b>	<b>10,791,264</b>	<b>14,807,200</b>	<b>13,787,706</b>	<b>16,264,561</b>	<b>13,983,519</b>	<b>15,595,455</b>	<b>15,533,979</b>	<b>14,034,564</b>	<b>14,909,134</b>	<b>13,853,241</b>	<b>13,432,692</b>	<b>173,949,896</b>

銀行衍生性金融商品交易量彙總表

單位：新臺幣百萬元

商品種類	109年1月	109年2月	109年3月	109年4月	109年5月	109年6月	109年7月	109年8月	109年9月	109年10月	109年11月	109年12月	109年合計
<b>一、利率有關契約(Interest Rate Contracts)</b>	<b>1,040,444</b>	<b>1,682,260</b>	<b>2,838,707</b>	<b>924,603</b>	<b>746,460</b>	<b>652,368</b>	<b>531,678</b>	<b>792,918</b>	<b>527,861</b>	<b>619,585</b>	<b>585,195</b>	<b>419,703</b>	<b>11,361,722</b>
(一)店頭市場(OTC)	486,437	664,693	1,314,554	468,474	356,259	424,836	390,118	428,359	309,426	414,895	336,035	296,192	5,890,278
1.遠期利率協議(FRA)	-	-	-	-	-	8,888	13,866	9,153	9,204	5,553	-	-	46,664
2.換利(IRS)	469,252	643,886	1,243,817	447,430	338,049	376,163	357,573	377,175	281,944	337,528	317,865	263,543	5,454,225
3.買入選擇權(Bought Options)	13,893	18,726	62,819	19,657	11,508	12,185	6,000	19,346	3,871	19,672	9,996	26,088	223,761
4.賣出選擇權(Sold Options)	3,292	2,081	7,918	1,387	6,702	27,600	12,679	22,685	14,407	52,142	8,174	6,561	165,628
(二)交易所(Exchange-traded Contracts)	554,007	1,017,567	1,524,153	456,129	390,201	227,532	141,560	364,559	218,435	204,690	249,100	123,511	5,471,444
1.期貨-長部位(Futures - Long Positions)	269,139	503,563	737,645	219,140	210,970	103,884	61,951	176,983	120,424	123,447	123,203	57,196	2,707,545
2.期貨-短部位(Futures - Short Positions)	283,204	512,291	785,252	236,542	178,330	121,720	78,576	186,985	98,011	80,895	125,897	66,315	2,754,018
3.買入選擇權(Bought Options)	1,361	1,410	303	447	751	1,186	443	591	-	174	-	-	6,666
4.賣出選擇權(Sold Options)	303	303	953	-	150	742	590	-	-	174	-	-	3,215
<b>二、匯率有關契約(Foreign Exchange Transactions)</b>	<b>11,259,590</b>	<b>12,702,042</b>	<b>14,999,767</b>	<b>12,153,713</b>	<b>11,517,418</b>	<b>11,756,901</b>	<b>13,033,456</b>	<b>11,869,021</b>	<b>12,197,986</b>	<b>10,118,016</b>	<b>10,327,343</b>	<b>10,990,790</b>	<b>142,925,983</b>
(一)店頭市場(OTC)	11,217,428	12,661,048	14,940,649	12,125,736	11,489,128	11,717,966	13,001,415	11,835,109	12,162,265	10,084,777	10,308,159	10,968,915	142,512,595
1.遠期契約(Outright Forwards)	1,480,363	1,718,353	1,871,611	1,278,678	1,099,937	1,009,965	985,753	873,592	1,044,321	965,862	1,004,217	1,077,982	14,410,634
2.換匯(Fx Swaps)	9,072,966	10,136,634	12,303,112	10,394,322	9,887,718	10,230,253	11,351,247	10,443,714	10,391,181	8,642,736	8,745,229	9,395,447	120,994,559
3.換匯換利(Currency Swaps)	76,045	95,266	184,433	98,965	48,280	55,811	87,183	42,973	98,502	37,877	92,662	100,511	1,018,508
4.買入選擇權(Bought Options)	302,761	353,512	295,346	184,242	234,188	217,215	295,399	240,635	318,911	220,386	236,488	196,793	3,095,876
