

表 1：衍生性金融商品名目本金餘額(風險別及交易目的別)

單位：新臺幣百萬元

月底	利率有關契約		匯率有關契約		權益證券有關契約		商品有關契約		信用有關契約		其他有關契約		契約合計			
	交易目的	非交易目的	交易目的	非交易目的	交易目的	非交易目的	交易目的	非交易目的	交易目的	非交易目的	交易目的	非交易目的	交易目的	非交易目的	合計	
87	3	225,312	29,346	1,690,319	66,727	82	0	3,123	0					1,918,836	96,073	2,014,909
	6	248,715	42,463	2,299,127	78,830	102	0	2,918	0					2,550,862	121,293	2,672,155
	9	349,308	49,327	1,780,328	96,331	0	0	2,304	0					2,131,940	145,658	2,277,598
	12	329,935	51,529	1,225,165	79,790	0	0	2,151	0					1,557,251	131,319	1,688,570
88	3	347,509	49,771	1,349,459	102,132	0	0	1,216	0					1,698,184	151,903	1,850,087
	6	417,252	65,493	1,396,244	99,597	0	0	5,843	0					1,819,339	165,090	1,984,429
	9	399,415	61,501	1,453,846	102,369	0	0	12,353	0					1,865,614	163,870	2,029,484
	12	439,116	48,484	1,509,048	136,782	0	0	12,537	0					1,960,701	185,266	2,145,967
89	3	470,975	57,670	1,662,986	161,607	0	0	17,985	0					2,151,946	219,277	2,371,223
	6	488,240	57,957	1,751,585	135,551	0	0	18,057	0					2,257,882	193,508	2,451,390
	9	547,000	55,589	1,988,532	59,402	0	0	39,356	0					2,574,888	114,991	2,689,879
	12	635,127	67,664	2,260,616	93,170	0	0	47,596	0					2,943,339	160,834	3,104,173
90	3	649,950	60,818	2,157,827	325,816	1,070	0	41,457	0					2,850,304	386,634	3,236,938
	6	815,661	71,080	2,672,923	273,651	3,116	0	46,052	0					3,537,752	344,731	3,882,483
	9	1,018,169	72,107	3,042,830	311,256	3,369	1,072	46,082	0					4,110,450	384,435	4,494,885
	12	1,226,902	81,870	3,291,855	71,190	4,038	1,480	47,132	0					4,569,927	154,540	4,724,467
91	3	1,616,841	82,002	3,657,379	71,712	15,553	622	37,941	0					5,327,714	154,336	5,482,050
	6	2,243,114	168,367	4,433,742	62,318	21,927	864	41,507	0					6,740,290	231,549	6,971,839
	9	2,869,422	2,374	4,608,514	0	53,952	0	62,313	0					7,594,201	2,374	7,596,575
	12	2,870,937	158,907	4,065,728	75,059	33,846	1,503	79,589	0					7,050,100	235,469	7,285,569
92	3	3,432,309	198,613	4,587,618	70,798	42,529	590	66,732	0					8,129,188	270,001	8,399,189
	6	4,168,510	251,200	5,326,257	91,376	42,142	208	58,335	0					9,595,244	342,784	9,938,028
	9	5,075,381	275,061	6,983,411	85,457	34,202	0	89,693	0					12,182,687	360,518	12,543,205
	12	5,922,899	365,203	7,022,296	97,679	56,953	0	97,039	0					13,099,187	462,882	13,562,069
93	3	7,374,861	500,213	9,891,102	290,777	45,058	0	104,552	0					17,415,573	790,990	18,206,563
	6	9,301,422	523,263	9,975,399	331,376	52,121	1	133,440	0	25,075	1,126			19,487,457	855,766	20,343,223
	9	10,352,335	641,037	9,167,785	479,796	47,656	13	142,826	0	43,847	3,978			19,754,449	1,124,824	20,879,273
	12	10,794,204	881,294	9,467,741	402,604	43,056	1	145,976	0	38,274	4,769			20,489,251	1,288,668	21,777,919
94	3	12,260,523	828,587	9,845,739	450,650	53,146	355	163,755	0	40,404	3,319	0	0	22,363,567	1,282,911	23,646,478
	6	14,241,064	685,442	10,167,446	269,782	41,435	0	181,596	0	48,394	4,447	4,468	0	24,684,403	959,671	25,644,074
	9	16,694,884	677,852	10,375,928	286,088	45,878	0	172,111	0	60,155	4,505	4,640	0	27,353,596	968,445	28,322,041
	12	18,330,961	592,438	10,497,504	286,111	39,880	260	185,564	0	81,739	1,330	4,312	0	29,139,960	880,139	30,020,099
95	3	20,778,918	516,854	10,677,357	23,006	41,735	58	152,014	0	95,920	973	4,122	0	31,750,066	540,891	32,290,957
	6	24,180,102	513,142	11,359,643	22,843	47,464	14	130,321	0	91,441	227	3,870	0	35,812,841	536,226	36,349,067
	9	25,743,324	556,557	11,808,706	23,611	44,875	0	79,104	0	104,083	4,567	3,846	0	37,783,938	584,735	38,368,673
	12	26,661,300	545,075	13,014,989	23,055	42,525	0	104,947	0	124,643	5,768	9,499	0	39,957,903	573,898	40,531,801
96	3	27,980,714	530,959	14,399,933	21,793	105,760	0	116,670	0	133,385	9,527	9,568	0	42,746,030	562,279	43,308,309
	6	33,529,941	537,425	15,064,341	22,845	149,605	0	92,297	0	159,375	9,467	10,021	0	49,005,580	569,737	49,575,317
	9	37,180,888	542,214	14,692,743	21,114	59,033	0	98,552	0	167,084	14,072	9,998	0	52,208,298	577,400	52,785,698
	12	38,634,421	273,457	15,385,282	19,971	54,315	0	123,847	0	165,401	17,468	9,978	0	54,373,244	310,896	54,684,140
97	3	39,391,441	266,675	17,603,060	50,231	60,892	0	150,474	0	165,760	22,625	9,661	0	57,381,288	339,531	57,720,819
	6	39,822,474	269,023	17,293,587	14,215	54,734	0	152,996	0	199,782	4,963	9,959	0	57,533,532	288,201	57,821,733
	9	41,553,765	258,832	18,703,009	14,823	45,526	0	216,611	0	203,263	515	10,257	0	60,732,431	274,170	61,006,601
	12	42,638,631	233,522	16,288,792	12,715	36,151	0	297,697	0	160,985	522	10,029	0	59,432,285	246,759	59,679,044
98	3	46,166,269	222,015	16,615,609	12,259	33,904	0	314,585	0	157,960	436	10,201	0	63,298,528	234,710	63,533,238
	6	49,197,477	202,803	16,931,087	16,521	32,042	0	288,682	0	140,058	422	10,032	0	66,599,378	219,746	66,819,124
	9	47,058,936	193,685	17,188,828	21,416	35,220	0	245,174	0	137,118	414	9,933	0	64,675,209	215,515	64,890,724
	12	46,200,070	206,616	16,404,840	279,036	53,622	0	191,518	0	128,325	412	9,925	0	62,988,300	486,064	63,474,364
99	3	38,920,000	220,298	18,699,483	37,437	49,170	0	142,308	0	123,098	409	9,880	0	57,943,939	258,144	58,202,083
	6	35,246,576	261,403	24,965,786	55,678	33,645	32	114,389	0	99,232	415	12,900	0	60,472,528	317,528	60,790,056
	9	32,965,840	289,708	19,816,829	58,182	28,403	2,186	72,899	0	84,610	403	0	0	52,968,581	350,479	53,319,060
	12	31,930,499	286,817	18,810,484	62,723	43,060	1,770	32,199	0	76,243	391	0	0	50,892,485	351,701	51,244,186
100	3	32,029,756	305,245	19,321,143	72,120	53,168	1,149	38,686	0	76,443	378	0	0	51,519,196	378,892	51,898,088
	6	29,977,240	286,506	20,627,906	74,937	53,111	0	66,830	0	67,178	371	0	0	50,792,265	361,814	51,154,079
	9	31,935,076	278,804	23,197,012	44,010	31,930	0	105,252	0	98,776	393	0	0	55,368,046	323,207	55,691,253
	12	27,783,498	282,712	20,724,389	36,859	28,077	0	103,859	0	87,441	390	0	0	48,727,264	319,961	49,047,225
101	3	26,789,039	285,027	21,665,672	29,838	34,438	0	112,115	0	76,973	85	0	0	48,678,237	314,950	48,993,187
	6	24,875,758	291,169	23,585,345	28,435	30,942	0	79,750	0	90,980	86	0	0	48,662,775	319,690	48,982,465