5.賣出選擇權(Sold Options)	285,293	357,283	286,147	169,529	219,005	204,722	281,833	234,195	309,350	217,916	229,563	198,182	2,993,018
(二)交易所(Exchange-traded Contracts)	42,162	40,994	59,118	27,977	28,290	38,935	32,041	33,912	35,721	33,239	19,184	21,815	413,388
1.期貨-長部位(Futures - Long Positions)	19,684	17,527	28,590	11,955	12,224	17,836	14,026	15,055	17,001	16,583	9,358	10,413	190,252
2.期貨-短部位(Futures - Short Positions)	18,999	18,049	28,440	12,863	11,359	17,859	14,301	15,490	16,205	16,469	9,751	11,391	191,176
3.買入選擇權(Bought Options)	1,677	2,653	909	1,568	2,362	1,468	1,874	1,778	1,233	110	58	-	15,690
4.賣出選擇權(Sold Options)	1,802	2,765	1,179	1,591	2,345	1,772	1,840	1,589	1,282	77	17	11	16,270
<b>三、權益證券有關契約(Equity-linked Contracts)</b>	<b>424,679</b>	<b>491,998</b>	<b>648,836</b>	<b>306,526</b>	<b>279,682</b>	<b>348,812</b>	<b>437,856</b>	<b>287,981</b>	<b>274,780</b>	<b>146,431</b>	<b>190,850</b>	<b>266,389</b>	<b>4,104,820</b>
(一)店頭市場(OTC)	650	646	74	177	706	494	230	179	210	569	475	307	4,717
(二)交易所(Exchange-traded Contracts)	424,029	491,352	648,762	306,349	278,976	348,318	437,626	287,802	274,570	145,862	190,375	266,082	4,100,103
<b>四、商品有關契約(Commodity Contracts)</b>	<b>30,211</b>	<b>35,830</b>	<b>20,895</b>	<b>17,293</b>	<b>9,857</b>	<b>14,829</b>	<b>28,174</b>	<b>22,694</b>	<b>20,019</b>	<b>6,843</b>	<b>13,945</b>	<b>9,733</b>	<b>230,323</b>
(一)店頭市場(OTC)	10,610	4,521	6,375	6,913	4,334	5,889	9,359	11,971	11,515	5,631	11,798	8,350	97,266
(二)交易所(Exchange-traded Contracts)	19,601	31,309	14,520	10,380	5,523	8,940	18,815	10,723	8,504	1,212	2,147	1,383	133,057
<b>小計(一至四)</b>	<b>12,754,924</b>	<b>14,912,130</b>	<b>18,508,205</b>	<b>13,402,135</b>	<b>12,553,417</b>	<b>12,772,910</b>	<b>14,031,164</b>	<b>12,972,614</b>	<b>13,020,646</b>	<b>10,890,875</b>	<b>11,117,273</b>	<b>11,686,555</b>	<b>158,622,848</b>
<b>五、信用有關契約(Credit Contracts)</b>	<b>698</b>	<b>-</b>	<b>7,345</b>	<b>596</b>	<b>150</b>	<b>297</b>	<b>1,416</b>	<b>148</b>	<b>437</b>	<b>579</b>	<b>288</b>	<b>-</b>	<b>11,954</b>
1.信用違約交換(Credit Default Swap)	698	-	7,345	596	150	297	1,416	148	437	579	288	-	11,954
2.買入信用違約選擇權(Bought Credit Default Options)	-	-	-	-	-	-	-	-	-	-	-	-	-
3.賣出信用違約選擇權(Sold Credit Default Options)	-	-	-	-	-	-	-	-	-	-	-	-	-
4.其他(Other)	-	-	-	-	-	-	-	-	-	-	-	-	-
<b>六、其他有關契約(Other Contracts)</b>	<b>-</b>												
1.遠期契約(Outright Forwards)	-	-	-	-	-	-	-	-	-	-	-	-	-
2.交換(Swaps)	-	-	-	-	-	-	-	-	-	-	-	-	-
3.選擇權(Options)	-	-	-	-	-	-	-	-	-	-	-	-	-
<b>總計</b>	<b>12,755,622</b>	<b>14,912,130</b>	<b>18,515,550</b>	<b>13,402,731</b>	<b>12,553,567</b>	<b>12,773,207</b>	<b>14,032,580</b>	<b>12,972,762</b>	<b>13,021,083</b>	<b>10,891,454</b>	<b>11,117,561</b>	<b>11,686,555</b>	<b>158,634,802</b>