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單位：新臺幣百萬元

月底	利率有關契約		匯率有關契約		權益證券有關契約		商品有關契約		信用有關契約		其他有關契約		契約合計		
	交易目的	非交易目的	交易目的	非交易目的	交易目的	非交易目的	交易目的	非交易目的	交易目的	非交易目的	交易目的	非交易目的	交易目的	非交易目的	合計
9	23,682,186	275,443	23,121,174	26,300	36,753	0	49,463	0	82,304	84	0	0	46,971,880	301,827	47,273,707
12	23,013,463	275,014	22,447,331	28,167	46,503	0	39,639	0	62,132	83	0	0	45,609,068	303,264	45,912,332
102 3	21,646,621	283,888	27,055,180	27,407	56,185	0	51,457	0	63,433	86	0	0	48,872,876	311,381	49,184,257
6	21,359,107	270,777	29,743,251	39,141	59,622	395	53,881	0	56,843	86	0	0	51,272,704	310,399	51,583,103
9	20,383,977	266,212	30,275,960	30,434	67,994	205	41,708	0	54,882	85	0	0	50,824,521	296,936	51,121,457
12	19,305,032	261,785	29,515,448	32,057	79,728	165	32,363	0	49,706	86	0	0	48,982,277	294,093	49,276,370
103 3	19,228,150	237,118	38,983,968	26,671	98,819	165	35,481	0	46,593	87	0	0	58,393,011	264,041	58,657,052
6	17,687,631	224,299	36,142,509	72,996	118,861	100	30,102	0	43,501	0	0	0	54,022,604	297,395	54,319,999
9	17,571,523	210,996	38,947,251	78,736	100,717	0	37,866	0	45,458	0	0	0	56,702,815	289,732	56,992,547
12	15,843,757	181,599	39,295,803	62,912	92,429	0	29,276	0	44,448	0	0	0	55,305,713	244,511	55,550,224
104 3	15,489,272	183,957	40,309,615	59,303	70,349	0	46,795	0	45,164	0	0	0	55,961,195	243,260	56,204,455
6	14,593,570	177,713	40,515,635	61,601	61,324	0	33,845	0	39,944	0	0	0	55,244,318	239,314	55,483,632
9	14,772,760	163,598	43,104,799	56,391	55,441	0	58,050	0	48,298	0	0	0	58,039,348	219,989	58,259,337
12	14,738,768	151,385	40,891,721	58,833	37,928	150	46,127	0	49,027	0	0	0	55,763,571	210,368	55,973,939
105 3	15,739,488	125,721	38,780,192	45,532	44,788	11,439	38,612	0	57,379	0	0	0	54,660,459	182,692	54,843,151
6	15,023,857	125,254	38,228,725	50,811	33,904	3,520	30,532	0	58,298	0	0	0	53,375,316	179,585	53,554,901
9	14,808,366	119,557	34,928,323	53,766	31,989	180	25,556	0	52,510	0	0	0	49,846,744	173,503	50,020,247
12	15,305,051	124,857	34,345,093	50,899	26,053	180	22,692	0	52,645	0	0	0	49,751,534	175,936	49,927,470
106 3	15,450,126	156,019	33,853,414	48,619	26,941	321	23,820	0	44,367	0	0	0	49,398,668	204,959	49,603,627
6	15,035,553	163,636	32,726,490	41,151	30,726	230	18,481	0	46,317	0	0	0	47,857,567	205,017	48,062,584
9	14,940,390	171,551	33,866,650	40,237	23,961	230	15,077	0	45,029	0	0	0	48,891,107	212,018	49,103,125
12	15,255,359	176,172	32,282,278	33,241	27,147	180	9,632	0	40,496	0	0	0	47,614,912	209,593	47,824,505
107 3	17,450,279	193,569	33,870,099	71,364	33,300	0	8,778	0	45,696	0	0	0	51,408,152	264,933	51,673,085
6	19,072,795	199,738	38,909,214	61,515	31,526	0	7,671	0	48,233	0	0	0	58,069,439	261,253	58,330,692
9	18,972,881	212,658	39,193,501	106,860	27,010	0	7,343	0	51,615	0	0	0	58,252,350	319,518	58,571,868
12	20,028,947	210,055	39,244,546	171,540	26,437	0	6,155	0	54,798	0	0	0	59,360,883	381,595	59,742,478
108 3	20,726,461	207,812	39,051,201	193,318	20,658	0	5,945	0	53,178	0	0	0	59,857,443	401,130	60,258,573
6	21,873,339	217,629	38,135,084	233,091	23,251	0	5,867	0	51,003	0	0	0	60,088,544	450,720	60,539,264
9	22,044,188	235,246	37,696,686	183,241	32,538	0	6,172	0	50,020	0	0	0	59,829,604	418,487	60,248,091
12	21,955,529	251,370	36,052,926	129,678	33,181	0	6,375	0	47,407	0	0	0	58,095,418	381,048	58,476,466
109 3	23,178,961	283,190	37,888,073	144,294	31,359	0	10,392	0	51,817	0	0	0	61,160,602	427,484	61,588,086
6	22,244,266	294,902	36,442,885	144,744	21,233	0	10,992	0	46,339	0	0	0	58,765,715	439,646	59,205,361
9	21,808,680	301,944	35,642,140	134,550	18,768	0	13,788	0	43,463	0	0	0	57,526,839	436,494	57,963,333
12	20,946,514	306,966	32,978,590	138,477	15,697	0	6,401	0	34,740	0	0	0	53,981,672	445,443	54,427,115
110 3	21,132,266	309,366	34,409,755	127,230	20,932	0	9,743	0	31,769	0	0	0	55,604,465	436,596	56,041,061
6	21,308,469	324,851	33,758,598	124,453	18,325	0	7,350	0	27,721	0	0	0	55,120,463	449,304	55,569,767
9	21,596,368	333,647	35,133,120	152,115	21,746	0	6,272	0	30,032	0	0	0	56,787,538	485,762	57,273,300
12	21,855,301	340,644	36,091,020	211,647	22,241	0	8,485	0	32,192	0	0	0	58,009,239	552,291	58,561,530
111 3	24,149,026	360,763	40,895,698	175,388	31,986	0	9,713	0	37,695	0	0	0	65,124,118	536,151	65,660,269
6	26,008,905	365,287	42,586,408	206,483	24,245	0	13,874	0	39,575	0	0	0	68,673,007	571,770	69,244,777
9	28,041,553	418,368	47,683,802	202,463	29,563	0	18,505	0	44,882	0	0	0	75,818,305	620,831	76,439,136
12	28,405,542	408,977	41,162,821	292,249	24,098	0	20,240	0	40,928	0	0	0	69,653,629	701,226	70,354,855
112 3	28,607,487	409,897	42,965,218	221,498	35,825	0	20,316	0	37,803	0	0	0	71,666,649	631,395	72,298,044
6	28,874,422	420,378	42,971,576	171,842	40,351	0	14,641	0	33,889	0	0	0	71,934,879	592,220	72,527,099
9	28,773,454	428,908	45,396,309	156,599	54,050	0	14,999	0	37,809	0	0	0	74,276,621	585,507	74,862,128
12	29,475,294	421,798	43,700,045	415,440	46,474	0	12,700	0	31,999	0	0	0	73,266,512	837,238	74,103,750
113 3	32,577,257	450,780	48,129,361	283,790	59,014	0	11,296	0	33,213	0	0	0	80,810,141	734,570	81,544,711
6	34,858,931	432,476	49,995,492	243,993	67,672	0	14,903	0	31,092	0	0	0	84,968,090	676,469	85,644,559
9	39,466,171	440,420	48,607,385	267,698	64,428	0	23,048	0	33,771	0	0	0	88,194,803	708,118	88,902,921
12	41,814,524	461,652	46,513,510	454,926	46,874	0	24,769	0	30,682	0	0	0	88,430,359	916,578	89,346,937
114 3	44,518,094	480,613	47,898,819	318,783	60,176	0	20,284	0	38,717	0	0	0	92,536,090	799,396	93,335,486
6	45,572,482	452,432	40,580,605	225,794	41,488	0	16,587	0	38,498	0	0	0	86,249,660	678,226	86,927,886
9	47,775,496	522,859	44,006,830	240,917	47,314	0	15,251	0	14,459	23,960	0	0	91,859,350	787,736	92,647,086
12	51,290,280	565,084	42,570,574	236,286	63,386	0	18,677	0	13,622	25,023	0	0	93,956,539	826,393	94,782,932

註：

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

表 2：單一幣別之利率衍生性金融商品名目本金餘額(商品別)

單位：新臺幣百萬元

月底	店頭市場契約				交易所契約				契約合計	
	遠期契約	交換	買入選擇權	賣出選擇權	期貨-長部位	期貨-短部位	買入選擇權	賣出選擇權		
87	3	76,460	155,945	17,120	3,426	0	1,707	0	0	254,658
	6	10,409	245,777	17,083	17,428	412	69	0	0	291,178
	9	11,937	342,394	21,881	22,227	0	196	0	0	398,635
	12	12,621	330,917	18,802	19,124	0	0	0	0	381,464
88	3	12,813	343,292	20,422	20,753	0	0	0	0	397,280
	6	38,812	401,133	21,239	21,561	0	0	0	0	482,745
	9	24,599	394,893	20,553	20,871	0	0	0	0	460,916
	12	32,407	417,315	18,923	18,955	0	0	0	0	487,600
89	3	18,990	460,306	25,905	23,444	0	0	0	0	528,645
	6	33,762	455,309	33,704	23,422	0	0	0	0	546,197
	9	53,582	493,570	28,940	26,497	0	0	0	0	602,589
	12	117,430	527,882	28,418	28,401	0	0	330	330	702,791
90	3	78,796	570,632	30,646	30,694	0	0	0	0	710,768
	6	103,319	714,858	34,332	34,232	0	0	0	0	886,741
	9	126,542	879,170	34,714	34,615	8,118	7,117	0	0	1,090,276
	12	142,669	1,082,632	36,799	39,090	0	7,582	0	0	1,308,772
91	3	239,670	1,375,845	40,185	40,982	1,330	831	0	0	1,698,843
	6	337,262	1,901,300	72,448	97,316	2,282	873	0	0	2,411,481
	9	526,807	2,193,274	66,847	82,494	2,374	0	0	0	2,871,796
	12	317,284	2,479,077	102,907	129,881	0	695	0	0	3,029,844
92	3	237,453	3,073,374	167,134	146,161	6,800	0	0	0	3,630,922
	6	281,490	3,701,901	238,501	185,194	10,892	1,732	0	0	4,419,710
	9	221,422	4,492,767	305,196	297,220	6,961	26,876	0	0	5,350,442
	12	170,794	5,415,160	355,754	322,379	3,546	20,469	0	0	6,288,102
93	3	156,146	6,567,226	424,529	701,967	5,197	20,009	0	0	7,875,074
	6	191,713	8,188,463	499,553	898,788	13,970	32,198	0	0	9,824,685
	9	280,870	8,928,950	654,531	1,089,634	6,313	33,074	0	0	10,993,372
	12	223,740	9,528,405	794,719	1,096,987	3,286	28,361	0	0	11,675,498
94	3	267,103	10,666,985	892,038	1,249,111	3,464	10,409	0	0	13,089,110
	6	166,815	12,095,080	1,124,486	1,503,371	5,282	31,472	0	0	14,926,506
	9	255,821	13,753,191	1,457,850	1,846,770	12,538	46,566	0	0	17,372,736
	12	485,243	15,008,803	1,485,904	1,895,827	24,399	23,223	0	0	18,923,399
95	3	705,187	16,500,953	1,784,245	2,271,398	22,439	11,355	65	130	21,295,772
	6	599,072	19,306,140	2,111,074	2,647,233	6,801	22,924	0	0	24,693,244
	9	305,163	20,994,571	2,144,620	2,745,644	65,750	44,133	0	0	26,299,881
	12	171,407	21,919,735	2,272,045	2,791,689	30,542	20,957	0	0	27,206,375
96	3	104,464	23,028,127	2,179,506	2,812,178	167,053	220,345	0	0	28,511,673