## 銀行衍生性金融商品交易量彙總表

單位：新臺幣百萬元

商 品 種 類	110年1月	110年2月	110年3月	110年4月	110年5月	110年6月	110年7月	110年8月	110年9月	110年10月	110年11月	110年12月	110年合計
<b>一、利率有關契約(Interest Rate Contracts)</b>	<b>742,056</b>	<b>739,627</b>	<b>1,054,948</b>	<b>756,350</b>	<b>729,057</b>	<b>755,393</b>	<b>934,505</b>	<b>971,960</b>	<b>1,108,309</b>	<b>1,916,993</b>	<b>2,022,184</b>	<b>1,250,800</b>	<b>12,982,182</b>
(一)店頭市場(OTC)	523,522	477,070	595,802	392,020	316,730	436,426	381,628	428,438	549,444	1,230,652	566,283	418,187	6,316,202
1.遠期利率協議(FRA)	-	11,330	22,405	-	-	-	-	-	-	-	-	-	33,735
2.換利(IRS)	484,946	428,741	551,677	349,869	285,073	392,592	340,657	379,466	499,549	1,097,079	530,386	373,872	5,713,907
3.買入選擇權(Bought Options)	27,049	27,178	16,814	19,817	18,176	17,513	21,565	23,673	22,496	55,370	15,672	4,380	269,703
4.賣出選擇權(Sold Options)	11,527	9,821	4,906	22,334	13,481	26,321	19,406	25,299	27,399	78,203	20,225	39,935	298,857
(二)交易所(Exchange-traded Contracts)	218,534	262,557	459,146	364,330	412,327	318,967	552,877	543,522	558,865	686,341	1,455,901	832,613	6,665,980
1.期貨-長部位(Futures - Long Positions)	81,348	126,276	240,124	162,642	200,626	164,568	272,725	253,227	284,032	335,717	738,435	392,061	3,251,781
2.期貨-短部位(Futures - Short Positions)	136,476	133,173	217,880	200,150	211,424	154,399	280,152	290,295	274,833	350,624	717,077	440,552	3,407,035
3.買入選擇權(Bought Options)	568	1,342	571	1,258	-	-	-	-	-	-	-	-	3,739
4.賣出選擇權(Sold Options)	142	1,766	571	280	277	-	-	-	-	-	389	-	3,425
<b>二、匯率有關契約(Foreign Exchange Transactions)</b>	<b>12,022,378</b>	<b>9,302,791</b>	<b>12,200,073</b>	<b>10,763,736</b>	<b>10,810,955</b>	<b>10,689,727</b>	<b>10,953,588</b>	<b>11,457,593</b>	<b>11,085,315</b>	<b>10,764,150</b>	<b>10,372,171</b>	<b>10,677,220</b>	<b>131,099,697</b>
(一)店頭市場(OTC)	12,011,279	9,290,590	12,175,182	10,744,811	10,788,776	10,679,284	10,948,515	11,451,587	11,074,361	10,756,678	10,370,081	10,671,035	130,962,179
1.遠期契約(Outright Forwards)	1,219,747	1,066,969	1,287,041	1,169,382	1,139,337	1,150,359	1,201,327	1,226,360	1,098,176	1,091,612	1,030,555	1,009,995	13,690,860
2.換匯(Fx Swaps)	10,180,093	7,723,438	10,211,920	9,027,499	9,049,230	8,977,409	9,115,770	9,467,947	9,276,691	9,051,227	8,839,457	9,315,012	110,235,693
3.換匯換利(Currency Swaps)	85,054	52,541	63,431	67,078	57,944	66,684	79,569	115,870	84,258	65,681	30,256	45,404	813,770
4.買入選擇權(Bought Options)	261,231	224,956	308,131	248,295	273,720	245,566	279,250	325,562	308,617	276,069	232,977	150,775	3,135,149
5.賣出選擇權(Sold Options)	265,154	222,686	304,659	232,557	268,545	239,266	272,599	315,848	306,619	272,089	236,836	149,849	3,086,707
(二)交易所(Exchange-traded Contracts)	11,099	12,201	24,891	18,925	22,179	10,443	5,073	6,006	10,954	7,472	2,090	6,185	137,518
1.期貨-長部位(Futures - Long Positions)	5,405	6,450	12,094	9,545	11,146	5,114	2,473	3,060	5,272	3,589	1,230	3,113	68,491
2.期貨-短部位(Futures - Short Positions)	5,694	5,751	12,783	9,380	11,033	5,329	2,600	2,946	5,682	3,883	860	3,072	69,013
3.買入選擇權(Bought Options)	-	-	-	-	-	-	-	-	-	-	-	-	-
4.賣出選擇權(Sold Options)	-	-	14	-	-	-	-	-	-	-	-	-	14
<b>三、權益證券有關契約(Equity-linked Contracts)</b>	<b>316,541</b>	<b>166,675</b>	<b>285,448</b>	<b>237,207</b>	<b>221,342</b>	<b>67,345</b>	<b>145,154</b>	<b>154,609</b>	<b>130,897</b>	<b>119,751</b>	<b>90,742</b>	<b>75,383</b>	<b>2,011,094</b>
(一)店頭市場(OTC)	1,558	1,269	1,342	1,367	802	940	1,318	1,471	1,202	1,886	1,453	522	15,130
(二)交易所(Exchange-traded Contracts)	314,983	165,406	284,106	235,840	220,540	66,405	143,836	153,138	129,695	117,865	89,289	74,861	1,995,964
<b>四、商品有關契約(Commodity Contracts)</b>	<b>11,738</b>	<b>10,918</b>	<b>18,388</b>	<b>19,016</b>	<b>10,702</b>	<b>15,588</b>	<b>11,507</b>	<b>10,713</b>	<b>7,962</b>	<b>8,076</b>	<b>10,542</b>	<b>9,068</b>	<b>144,213</b>
(一)店頭市場(OTC)	9,569	9,598	14,120	13,503	7,045	14,494	9,989	7,349	6,736	6,200	8,467	8,676	115,746
(二)交易所(Exchange-traded Contracts)	2,164	1,320	4,268	5,513	3,657	1,094	1,518	3,364	1,226	1,876	2,075	392	28,467
<b>小計(一至四)</b>	<b>13,092,708</b>	<b>10,220,011</b>	<b>13,558,857</b>	<b>11,776,309</b>	<b>11,772,056</b>	<b>11,528,053</b>	<b>12,044,754</b>	<b>12,594,875</b>	<b>12,332,483</b>	<b>12,808,970</b>	<b>12,495,639</b>	<b>12,012,471</b>	<b>146,237,186</b>
<b>五、信用有關契約(Credit Contracts)</b>	<b>852</b>	<b>1,557</b>	<b>1,284</b>	<b>1,398</b>	<b>968</b>	<b>279</b>	<b>3,741</b>	<b>278</b>	<b>2,366</b>	<b>1,808</b>	<b>2,225</b>	<b>535</b>	<b>17,291</b>
1.信用違約交換(Credit Default Swap)	852	1,557	1,284	1,398	968	-	3,461	278	2,366	1,808	2,225	535	16,732
2.買入信用違約選擇權(Bought Credit Default Options)	-	-	-	-	-	-	-	-	-	-	-	-	-
3.賣出信用違約選擇權(Sold Credit Default Options)	-	-	-	-	-	-	-	-	-	-	-	-	-
4.其他(Other)	-	-	-	-	-	279	280	-	-	-	-	-	559
<b>六、其他有關契約(Other Contracts)</b>	<b>-</b>												
1.遠期契約(Outright Forwards)	-	-	-	-	-	-	-	-	-	-	-	-	-
2.交換(Swaps)	-	-	-	-	-	-	-	-	-	-	-	-	-
3.選擇權(Options)	-	-	-	-	-	-	-	-	-	-	-	-	-
<b>總 計</b>	<b>13,093,560</b>	<b>10,221,568</b>	<b>13,560,141</b>	<b>11,777,707</b>	<b>11,773,024</b>	<b>11,528,332</b>	<b>12,048,495</b>	<b>12,595,153</b>	<b>12,334,849</b>	<b>12,810,778</b>	<b>12,497,864</b>	<b>12,013,006</b>	<b>146,254,477</b>

銀行衍生性金融商品交易量彙總表

單位：新臺幣百萬元

商品種類	111年1月	111年2月	111年3月	111年4月	111年5月	111年6月	111年7月	111年8月	111年9月	111年10月	111年11月	111年12月	111年合計
<b>一、利率有關契約(Interest Rate Contracts)</b>	<b>1,525,971</b>	<b>1,799,811</b>	<b>3,371,516</b>	<b>1,925,830</b>	<b>1,349,894</b>	<b>1,858,634</b>	<b>1,889,675</b>	<b>1,838,304</b>	<b>2,208,851</b>	<b>1,259,748</b>	<b>1,349,449</b>	<b>1,039,694</b>	<b>21,417,377</b>
(一)店頭市場(OTC)	704,735	654,843	1,481,693	898,670	533,673	960,822	822,383	704,358	885,069	557,068	575,481	531,819	9,310,614
1.遠期利率協議(FRA)	-	-	-	-	-	-	-	-	-	-	-	-	-
2.換利(IRS)	652,955	576,296	1,404,902	812,226	509,634	913,134	757,286	620,172	852,503	503,493	525,163	509,348	8,637,112
3.買入選擇權(Bought Options)	20,766	29,543	33,949	41,573	10,622	33,012	34,457	36,217	14,698	22,184	17,850	10,510	305,381
4.賣出選擇權(Sold Options)	31,014	49,004	42,842	44,871	13,417	14,676	30,640	47,969	17,868	31,391	32,468	11,961	368,121
(二)交易所(Exchange-traded Contracts)	821,236	1,144,968	1,889,823	1,027,160	816,221	897,812	1,067,292	1,133,946	1,323,782	702,680	773,968	507,875	12,106,763
1.期貨-長部位(Futures - Long Positions)	392,054	569,424	962,992	519,767	415,216	477,943	515,839	557,107	694,945	360,942	350,897	262,112	6,079,238
2.期貨-短部位(Futures - Short Positions)	427,804	575,544	926,831	507,393	401,005	419,869	551,453	576,839	628,837	341,738	423,071	245,763	6,026,147
3.買入選擇權(Bought Options)	-	-	-	-	-	-	-	-	-	-	-	-	-
4.賣出選擇權(Sold Options)	1,378	-	-	-	-	-	-	-	-	-	-	-	1,378
<b>二、匯率有關契約(Foreign Exchange Transactions)</b>	<b>11,943,691</b>	<b>9,458,500</b>	<b>12,841,502</b>	<b>10,432,865</b>	<b>11,246,526</b>	<b>12,088,064</b>	<b>12,820,559</b>	<b>14,212,258</b>	<b>14,908,263</b>	<b>13,920,750</b>	<b>13,894,647</b>	<b>13,603,465</b>	<b>151,371,090</b>
(一)店頭市場(OTC)	11,937,827	9,452,403	12,836,871	10,428,732	11,243,182	12,080,554	12,817,552	14,207,525	14,902,220	13,916,198	13,889,681	13,600,371	151,313,116
1.遠期契約(Outright Forwards)	1,043,017	1,025,149	1,530,620	1,166,368	1,221,104	1,146,953	1,155,179	1,432,338	1,677,679	1,307,858	1,341,672	1,210,540	15,258,477
2.換匯(Fx Swaps)	10,269,569	7,969,293	10,647,807	8,757,848	9,463,597	10,375,094	11,042,319	12,101,329	12,589,863	12,075,154	12,093,480	12,084,114	129,469,467
3.換匯換利(Currency Swaps)	42,221	45,512	34,574	19,046	33,039	64,422	20,795	40,965	76,222	17,324	21,438	29,971	445,529
4.買入選擇權(Bought Options)	291,556	208,442	311,533	243,369	261,692	247,941	299,834	317,238	276,718	257,885	216,736	139,355	3,072,299
5.賣出選擇權(Sold Options)	291,464	204,007	312,337	242,101	263,750	246,144	299,425	315,655	281,738	257,977	216,355	136,391	3,067,344
(二)交易所(Exchange-traded Contracts)	5,864	6,097	4,631	4,133	3,344	7,510	3,007	4,733	6,043	4,552	4,966	3,094	57,974
1.期貨-長部位(Futures - Long Positions)	2,852	3,093	2,498	2,007	1,710	3,777	1,487	1,922	3,631	2,940	2,171	1,166	29,254
2.期貨-短部位(Futures - Short Positions)	3,012	3,004	2,133	2,126	1,634	3,733	1,520	2,811	2,412	1,612	2,795	1,928	28,720
3.買入選擇權(Bought Options)	-	-	-	-	-	-	-	-	-	-	-	-	-
4.賣出選擇權(Sold Options)	-	-	-	-	-	-	-	-	-	-	-	-	-
<b>三、權益證券有關契約(Equity-linked Contracts)</b>	<b>117,766</b>	<b>71,713</b>	<b>144,885</b>	<b>89,637</b>	<b>92,519</b>	<b>86,826</b>	<b>99,452</b>	<b>109,278</b>	<b>214,163</b>	<b>132,400</b>	<b>121,858</b>	<b>37,306</b>	<b>1,317,803</b>
(一)店頭市場(OTC)	1,899	708	661	659	477	417	285	606	362	1,404	1,753	2,464	11,695
(二)交易所(Exchange-traded Contracts)	115,867	71,005	144,224	88,978	92,042	86,409	99,167	108,672	213,801	130,996	120,105	34,842	1,306,108
<b>四、商品有關契約(Commodity Contracts)</b>	<b>7,666</b>	<b>6,999</b>	<b>10,679</b>	<b>11,380</b>	<b>10,586</b>	<b>9,491</b>	<b>6,400</b>	<b>10,065</b>	<b>8,863</b>	<b>10,419</b>	<b>6,513</b>	<b>4,620</b>	<b>103,681</b>
(一)店頭市場(OTC)	6,980	6,611	9,496	10,859	8,487	7,969	5,207	8,921	6,682	8,481	4,231	3,689	87,613
(二)交易所(Exchange-traded Contracts)	686	388	1,183	521	2,099	1,522	1,193	1,144	2,181	1,938	2,282	931	16,068
<b>小計(一至四)</b>	<b>13,595,094</b>	<b>11,337,023</b>	<b>16,368,582</b>	<b>12,459,712</b>	<b>12,699,525</b>	<b>14,043,015</b>	<b>14,816,086</b>	<b>16,169,905</b>	<b>17,340,140</b>	<b>15,323,317</b>	<b>15,372,467</b>	<b>14,685,085</b>	<b>174,209,951</b>
<b>五、信用有關契約(Credit Contracts)</b>	<b>2,549</b>	<b>420</b>	<b>6,917</b>	<b>2,817</b>	<b>2,492</b>	<b>1,939</b>	<b>1,290</b>	<b>2,405</b>	<b>1,318</b>	<b>250</b>	<b>682</b>	<b>373</b>	<b>23,452</b>
1.信用違約交換(Credit Default Swap)	2,549	420	6,917	2,817	2,492	1,939	1,290	2,405	1,318	250	682	373	23,452
2.買入信用違約選擇權(Bought Credit Default Options)	-	-	-	-	-	-	-	-	-	-	-	-	-
3.賣出信用違約選擇權(Sold Credit Default Options)	-	-	-	-	-	-	-	-	-	-	-	-	-
4.其他(Other)	-	-	-	-	-	-	-	-	-	-	-	-	-
<b>六、其他有關契約(Other Contracts)</b>	<b>-</b>												
1.遠期契約(Outright Forwards)	-	-	-	-	-	-	-	-	-	-	-	-	-
2.交換(Swaps)	-	-	-	-	-	-	-	-	-	-	-	-	-
3.選擇權(Options)	-	-	-	-	-	-	-	-	-	-	-	-	-
<b>總計</b>	<b>13,597,643</b>	<b>11,337,443</b>	<b>16,375,499</b>	<b>12,462,529</b>	<b>12,702,017</b>	<b>14,044,954</b>	<b>14,817,376</b>	<b>16,172,310</b>	<b>17,341,458</b>	<b>15,323,567</b>	<b>15,373,149</b>	<b>14,685,458</b>	<b>174,233,403</b>