表 2：單一幣別之利率衍生性金融商品名目本金餘額(商品別)

單位：新臺幣百萬元

月底	店頭市場契約				交易所契約				契約合計
	遠期契約	交換	買入選擇權	賣出選擇權	期貨-長部位	期貨-短部位	買入選擇權	賣出選擇權	
6	102,881	25,735,320	2,815,575	3,362,378	1,011,494	1,032,778	6,940	0	34,067,366
9	255,745	27,680,363	3,262,061	3,746,726	1,312,801	1,463,308	945	1,153	37,723,102
12	347,267	28,482,205	3,353,313	3,852,454	1,384,215	1,487,935	489	0	38,907,878
97 3	303,794	31,072,796	3,490,235	3,813,337	526,461	451,493	0	0	39,658,116
6	161,795	32,721,473	2,724,640	3,351,050	558,940	566,071	7,528	0	40,091,497
9	107,014	34,967,853	2,622,630	3,180,170	457,279	457,382	14,137	6,132	41,812,597
12	114,035	36,224,069	2,660,349	2,885,906	484,361	494,322	9,111	0	42,872,153
98 3	59,188	40,385,252	2,457,983	2,617,220	402,891	388,497	77,253	0	46,388,284
6	73,114	44,269,480	2,075,841	2,174,460	371,100	358,242	74,804	3,239	49,400,280
9	54,059	42,517,575	1,910,541	1,978,056	359,714	349,891	76,637	6,148	47,252,621
12	22,177	42,133,750	1,860,209	1,888,989	222,522	213,534	65,505	0	46,406,686
99 3	32,175	34,867,257	1,900,588	1,888,788	180,502	206,404	64,584	0	39,140,298
6	22,701	31,462,399	1,859,639	1,703,507	136,038	139,523	183,972	200	35,507,979
9	24,801	29,576,222	1,695,857	1,615,160	140,165	140,693	62,650	0	33,255,548
12	10,013	29,055,258	1,484,955	1,550,675	34,837	77,010	0	4,568	32,217,316
100 3	3,954	29,417,794	1,383,314	1,470,698	7,980	39,300	21	11,940	32,335,001
6	12,321	27,732,302	1,167,435	1,232,496	9,061	98,588	225	11,318	30,263,746
9	19,987	29,746,965	1,157,136	1,224,246	10,728	46,874	0	7,944	32,213,880
12	2,235	26,011,609	967,267	1,029,022	17,018	39,059	0	0	28,066,210
101 3	12,113	25,348,298	780,489	864,642	1,472	67,052	0	0	27,074,066
6	14,907	23,638,117	692,874	747,662	6,613	66,754	0	0	25,166,927
9	9,644	22,725,637	558,613	626,273	2,448	35,014	0	0	23,957,629
12	2,876	22,287,357	444,571	496,502	1,075	56,096	0	0	23,288,477
102 3	2,957	21,082,534	351,336	414,703	12,501	66,478	0	0	21,930,509
6	2,981	20,865,615	332,053	392,376	6,281	30,578	0	0	21,629,884
9	7,013	19,889,224	314,512	381,290	11,782	46,368	0	0	20,650,189
12	1,072	18,844,755	293,289	353,409	19,900	54,392	0	0	19,566,817
103 3	1,095	18,773,662	257,726	320,357	28,636	83,792	0	0	19,465,268
6	0	17,236,596	237,126	289,203	55,530	93,475	0	0	17,911,930
9	0	17,171,020	234,069	298,009	18,067	42,691	0	18,663	17,782,519
12	0	15,428,186	209,467	329,421	11,391	46,891	0	0	16,025,356
104 3	40,823	15,009,692	208,880	348,810	11,825	53,199	0	0	15,673,229
6	71,472	14,135,150	183,813	317,594	4,821	58,433	0	0	14,771,283
9	99,378	14,267,435	173,339	344,626	3,534	48,046	0	0	14,936,358
12	99,198	14,249,004	162,830	330,778	3,917	44,426	0	0	14,890,153
105 3	96,840	15,193,764	173,078	343,954	5,163	52,410	0	0	15,865,209
6	0	14,475,797	173,937	399,800	9,946	89,631	0	0	15,149,111
9	0	14,269,285	152,954	383,072	19,486	103,126	0	0	14,927,823

表 2：單一幣別之利率衍生性金融商品名目本金餘額(商品別)

單位：新臺幣百萬元

月底	店頭市場契約				交易所契約				契約合計	
	遠期契約	交換	買入選擇權	賣出選擇權	期貨-長部位	期貨-短部位	買入選擇權	賣出選擇權		
106	12	3,874	14,779,116	175,884	369,348	47,046	54,317	323	0	15,429,908
	3	0	14,854,488	151,965	470,140	3,156	126,396	0	0	15,606,145
	6	0	14,398,999	139,068	472,571	74,716	113,835	0	0	15,199,189
	9	0	14,280,012	126,244	493,049	67,447	144,462	727	0	15,111,941
	12	0	14,573,583	103,299	569,747	32,552	152,231	119	0	15,431,531
107	3	0	16,058,064	211,244	1,020,937	149,374	203,425	804	0	17,643,848
	6	0	17,522,392	234,629	1,135,245	143,542	236,725	0	0	19,272,533
	9	0	17,474,037	205,352	1,138,076	185,733	182,341	0	0	19,185,539
	12	0	18,335,787	213,694	1,204,502	114,378	370,641	0	0	20,239,002
108	3	0	19,372,600	194,453	1,126,946	79,101	161,173	0	0	20,934,273
	6	0	20,535,554	343,541	1,059,283	73,479	79,111	0	0	22,090,968
	9	0	20,603,678	423,094	1,049,216	96,361	106,278	807	0	22,279,434
	12	0	20,695,589	403,779	987,574	36,235	82,518	602	602	22,206,899
109	3	0	21,942,520	463,282	871,048	24,789	160,209	303	0	23,462,151
	6	8,888	21,123,091	451,698	773,566	13,577	167,162	1,186	0	22,539,168
	9	2,796	20,718,334	437,352	757,249	9,259	185,488	146	0	22,110,624
	12	0	19,984,035	412,394	717,967	8,314	130,770	0	0	21,253,480
110	3	11,202	20,066,275	457,295	712,603	16,644	177,613	0	0	21,441,632
	6	400	19,702,020	769,936	945,740	13,570	201,654	0	0	21,633,320
	9	150	20,111,742	701,833	852,585	25,648	238,057	0	0	21,930,015
	12	100	20,489,988	664,574	775,029	13,579	252,675	0	0	22,195,945
111	3	400	22,482,269	795,547	902,847	34,479	294,247	0	0	24,509,789
	6	100	24,323,228	862,942	919,752	60,132	208,038	0	0	26,374,192
	9	0	26,229,122	987,023	1,077,622	16,729	149,425	0	0	28,459,921
	12	0	26,633,736	957,365	1,062,291	48,743	112,384	0	0	28,814,519
112	3	200	27,002,874	879,299	1,026,098	13,114	95,799	0	0	29,017,384
	6	0	27,237,511	896,911	1,030,278	64,422	65,678	0	0	29,294,800
	9	0	26,962,164	922,867	1,058,988	81,543	176,800	0	0	29,202,362
	12	0	27,890,541	896,848	1,009,690	24,192	75,821	0	0	29,897,092
113	3	250	30,860,722	886,131	990,360	134,032	156,542	0	0	33,028,037
	6	0	33,146,490	948,012	1,027,416	93,804	75,685	0	0	35,291,407
	9	100	37,779,643	946,288	1,045,031	90,406	43,724	687	712	39,906,591
	12	0	39,973,148	966,062	1,085,397	113,903	136,236	712	718	42,276,176
114	3	800	42,721,719	1,007,222	1,132,629	50,886	85,267	0	183	44,998,706
	6	100	43,858,307	973,643	1,053,180	71,441	67,918	0	325	46,024,914
	9	0	46,048,103	1,011,938	1,080,177	104,764	52,724	0	649	48,298,355
	12	0	49,593,656	1,013,737	1,118,426	76,069	53,476	0	0	51,855,364