## 銀行衍生性金融商品交易量彙總表

單位：新臺幣百萬元

商品種類	112年1月	112年2月	112年3月	112年4月	112年5月	112年6月	112年7月	112年8月	112年9月	112年10月	112年11月	112年12月	112年合計
<b>一、利率有關契約(Interest Rate Contracts)</b>	<b>1,086,739</b>	<b>1,624,060</b>	<b>2,892,989</b>	<b>1,137,051</b>	<b>1,837,840</b>	<b>1,412,858</b>	<b>1,187,495</b>	<b>1,508,803</b>	<b>1,547,197</b>	<b>1,653,996</b>	<b>1,948,837</b>	<b>1,386,134</b>	<b>19,223,999</b>
(一)店頭市場(OTC)	336,081	649,693	1,193,431	463,770	861,533	768,750	536,587	574,307	751,131	651,951	919,007	808,573	8,514,814
1.遠期利率協議(FRA)	-	-	-	-	-	-	-	-	-	-	-	-	-
2.換利(IRS)	301,504	612,543	1,153,572	442,602	828,932	711,679	515,207	547,743	737,127	637,692	865,143	798,614	8,152,358
3.買入選擇權(Bought Options)	15,462	14,148	12,313	10,002	13,714	16,981	9,361	8,162	5,872	4,438	20,599	4,110	135,162
4.賣出選擇權(Sold Options)	19,115	23,002	27,546	11,166	18,887	40,090	12,019	18,402	8,132	9,821	33,265	5,849	227,294
(二)交易所(Exchange-traded Contracts)	750,658	974,367	1,699,558	673,281	976,307	644,108	650,908	934,496	796,066	1,002,045	1,029,830	577,561	10,709,185
1.期貨-長部位(Futures - Long Positions)	351,711	470,297	851,426	333,601	509,303	324,763	300,487	462,486	393,204	499,959	515,763	303,088	5,316,088
2.期貨-短部位(Futures - Short Positions)	398,947	504,070	848,132	339,680	467,004	319,345	350,386	470,189	402,862	502,086	514,067	274,473	5,391,241
3.買入選擇權(Bought Options)	-	-	-	-	-	-	35	893	-	-	-	-	928
4.賣出選擇權(Sold Options)	-	-	-	-	-	-	-	928	-	-	-	-	928
<b>二、匯率有關契約(Foreign Exchange Transactions)</b>	<b>11,888,155</b>	<b>13,990,941</b>	<b>17,748,789</b>	<b>13,149,584</b>	<b>15,965,920</b>	<b>16,235,649</b>	<b>15,344,657</b>	<b>16,986,348</b>	<b>14,929,473</b>	<b>14,900,582</b>	<b>17,558,124</b>	<b>15,659,484</b>	<b>184,357,706</b>
(一)店頭市場(OTC)	11,884,447	13,988,974	17,746,147	13,147,166	15,963,430	16,232,391	15,341,204	16,984,085	14,927,511	14,898,357	17,553,397	15,657,916	184,325,025
1.遠期契約(Outright Forwards)	1,281,990	1,703,561	2,225,359	1,794,441	1,886,690	1,876,966	2,012,659	1,739,387	1,552,599	1,440,015	2,314,473	1,709,273	21,537,313
2.換匯(Fx Swaps)	10,105,203	11,617,181	14,681,337	10,838,373	13,413,073	13,704,797	12,634,581	14,422,990	12,617,669	12,493,756	14,318,613	13,410,720	154,258,293
3.換匯換利(Currency Swaps)	12,293	25,374	54,328	21,816	29,517	32,359	53,249	60,677	38,555	45,555	64,437	44,632	482,792
4.買入選擇權(Bought Options)	245,125	321,791	392,659	245,818	313,078	310,172	319,338	379,697	360,517	459,863	431,609	251,318	4,030,985
5.賣出選擇權(Sold Options)	239,836	321,067	392,464	246,718	321,172	308,097	321,377	381,334	358,171	459,168	424,265	241,973	4,015,642
(二)交易所(Exchange-traded Contracts)	3,708	1,967	2,642	2,418	2,490	3,258	3,453	2,263	1,962	2,225	4,727	1,568	32,681
1.期貨-長部位(Futures - Long Positions)	2,220	762	1,258	1,270	1,233	1,326	1,727	986	943	873	2,918	495	16,011
2.期貨-短部位(Futures - Short Positions)	1,488	1,205	1,384	1,148	1,257	1,932	1,726	1,277	1,019	1,352	1,809	1,073	16,670
3.買入選擇權(Bought Options)	-	-	-	-	-	-	-	-	-	-	-	-	-
4.賣出選擇權(Sold Options)	-	-	-	-	-	-	-	-	-	-	-	-	-
<b>三、權益證券有關契約(Equity-linked Contracts)</b>	<b>44,568</b>	<b>102,502</b>	<b>147,920</b>	<b>84,499</b>	<b>125,443</b>	<b>111,999</b>	<b>105,539</b>	<b>98,587</b>	<b>81,291</b>	<b>102,874</b>	<b>95,094</b>	<b>40,551</b>	<b>1,140,867</b>
(一)店頭市場(OTC)	1,870	4,488	4,855	3,341	4,514	8,668	8,130	4,402	4,059	2,571	2,795	9,622	59,315
(二)交易所(Exchange-traded Contracts)	42,698	98,014	143,065	81,158	120,929	103,331	97,409	94,185	77,232	100,303	92,299	30,929	1,081,552
<b>四、商品有關契約(Commodity Contracts)</b>	<b>9,751</b>	<b>10,443</b>	<b>13,044</b>	<b>11,759</b>	<b>11,187</b>	<b>10,571</b>	<b>10,104</b>	<b>12,927</b>	<b>7,544</b>	<b>10,065</b>	<b>7,011</b>	<b>6,525</b>	<b>120,911</b>
(一)店頭市場(OTC)	5,303	5,401	5,045	4,923	3,977	3,315	3,674	8,103	3,838	3,916	2,509	5,399	55,403
(二)交易所(Exchange-traded Contracts)	4,448	5,042	7,999	6,836	7,190	7,256	6,430	4,824	3,706	6,149	4,502	1,126	65,508
<b>小計(一至四)</b>	<b>13,029,213</b>	<b>15,727,946</b>	<b>20,802,742</b>	<b>14,382,893</b>	<b>17,940,370</b>	<b>17,771,077</b>	<b>16,647,795</b>	<b>18,606,665</b>	<b>16,565,505</b>	<b>16,667,517</b>	<b>19,609,066</b>	<b>17,092,694</b>	<b>204,843,483</b>
<b>五、信用有關契約(Credit Contracts)</b>	<b>-</b>	<b>1,067</b>	<b>1,218</b>	<b>215</b>	<b>1,538</b>	<b>1,739</b>	<b>2,200</b>	<b>3,460</b>	<b>806</b>	<b>1,349</b>	<b>706</b>	<b>785</b>	<b>15,083</b>
1.信用違約交換(Credit Default Swap)	-	1,067	1,218	215	1,538	1,739	2,200	3,460	806	1,349	706	785	15,083
2.買入信用違約選擇權(Bought Credit Default Options)	-	-	-	-	-	-	-	-	-	-	-	-	-
3.賣出信用違約選擇權(Sold Credit Default Options)	-	-	-	-	-	-	-	-	-	-	-	-	-
4.其他(Other)	-	-	-	-	-	-	-	-	-	-	-	-	-
<b>六、其他有關契約(Other Contracts)</b>	<b>-</b>												
1.遠期契約(Outright Forwards)	-	-	-	-	-	-	-	-	-	-	-	-	-
2.交換(Swaps)	-	-	-	-	-	-	-	-	-	-	-	-	-
3.選擇權(Options)	-	-	-	-	-	-	-	-	-	-	-	-	-
<b>總計</b>	<b>13,029,213</b>	<b>15,729,013</b>	<b>20,803,960</b>	<b>14,383,108</b>	<b>17,941,908</b>	<b>17,772,816</b>	<b>16,649,995</b>	<b>18,610,125</b>	<b>16,566,311</b>	<b>16,668,866</b>	<b>19,609,772</b>	<b>17,093,479</b>	<b>204,858,566</b>