註：

1. 自87年1月份開始統計。

2. 資料來源：本國銀行及外國與大陸地區銀行在台分行填送資料。

表 3：匯率衍生性金融商品名目本金餘額(商品別)

單位：新臺幣百萬元

月底	店頭市場契約				交易所契約				契約合計	
	遠期契約	交換	買入選擇權	賣出選擇權	期貨-長部位	期貨-短部位	買入選擇權	賣出選擇權		
87	3	1,270,465	233,379	128,583	124,619	0	0	0	0	1,757,046
	6	1,644,993	349,731	198,674	184,559	0	0	0	0	2,377,957
	9	1,063,119	310,568	253,186	249,786	0	0	0	0	1,876,659
	12	735,597	269,347	151,706	148,305	0	0	0	0	1,304,955
88	3	831,119	292,342	166,112	162,001	0	0	17	0	1,451,591
	6	851,734	315,428	171,737	156,942	0	0	0	0	1,495,841
	9	816,480	295,634	229,810	214,291	0	0	0	0	1,556,215
	12	815,196	437,764	199,045	193,825	0	0	0	0	1,645,830
89	3	876,295	308,512	320,378	319,408	0	0	0	0	1,824,593
	6	833,186	324,605	340,938	340,535	0	0	23,936	23,936	1,887,136
	9	954,388	361,433	349,915	341,476	0	0	20,361	20,361	2,047,934
	12	1,323,468	435,697	276,354	271,325	0	0	23,471	23,471	2,353,786
90	3	1,299,925	476,772	360,430	346,516	0	0	0	0	2,483,643
	6	1,628,117	599,062	365,087	354,308	0	0	0	0	2,946,574
	9	1,685,097	870,109	400,459	398,421	0	0	0	0	3,354,086
	12	1,732,963	876,701	382,939	370,442	0	0	0	0	3,363,045
91	3	1,784,658	947,132	505,358	491,943	0	0	0	0	3,729,091
	6	2,248,782	938,368	668,119	640,791	0	0	0	0	4,496,060
	9	2,237,380	1,012,386	684,292	674,456	0	0	0	0	4,608,514
	12	1,981,831	1,063,394	550,086	534,677	697	10,102	0	0	4,140,787
92	3	2,058,906	1,222,248	650,674	709,909	14,768	1,911	0	0	4,658,416
	6	2,594,688	1,381,573	713,966	722,867	2,249	1,730	280	280	5,417,633
	9	3,623,116	1,732,399	836,211	877,076	0	0	46	20	7,068,868
	12	3,328,836	2,084,769	883,205	823,165	0	0	0	0	7,119,975
93	3	4,452,373	2,479,690	1,637,224	1,612,592	0	0	0	0	10,181,879
	6	4,772,518	2,725,419	1,431,370	1,377,468	0	0	0	0	10,306,775
	9	4,697,579	2,551,276	1,232,062	1,166,198	0	0	233	233	9,647,581
	12	4,850,704	2,784,861	1,125,069	1,108,815	0	0	448	448	9,870,345
94	3	4,916,946	3,408,588	985,572	985,283	0	0	0	0	10,296,389
	6	5,318,038	3,632,458	745,719	741,013	0	0	0	0	10,437,228
	9	5,452,334	3,878,201	679,052	652,429	0	0	0	0	10,662,016
	12	6,772,286	2,825,627	602,594	583,108	0	0	0	0	10,783,615
95	3	6,437,685	3,029,840	626,194	606,644	0	0	0	0	10,700,363
	6	7,268,491	2,998,294	571,970	543,731	0	0	0	0	11,382,486
	9	7,105,599	3,599,272	578,475	548,971	0	0	0	0	11,832,317
	12	7,637,996	3,922,278	769,802	707,968	0	0	0	0	13,038,044
96	3	9,285,405	3,623,216	786,609	726,496	0	0	0	0	14,421,726

表 3：匯率衍生性金融商品名目本金餘額(商品別)