銀行衍生性金融商品交易量彙總表

單位：新臺幣百萬元

商品種類	113年1月	113年2月	113年3月	113年4月	113年5月	113年6月	113年7月	113年8月	113年9月	113年10月	113年11月	113年12月	113年合計
<b>一、利率有關契約(Interest Rate Contracts)</b>	<b>2,875,374</b>	<b>2,243,178</b>	<b>2,612,395</b>	<b>2,744,050</b>	<b>2,289,152</b>	<b>2,611,067</b>	<b>2,662,117</b>	<b>2,900,071</b>	<b>2,863,596</b>	<b>2,366,089</b>	<b>2,125,159</b>	<b>1,830,371</b>	<b>30,122,619</b>
(一)店頭市場(OTC)	1,280,496	804,834	1,562,826	1,235,074	969,343	1,394,027	1,008,356	1,615,647	1,844,194	1,520,890	1,083,201	1,393,047	15,711,935
1.遠期利率協議(FRA)	-	-	-	-	-	-	-	-	-	-	-	-	-
2.換利(IRS)	1,249,933	775,163	1,537,420	1,212,849	937,128	1,375,482	970,784	1,585,993	1,815,036	1,496,370	1,048,384	1,380,121	15,384,663
3.買入選擇權(Bought Options)	14,169	8,298	13,263	11,443	13,615	10,317	13,938	8,759	7,009	7,175	12,596	6,409	126,991
4.賣出選擇權(Sold Options)	16,394	21,373	12,143	10,782	18,600	8,228	23,634	20,895	22,149	17,345	22,221	6,517	200,281
(二)交易所(Exchange-traded Contracts)	1,594,878	1,438,344	1,049,569	1,508,976	1,319,809	1,217,040	1,653,761	1,284,424	1,019,402	845,199	1,041,958	437,324	14,410,684
1.期貨-長部位(Futures - Long Positions)	666,519	896,773	468,818	754,310	671,413	669,245	764,978	678,801	561,177	328,703	532,811	226,053	7,219,601
2.期貨-短部位(Futures - Short Positions)	928,301	541,544	580,751	754,666	648,396	547,795	888,783	605,623	458,225	516,496	509,147	211,271	7,190,998
3.買入選擇權(Bought Options)	39	27	-	-	-	-	-	-	-	-	-	-	66
4.賣出選擇權(Sold Options)	19	-	-	-	-	-	-	-	-	-	-	-	19
<b>二、匯率有關契約(Foreign Exchange Transactions)</b>	<b>19,180,131</b>	<b>14,029,341</b>	<b>18,628,228</b>	<b>18,161,574</b>	<b>19,154,726</b>	<b>17,224,452</b>	<b>18,996,813</b>	<b>19,403,702</b>	<b>19,325,304</b>	<b>19,618,225</b>	<b>21,708,718</b>	<b>19,043,293</b>	<b>224,474,507</b>
(一)店頭市場(OTC)	19,176,998	14,027,296	18,624,382	18,159,768	19,150,988	17,220,196	18,991,853	19,400,838	19,321,779	19,615,232	21,704,798	19,040,411	224,434,539
1.遠期契約(Outright Forwards)	2,258,479	1,479,855	2,361,006	1,660,973	1,882,493	1,452,433	1,826,630	2,158,687	2,402,336	2,455,440	2,484,072	1,954,332	24,376,736
2.換匯(Fx Swaps)	15,808,020	11,505,716	15,367,551	15,700,352	16,214,236	14,905,123	16,350,147	16,366,493	15,902,181	16,137,897	18,222,546	16,187,755	188,668,017
3.換匯換利(Currency Swaps)	45,927	48,911	50,878	51,511	36,709	42,942	75,043	62,891	58,359	54,775	58,075	86,069	672,090
4.買入選擇權(Bought Options)	532,122	493,195	413,694	364,550	500,731	406,672	363,099	414,912	475,373	482,805	465,756	404,883	5,317,792
5.賣出選擇權(Sold Options)	532,450	499,619	431,253	382,382	516,819	413,026	376,934	397,855	483,530	484,315	474,349	407,372	5,399,904
(二)交易所(Exchange-traded Contracts)	3,133	2,045	3,846	1,806	3,738	4,256	4,960	2,864	3,525	2,993	3,920	2,882	39,968
1.期貨-長部位(Futures - Long Positions)	1,748	914	2,177	709	1,372	2,446	2,029	1,332	1,844	1,656	1,573	1,472	19,272
2.期貨-短部位(Futures - Short Positions)	1,385	1,131	1,669	1,097	2,366	1,810	2,931	1,532	1,681	1,337	2,347	1,410	20,696
3.買入選擇權(Bought Options)	-	-	-	-	-	-	-	-	-	-	-	-	-
4.賣出選擇權(Sold Options)	-	-	-	-	-	-	-	-	-	-	-	-	-
<b>三、權益證券有關契約(Equity-linked Contracts)</b>	<b>69,261</b>	<b>59,129</b>	<b>102,263</b>	<b>94,809</b>	<b>99,641</b>	<b>75,552</b>	<b>99,905</b>	<b>109,864</b>	<b>82,651</b>	<b>73,934</b>	<b>82,038</b>	<b>61,276</b>	<b>1,010,323</b>
(一)店頭市場(OTC)	10,617	4,189	8,843	5,105	6,031	7,751	11,074	3,570	4,041	4,999	5,367	6,669	78,256
(二)交易所(Exchange-traded Contracts)	58,644	54,940	93,420	89,704	93,610	67,801	88,831	106,294	78,610	68,935	76,671	54,607	932,067
<b>四、商品有關契約(Commodity Contracts)</b>	<b>13,629</b>	<b>7,754</b>	<b>8,058</b>	<b>9,768</b>	<b>13,833</b>	<b>13,688</b>	<b>15,311</b>	<b>10,242</b>	<b>14,785</b>	<b>9,362</b>	<b>8,826</b>	<b>7,256</b>	<b>132,512</b>
(一)店頭市場(OTC)	6,525	4,985	2,874	4,656	8,358	7,473	10,445	7,846	12,089	6,914	5,905	4,701	82,771
(二)交易所(Exchange-traded Contracts)	7,104	2,769	5,184	5,112	5,475	6,215	4,866	2,396	2,696	2,448	2,921	2,555	49,741
<b>小計(一至四)</b>	<b>22,138,395</b>	<b>16,339,402</b>	<b>21,350,944</b>	<b>21,010,201</b>	<b>21,557,352</b>	<b>19,924,759</b>	<b>21,774,146</b>	<b>22,423,879</b>	<b>22,286,336</b>	<b>22,067,610</b>	<b>23,924,741</b>	<b>20,942,196</b>	<b>255,739,961</b>
<b>五、信用有關契約(Credit Contracts)</b>	<b>2,607</b>	<b>2,592</b>	<b>1,650</b>	<b>1,302</b>	<b>1,538</b>	<b>2,776</b>	<b>3,828</b>	<b>2,945</b>	<b>3,534</b>	<b>2,346</b>	<b>325</b>	<b>328</b>	<b>25,771</b>
1.信用違約交換(Credit Default Swap)	2,607	2,592	1,650	1,302	1,538	2,776	3,828	2,945	3,534	2,242	325	328	25,667
2.買入信用違約選擇權(Bought Credit Default Options)	-	-	-	-	-	-	-	-	-	-	-	-	-
3.賣出信用違約選擇權(Sold Credit Default Options)	-	-	-	-	-	-	-	-	-	-	-	-	-
4.其他(Other)	-	-	-	-	-	-	-	-	-	104	-	-	104
<b>六、其他有關契約(Other Contracts)</b>	<b>-</b>												
1.遠期契約(Outright Forwards)	-	-	-	-	-	-	-	-	-	-	-	-	-
2.交換(Swaps)	-	-	-	-	-	-	-	-	-	-	-	-	-
3.選擇權(Options)	-	-	-	-	-	-	-	-	-	-	-	-	-
<b>總計</b>	<b>22,141,002</b>	<b>16,341,994</b>	<b>21,352,594</b>	<b>21,011,503</b>	<b>21,558,890</b>	<b>19,927,535</b>	<b>21,777,974</b>	<b>22,426,824</b>	<b>22,289,870</b>	<b>22,069,956</b>	<b>23,925,066</b>	<b>20,942,524</b>	<b>255,765,732</b>

銀行衍生性金融商品交易量彙總表

單位：新臺幣百萬元

商品種類	114年1月	114年2月	114年3月	114年4月	114年5月	114年6月	114年7月	114年8月	114年9月	114年10月	114年11月	114年12月	114年合計
<b>一、利率有關契約(Interest Rate Contracts)</b>	<b>2,151,510</b>	<b>2,760,097</b>	<b>3,172,253</b>	<b>3,241,121</b>	<b>2,134,091</b>	<b>2,401,681</b>	<b>2,638,566</b>	<b>2,447,365</b>	<b>2,715,157</b>	<b>2,517,627</b>	<b>2,968,619</b>	<b>2,423,562</b>	<b>31,571,649</b>
(一)店頭市場(OTC)	1,429,704	1,672,189	2,089,081	1,777,299	1,336,674	1,469,338	1,420,684	1,532,817	1,768,870	1,732,695	2,290,004	1,825,074	20,344,429
1.遠期利率協議(FRA)	-	-	-	-	-	-	-	-	-	-	-	-	-
2.換利(IRS)	1,402,938	1,605,679	2,051,923	1,735,817	1,310,416	1,433,865	1,382,352	1,497,308	1,715,538	1,682,611	2,260,988	1,765,908	19,845,343
3.買入選擇權(Bought Options)	15,200	28,807	11,986	18,191	13,624	12,801	19,214	17,611	24,309	15,121	12,422	26,526	215,812
4.賣出選擇權(Sold Options)	11,566	37,703	25,172	23,291	12,634	22,672	19,118	17,898	29,023	34,963	16,594	32,640	283,274
(二)交易所(Exchange-traded Contracts)	721,806	1,087,908	1,083,172	1,463,822	797,417	932,343	1,217,882	914,548	946,287	784,932	678,615	598,488	11,227,220
1.期貨-長部位(Futures - Long Positions)	354,421	515,344	529,344	837,703	410,090	480,473	652,896	422,641	501,078	392,575	275,508	323,784	5,695,857
2.期貨-短部位(Futures - Short Positions)	367,385	572,564	553,828	626,119	387,327	451,870	564,986	491,876	445,209	392,357	403,107	274,704	5,531,332
3.買入選擇權(Bought Options)	-	-	-	-	-	-	-	-	-	-	-	-	-
4.賣出選擇權(Sold Options)	-	-	-	-	-	-	-	31	-	-	-	-	31
<b>二、匯率有關契約(Foreign Exchange Transactions)</b>	<b>17,752,945</b>	<b>19,666,033</b>	<b>21,797,012</b>	<b>18,933,292</b>	<b>17,441,516</b>	<b>17,641,440</b>	<b>20,495,085</b>	<b>20,526,438</b>	<b>21,642,743</b>	<b>19,150,651</b>	<b>17,796,513</b>	<b>18,091,469</b>	<b>230,935,137</b>
(一)店頭市場(OTC)	17,748,360	19,663,175	21,795,573	18,925,141	17,436,689	17,636,593	20,465,054	20,521,728	21,638,393	19,146,739	17,793,137	18,088,113	230,858,695
1.遠期契約(Outright Forwards)	1,336,679	1,377,165	1,541,872	1,897,594	1,904,413	2,025,914	1,870,527	1,562,159	1,921,879	1,700,641	1,655,377	1,860,103	20,654,323
2.換匯(Fx Swaps)	15,406,882	17,380,927	19,288,244	16,302,884	14,835,444	14,719,599	17,668,472	17,977,553	18,841,697	16,575,466	15,124,790	15,437,551	199,559,509
3.換匯換利(Currency Swaps)	104,092	84,750	96,469	90,730	41,975	49,820	66,399	81,498	54,608	28,442	39,484	30,459	768,726
4.買入選擇權(Bought Options)	440,823	407,342	428,243	315,137	322,506	419,846	421,471	450,066	407,080	411,809	482,976	381,549	4,888,848
5.賣出選擇權(Sold Options)	459,884	412,991	440,745	318,796	332,351	421,414	438,185	450,452	413,129	430,381	490,510	378,451	4,987,289
(二)交易所(Exchange-traded Contracts)	4,585	2,858	1,439	8,151	4,827	4,847	30,031	4,710	4,350	3,912	3,376	3,356	76,442
1.期貨-長部位(Futures - Long Positions)	2,013	1,452	679	4,520	2,726	2,318	14,735	2,759	2,326	1,413	1,456	1,519	37,916
2.期貨-短部位(Futures - Short Positions)	2,572	1,406	760	3,631	2,101	2,529	15,296	1,951	2,024	2,499	1,920	1,837	38,526
3.買入選擇權(Bought Options)	-	-	-	-	-	-	-	-	-	-	-	-	-
4.賣出選擇權(Sold Options)	-	-	-	-	-	-	-	-	-	-	-	-	-
<b>三、權益證券有關契約(Equity-linked Contracts)</b>	<b>74,036</b>	<b>99,748</b>	<b>110,336</b>	<b>94,790</b>	<b>78,797</b>	<b>74,104</b>	<b>92,581</b>	<b>91,077</b>	<b>84,081</b>	<b>104,504</b>	<b>109,514</b>	<b>100,701</b>	<b>1,114,289</b>
(一)店頭市場(OTC)	7,873	7,583	4,415	1,490	4,061	7,093	8,739	12,447	11,536	13,704	6,736	7,320	92,997
(二)交易所(Exchange-traded Contracts)	66,163	92,165	105,921	93,300	74,736	67,011	83,842	78,630	72,545	90,800	102,778	93,381	1,021,272
<b>四、商品有關契約(Commodity Contracts)</b>	<b>5,418</b>	<b>7,361</b>	<b>11,161</b>	<b>12,416</b>	<b>16,802</b>	<b>15,535</b>	<b>14,893</b>	<b>11,325</b>	<b>14,278</b>	<b>28,413</b>	<b>19,598</b>	<b>11,029</b>	<b>168,029</b>
(一)店頭市場(OTC)	3,663	4,446	8,441	9,161	10,809	9,938	10,829	8,860	6,799	12,222	10,996	8,594	104,758
(二)交易所(Exchange-traded Contracts)	1,755	2,915	2,720	3,255	5,793	5,597	4,064	2,465	7,479	16,191	8,602	2,435	63,271
<b>小計(一至四)</b>	<b>19,983,909</b>	<b>22,533,239</b>	<b>25,090,762</b>	<b>22,281,619</b>	<b>19,671,006</b>	<b>20,132,760</b>	<b>23,241,125</b>	<b>23,076,205</b>	<b>24,456,259</b>	<b>21,801,195</b>	<b>20,894,244</b>	<b>20,626,761</b>	<b>263,789,084</b>
<b>五、信用有關契約(Credit Contracts)</b>	<b>4,497</b>	<b>1,485</b>	<b>1,712</b>	<b>3,610</b>	<b>2,684</b>	-	-	<b>529</b>	<b>305</b>	<b>1,247</b>	<b>2,416</b>	<b>440</b>	<b>18,925</b>
1.信用違約交換(Credit Default Swap)	4,093	1,485	1,712	1,410	150	-	-	306	305	1,247	2,416	440	13,564
2.買入信用違約選擇權(Bought Credit Default Options)	-	-	-	-	-	-	-	-	-	-	-	-	-
3.賣出信用違約選擇權(Sold Credit Default Options)	-	-	-	-	-	-	-	-	-	-	-	-	-
4.其他(Other)	404	-	-	2,200	2,534	-	-	223	-	-	-	-	5,361
<b>六、其他有關契約(Other Contracts)</b>	-	-	-	-	-	-	-	-	-	-	-	-	-
1.遠期契約(Outright Forwards)	-	-	-	-	-	-	-	-	-	-	-	-	-
2.交換(Swaps)	-	-	-	-	-	-	-	-	-	-	-	-	-
3.選擇權(Options)	-	-	-	-	-	-	-	-	-	-	-	-	-
<b>總計</b>	<b>19,988,406</b>	<b>22,534,724</b>	<b>25,092,474</b>	<b>22,285,229</b>	<b>19,673,690</b>	<b>20,132,760</b>	<b>23,241,125</b>	<b>23,076,734</b>	<b>24,456,564</b>	<b>21,802,442</b>	<b>20,896,660</b>	<b>20,627,201</b>	<b>263,808,009</b>