單位：新臺幣百萬元

月底	店頭市場契約				交易所契約				契約合計
	遠期契約	交換	買入選擇權	賣出選擇權	期貨-長部位	期貨-短部位	買入選擇權	賣出選擇權	
6	9,848,450	4,066,175	603,546	569,015	0	0	0	0	15,087,186
9	8,975,708	4,167,006	803,206	767,937	0	0	0	0	14,713,857
12	9,246,182	4,559,234	814,800	785,037	0	0	0	0	15,405,253
97 3	10,677,303	5,051,566	971,560	952,862	0	0	0	0	17,653,291
6	10,393,781	5,078,831	928,019	907,171	0	0	0	0	17,307,802
9	11,554,477	5,538,353	800,020	824,982	0	0	0	0	18,717,832
12	9,636,947	5,464,598	599,281	600,681	0	0	0	0	16,301,507
98 3	9,886,693	5,492,682	625,674	622,819	0	0	0	0	16,627,868
6	10,886,059	4,402,149	823,050	836,350	0	0	0	0	16,947,608
9	10,736,985	4,652,123	908,564	912,572	0	0	0	0	17,210,244
12	10,415,944	4,800,516	724,717	742,699	0	0	0	0	16,683,876
99 3	11,761,115	4,911,634	1,021,033	1,043,138	0	0	0	0	18,736,920
6	13,381,261	9,695,570	958,801	985,832	0	0	0	0	25,021,464
9	12,901,730	4,770,925	1,096,986	1,105,370	0	0	0	0	19,875,011
12	12,212,826	4,854,871	902,265	903,245	0	0	0	0	18,873,207
100 3	12,089,192	5,074,862	1,112,254	1,116,955	0	0	0	0	19,393,263
6	13,005,433	4,941,868	1,373,952	1,381,590	0	0	0	0	20,702,843
9	14,570,414	5,588,891	1,526,501	1,555,216	0	0	0	0	23,241,022
12	15,829,896	2,447,880	1,216,481	1,266,991	0	0	0	0	20,761,248
101 3	15,732,208	2,478,844	1,717,264	1,767,194	0	0	0	0	21,695,510
6	16,799,782	2,439,093	2,153,205	2,221,700	0	0	0	0	23,613,780
9	16,020,503	2,376,138	2,364,387	2,386,446	0	0	0	0	23,147,474
12	16,220,115	2,336,834	1,940,210	1,978,339	0	0	0	0	22,475,498
102 3	17,295,655	2,423,571	3,618,725	3,744,636	0	0	0	0	27,082,587
6	17,793,348	3,002,988	4,439,454	4,546,602	0	0	0	0	29,782,392
9	17,867,273	2,720,770	4,868,141	4,850,210	0	0	0	0	30,306,394
12	18,762,047	2,257,966	4,222,289	4,305,203	0	0	0	0	29,547,505
103 3	20,052,039	1,960,669	8,394,388	8,603,543	0	0	0	0	39,010,639
6	19,618,996	1,931,275	7,247,204	7,418,030	0	0	0	0	36,215,505
9	21,804,556	2,000,857	7,540,078	7,680,496	0	0	0	0	39,025,987
12	23,256,935	1,960,781	7,032,465	7,107,703	155	676	0	0	39,358,715
104 3	23,687,205	2,280,027	7,194,701	7,205,186	744	1,055	0	0	40,368,918
6	23,330,981	2,118,324	7,545,509	7,580,219	547	1,656	0	0	40,577,236
9	27,303,941	2,263,626	6,781,309	6,803,475	1,769	7,070	0	0	43,161,190
12	27,846,685	2,251,988	5,430,967	5,407,937	3,326	9,651	0	0	40,950,554
105 3	27,713,160	2,211,382	4,454,166	4,436,252	5,109	5,655	0	0	38,825,724
6	28,425,372	2,548,404	3,644,874	3,649,904	5,139	3,952	951	940	38,279,536

表 3：匯率衍生性金融商品名目本金餘額(商品別)

單位：新臺幣百萬元

月底	店頭市場契約				交易所契約				契約合計
	遠期契約	交換	買入選擇權	賣出選擇權	期貨-長部位	期貨-短部位	買入選擇權	賣出選擇權	
9	26,802,121	2,584,373	2,798,007	2,784,686	3,080	4,779	2,255	2,788	34,982,089
12	27,895,135	2,492,775	1,993,723	1,997,518	4,367	5,642	3,263	3,569	34,395,992
106 3	28,678,285	2,142,447	1,541,892	1,521,085	4,611	4,411	4,200	5,102	33,902,033
6	28,660,690	1,901,441	1,103,903	1,079,335	6,771	7,402	3,925	4,174	32,767,641
9	30,280,928	1,683,262	960,014	951,259	9,429	7,019	8,091	6,885	33,906,887
12	29,312,487	1,617,666	688,996	670,117	8,026	5,789	7,421	5,017	32,315,519
107 3	30,899,917	1,498,459	763,408	753,440	4,846	10,138	6,559	4,696	33,941,463
6	35,685,283	1,622,059	816,276	814,661	10,792	11,639	5,412	4,607	38,970,729
9	35,723,064	1,811,337	872,344	860,250	9,297	15,246	4,868	3,955	39,300,361
12	36,292,565	1,936,309	588,212	575,650	7,684	10,152	2,936	2,578	39,416,086
108 3	35,819,299	2,009,393	710,937	687,106	8,408	4,730	2,602	2,044	39,244,519
6	34,908,945	1,908,274	778,469	754,356	5,208	6,728	3,426	2,769	38,368,175
9	34,411,516	2,035,919	715,313	697,232	6,218	6,507	3,698	3,524	37,879,927
12	33,164,238	1,876,056	569,208	555,294	7,565	5,919	2,326	1,998	36,182,604
109 3	34,535,560	1,965,878	762,121	751,846	9,520	5,016	1,263	1,163	38,032,367
6	33,519,047	1,665,458	700,265	689,567	9,890	2,444	554	404	36,587,629
9	32,635,248	1,524,958	803,517	798,553	9,237	3,476	938	763	35,776,690
12	30,444,766	1,529,595	564,117	565,020	7,853	4,635	564	517	33,117,067
110 3	31,885,286	1,323,051	657,559	658,224	9,404	2,748	355	358	34,536,985
6	31,299,160	1,253,456	661,917	656,242	9,754	2,365	77	80	33,883,051
9	32,453,713	1,388,151	721,014	715,773	5,432	1,152	0	0	35,285,235
12	33,688,387	1,457,786	581,340	572,419	2,145	590	0	0	36,302,667
111 3	38,007,744	1,493,731	786,210	782,733	364	304	0	0	41,071,086
6	39,546,787	1,573,274	834,367	838,354	55	54	0	0	42,792,891
9	44,515,763	1,540,033	909,548	920,506	191	224	0	0	47,886,265
12	38,906,126	1,340,193	603,298	605,085	184	184	0	0	41,455,070
112 3	40,277,551	1,238,747	830,550	839,214	333	321	0	0	43,186,716
6	40,413,557	1,182,577	766,889	780,215	97	83	0	0	43,143,418
9	42,695,209	1,003,244	914,267	939,519	390	279	0	0	45,552,908
12	41,447,850	893,742	875,926	897,864	30	73	0	0	44,115,485
113 3	45,277,578	911,187	1,086,804	1,135,250	1,266	1,066	0	0	48,413,151
6	46,832,270	971,716	1,182,500	1,250,752	1,162	1,085	0	0	50,239,485
9	45,156,140	991,439	1,337,151	1,390,185	17	151	0	0	48,875,083
12	43,270,508	1,066,447	1,278,660	1,352,506	82	233	0	0	46,968,436
114 3	44,641,070	1,140,040	1,163,272	1,272,891	110	220	0	0	48,217,603
6	37,515,770	1,106,610	1,046,234	1,136,901	528	356	0	0	40,806,399
9	40,647,551	1,185,231	1,175,811	1,238,442	672	40	0	0	44,247,747

表 3：匯率衍生性金融商品名目本金餘額(商品別)

單位:新臺幣百萬元

月底	店頭市場契約				交易所契約				契約合計
	遠期契約	交換	買入選擇權	賣出選擇權	期貨-長部位	期貨-短部位	買入選擇權	賣出選擇權	
12	39,305,671	1,146,265	1,144,870	1,209,275	601	178	0	0	42,806,860

註:

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

表 4：權益證券衍生性金融商品名目本金餘額(商品別)

單位：新臺幣百萬元

月底	店頭市場契約				交易所契約				契約合計	
	遠期契約	交換	買入選擇權	賣出選擇權	期貨-長部位	期貨-短部位	買入選擇權	賣出選擇權		
87	3	0	0	41	41	0	0	0	0	82
	6	0	0	51	51	0	0	0	0	102
	9	0	0	0	0	0	0	0	0	0
	12	0	0	0	0	0	0	0	0	0
88	3	0	0	0	0	0	0	0	0	0
	6	0	0	0	0	0	0	0	0	0
	9	0	0	0	0	0	0	0	0	0
	12	0	0	0	0	0	0	0	0	0
89	3	0	0	0	0	0	0	0	0	0
	6	0	0	0	0	0	0	0	0	0
	9	0	0	0	0	0	0	0	0	0
	12	0	0	0	0	0	0	0	0	0
90	3	0	0	535	535	0	0	0	0	1,070
	6	0	0	1,558	1,558	0	0	0	0	3,116
	9	0	1,072	1,689	1,680	0	0	0	0	4,441
	12	0	980	2,026	2,512	0	0	0	0	5,518
91	3	0	1,092	8,187	6,896	0	0	0	0	16,175
	6	0	864	11,299	10,628	0	0	0	0	22,791
	9	0	1,006	35,670	17,276	0	0	0	0	53,952
	12	0	1,503	17,177	16,669	0	0	0	0	35,349
92	3	0	590	21,231	20,437	48	50	0	763	43,119
	6	208	0	19,040	19,075	39	119	286	3,583	42,350
	9	0	0	16,810	17,306	0	78	8	0	34,202
	12	0	1,831	27,333	27,705	0	84	0	0	56,953
93	3	0	4,368	19,156	20,619	4	586	0	325	45,058
	6	0	8,926	20,684	22,312	0	76	1	123	52,122
	9	0	8,492	19,487	19,597	0	80	11	2	47,669
	12	0	12,362	15,046	15,232	0	416	0	1	43,057
94	3	0	11,540	17,820	23,079	0	1,060	2	0	53,501
	6	0	11,514	11,640	17,950	0	322	0	9	41,435
	9	0	11,482	12,300	21,526	0	570	0	0	45,878
	12	0	8,029	11,421	19,837	0	853	0	0	40,140
95	3	0	7,015	12,827	21,063	21	743	124	0	41,793
	6	0	20,309	9,114	16,060	24	1,405	296	270	47,478
	9	0	23,416	7,864	10,598	18	2,576	403	0	44,875
	12	0	24,882	7,500	8,519	0	1,210	414	0	42,525
96	3	0	89,553	6,903	8,352	0	703	203	46	105,760

表 4：權益證券衍生性金融商品名目本金餘額(商品別)

單位：新臺幣百萬元

月底	店頭市場契約				交易所契約				契約合計
	遠期契約	交換	買入選擇權	賣出選擇權	期貨-長部位	期貨-短部位	買入選擇權	賣出選擇權	
6	0	91,951	9,780	10,608	7,237	996	15,399	13,634	149,605
9	0	23,645	5,901	6,492	2,771	832	9,007	10,385	59,033
12	0	21,741	7,477	8,749	701	785	6,990	7,872	54,315
97 3	27	20,453	6,134	7,583	4,221	1,148	12,319	9,007	60,892
6	0	19,401	5,984	7,890	454	697	8,417	11,891	54,734
9	0	14,165	5,994	7,587	0	1,435	9,963	6,382	45,526
12	0	13,457	7,487	7,404	0	408	4,580	2,815	36,151
98 3	0	12,295	6,557	5,846	313	288	5,538	3,067	33,904
6	0	9,915	6,216	5,557	0	247	6,859	3,248	32,042
9	0	9,344	4,636	3,857	3,205	334	10,321	3,523	35,220
12	0	8,480	4,310	3,676	4,869	49	20,123	12,115	53,622
99 3	0	7,045	3,891	3,587	2,137	162	21,999	10,349	49,170
6	0	7,091	5,498	4,682	203	1,173	7,793	7,237	33,677
9	0	5,570	3,465	6,891	1,783	181	6,170	6,529	30,589
12	0	5,099	2,338	11,928	1,741	220	15,974	7,530	44,830
100 3	0	5,016	4,826	16,805	56	1,715	15,701	10,198	54,317
6	101	4,558	5,147	11,205	1	614	19,717	11,768	53,111
9	14	5,567	4,526	11,250	153	998	5,421	4,001	31,930
12	0	6,148	4,918	9,952	499	418	4,712	1,430	28,077
101 3	16	7,309	4,991	9,100	954	1,870	6,686	3,512	34,438
6	0	8,192	5,153	8,653	191	2,143	3,472	3,138	30,942
9	0	9,132	5,943	9,990	212	484	6,126	4,866	36,753
12	0	11,997	6,720	10,430	542	850	9,385	6,579	46,503
102 3	0	16,467	7,641	10,779	63	1,860	10,890	8,485	56,185
6	0	18,266	8,220	11,534	1,690	1,523	8,424	10,360	60,017
9	0	30,688	7,046	9,299	757	2,540	9,107	8,762	68,199
12	0	32,109	7,126	8,093	3,512	1,139	13,489	14,425	79,893
103 3	0	31,397	8,756	10,335	1,440	2,758	21,593	22,705	98,984
6	0	59,591	13,180	14,628	1,629	1,477	15,783	12,673	118,961
9	0	40,072	13,222	15,457	2,952	675	12,562	15,777	100,717
12	0	45,458	13,947	16,707	1,906	470	9,448	4,493	92,429
104 3	0	29,431	8,374	11,583	271	745	13,056	6,889	70,349
6	0	30,139	5,481	9,008	908	348	6,664	8,776	62,324
9	0	26,212	5,152	8,340	71	988	8,016	6,662	55,441
12	0	15,983	2,670	5,730	387	903	6,097	6,308	38,078
105 3	0	15,317	3,186	16,467	457	1,814	6,793	12,193	56,227
6	0	14,054	3,146	8,845	259	930	4,557	5,633	37,424

表 4：權益證券衍生性金融商品名目本金餘額(商品別)