商品種類	115年1月	115年2月	115年3月
<b>一、利率有關契約(Interest Rate Contracts)</b>	<b>3,207,001</b>	<b>2,203,356</b>	<b>7,093,353</b>
(一)店頭市場(OTC)	2,417,217	1,556,468	5,693,702
1.遠期利率協議(FRA)	-	-	-
2.換利(IRS)	2,289,530	1,414,490	5,581,667
3.買入選擇權(Bought Options)	64,720	78,756	62,490
4.賣出選擇權(Sold Options)	62,967	63,222	49,545
(二)交易所(Exchange-traded Contracts)	789,784	646,888	1,399,651
1.期貨-長部位(Futures - Long Positions)	435,646	293,869	681,441
2.期貨-短部位(Futures - Short Positions)	354,138	353,019	718,210
3.買入選擇權(Bought Options)	-	-	-
4.賣出選擇權(Sold Options)	-	-	-
<b>二、匯率有關契約(Foreign Exchange Transactions)</b>	<b>18,554,633</b>	<b>13,554,090</b>	<b>20,181,593</b>
(一)店頭市場(OTC)	18,551,446	13,550,830	20,175,782
1.遠期契約(Outright Forwards)	1,133,903	759,667	1,274,327
2.換匯(Fx Swaps)	16,274,661	12,112,171	17,506,367
3.換匯換利(Currency Swaps)	103,016	51,395	121,708
4.買入選擇權(Bought Options)	508,289	309,130	629,425
5.賣出選擇權(Sold Options)	531,577	318,467	643,955
(二)交易所(Exchange-traded Contracts)	3,187	3,260	5,811
1.期貨-長部位(Futures - Long Positions)	1,846	2,206	2,521
2.期貨-短部位(Futures - Short Positions)	1,341	1,054	3,290
3.買入選擇權(Bought Options)	-	-	-
4.賣出選擇權(Sold Options)	-	-	-
<b>三、權益證券有關契約(Equity-linked Contracts)</b>	<b>214,055</b>	<b>173,486</b>	<b>283,927</b>
(一)店頭市場(OTC)	11,107	5,685	7,888
(二)交易所(Exchange-traded Contracts)	202,948	167,801	276,039
<b>四、商品有關契約(Commodity Contracts)</b>	<b>21,831</b>	<b>10,793</b>	<b>20,204</b>
(一)店頭市場(OTC)	15,593	9,825	17,737
(二)交易所(Exchange-traded Contracts)	6,238	968	2,467
<b>小計(一至四)</b>	<b>21,997,520</b>	<b>15,941,725</b>	<b>27,579,077</b>
<b>五、信用有關契約(Credit Contracts)</b>	<b>472</b>	<b>938</b>	<b>2,239</b>
1.信用違約交換(Credit Default Swap)	472	938	2,239
2.買入信用違約選擇權(Bought Credit Default Options)	-	-	-
3.賣出信用違約選擇權(Sold Credit Default Options)	-	-	-
4.其他(Other)	-	-	-
<b>六、其他有關契約(Other Contracts)</b>	<b>-</b>	<b>-</b>	<b>-</b>
1.遠期契約(Outright Forwards)	-	-	-
2.交換(Swaps)	-	-	-
3.選擇權(Options)	-	-	-
<b>總計</b>	<b>21,997,992</b>	<b>15,942,663</b>	<b>27,581,316</b>