單位：新臺幣百萬元

月底	店頭市場契約				交易所契約				契約合計
	遠期契約	交換	買入選擇權	賣出選擇權	期貨-長部位	期貨-短部位	買入選擇權	賣出選擇權	
9	0	13,532	2,917	4,818	109	1,432	4,532	4,829	32,169
12	0	13,723	2,085	4,228	302	554	3,024	2,317	26,233
106 3	0	12,535	1,893	2,318	1,248	543	4,943	3,782	27,262
6	0	12,355	1,809	2,069	1,527	1,677	4,720	6,799	30,956
9	0	11,551	1,497	1,809	647	744	4,352	3,591	24,191
12	0	11,831	1,370	1,629	376	1,215	3,297	7,609	27,327
107 3	0	11,584	4,314	4,813	1,066	1,518	3,546	6,459	33,300
6	0	10,463	4,926	5,131	714	1,350	4,867	4,075	31,526
9	0	9,932	3,779	3,984	387	718	3,865	4,345	27,010
12	0	9,529	2,924	3,581	245	942	1,937	7,279	26,437
108 3	0	9,638	1,213	1,567	398	514	2,378	4,950	20,658
6	0	10,796	920	1,024	659	1,110	1,923	6,819	23,251
9	0	12,862	610	790	1,508	1,960	5,950	8,858	32,538
12	0	16,318	569	844	1,421	2,453	4,469	7,107	33,181
109 3	0	8,307	447	648	1,196	4,284	6,074	10,403	31,359
6	0	8,253	280	581	1,022	3,055	3,728	4,314	21,233
9	0	8,051	326	578	832	1,231	2,967	4,783	18,768
12	0	8,536	427	551	1,103	1,775	2,290	1,015	15,697
110 3	0	10,031	797	1,132	3,077	1,585	1,494	2,816	20,932
6	0	10,740	1,317	1,519	2,492	663	844	750	18,325
9	0	11,420	1,392	1,581	2,731	804	1,667	2,151	21,746
12	0	11,232	1,659	2,051	3,668	837	1,493	1,301	22,241
111 3	0	13,263	1,620	2,339	3,914	1,511	4,074	5,265	31,986
6	0	12,970	1,318	2,288	3,367	2,694	633	975	24,245
9	0	12,420	1,050	2,205	1,440	6,017	3,194	3,237	29,563
12	0	15,080	3,047	4,279	178	416	257	841	24,098
112 3	0	18,425	5,365	6,481	1,007	3,681	245	621	35,825
6	0	19,100	5,891	6,954	808	7,279	185	134	40,351
9	0	24,253	8,918	9,850	1,515	8,722	365	427	54,050
12	0	21,338	8,668	9,253	369	6,619	227	0	46,474
113 3	0	25,689	10,236	10,906	1,002	10,286	501	394	59,014
6	0	26,424	10,450	11,212	1,436	17,609	239	302	67,672
9	0	25,501	9,859	10,337	3,275	14,580	45	831	64,428
12	0	20,636	7,942	8,393	403	8,659	32	809	46,874
114 3	0	22,574	8,234	8,513	1,111	17,332	966	1,446	60,176
6	0	16,127	5,308	5,668	1,267	11,333	667	1,118	41,488
9	0	20,285	7,321	8,330	2,215	5,391	1,170	2,602	47,314

表 4：權益證券衍生性金融商品名目本金餘額(商品別)

單位：新臺幣百萬元

月底	店頭市場契約				交易所契約				契約合計
	遠期契約	交換	買入選擇權	賣出選擇權	期貨-長部位	期貨-短部位	買入選擇權	賣出選擇權	
12	0	25,124	9,641	10,787	2,072	13,589	68	2,105	63,386

註：

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

表 5：商品衍生性金融商品名目本金餘額(商品別)

單位：新臺幣百萬元

月底	店頭市場契約				交易所契約				契約合計	
	遠期契約	交換	買入選擇權	賣出選擇權	期貨-長部位	期貨-短部位	買入選擇權	賣出選擇權		
87	3	0	1,269	927	927	0	0	0	0	3,123
	6	0	1,912	503	503	0	0	0	0	2,918
	9	0	1,912	196	196	0	0	0	0	2,304
	12	0	1,785	183	183	0	0	0	0	2,151
88	3	0	840	188	188	0	0	0	0	1,216
	6	0	2,005	1,919	1,919	0	0	0	0	5,843
	9	0	3,345	4,504	4,504	0	0	0	0	12,353
	12	0	3,627	4,455	4,455	0	0	0	0	12,537
89	3	0	4,119	6,933	6,933	0	0	0	0	17,985
	6	0	5,327	6,365	6,365	0	0	0	0	18,057
	9	0	5,934	16,711	16,711	0	0	0	0	39,356
	12	0	4,514	21,541	21,541	0	0	0	0	47,596
90	3	155	3,568	18,867	18,867	0	0	0	0	41,457
	6	81	3,507	21,232	21,232	0	0	0	0	46,052
	9	0	6,375	19,853	19,854	0	0	0	0	46,082
	12	0	3,762	21,685	21,685	0	0	0	0	47,132
91	3	0	3,017	17,462	17,462	0	0	0	0	37,941
	6	0	4,233	18,637	18,637	0	0	0	0	41,507
	9	0	8,647	26,833	26,833	0	0	0	0	62,313
	12	0	9,967	34,811	34,811	0	0	0	0	79,589
92	3	118	5,610	30,502	30,502	0	0	0	0	66,732
	6	0	3,287	27,524	27,524	0	0	0	0	58,335
	9	0	5,469	42,112	42,112	0	0	0	0	89,693
	12	0	4,451	46,294	46,294	0	0	0	0	97,039
93	3	0	4,030	50,261	50,261	0	0	0	0	104,552
	6	0	2,756	65,342	65,342	0	0	0	0	133,440
	9	0	2,480	70,173	70,173	0	0	0	0	142,826
	12	0	1,660	72,158	72,158	0	0	0	0	145,976
94	3	0	1,065	81,345	81,345	0	0	0	0	163,755
	6	0	1,054	90,271	90,271	0	0	0	0	181,596
	9	0	1,107	85,502	85,502	0	0	0	0	172,111
	12	0	1,800	91,882	91,882	0	0	0	0	185,564
95	3	81	1,280	75,331	75,322	0	0	0	0	152,014
	6	12	1,463	64,423	64,423	0	0	0	0	130,321
	9	12	1,454	38,819	38,819	0	0	0	0	79,104
	12	12	1,101	51,917	51,917	0	0	0	0	104,947
96	3	12	1,456	57,601	57,601	0	0	0	0	116,670

表 5：商品衍生性金融商品名目本金餘額(商品別)

單位：新臺幣百萬元

月底	店頭市場契約				交易所契約				契約合計
	遠期契約	交換	買入選擇權	賣出選擇權	期貨-長部位	期貨-短部位	買入選擇權	賣出選擇權	
6	0	1,637	45,330	45,330	0	0	0	0	92,297
9	57	2,695	47,900	47,900	0	0	0	0	98,552
12	181	3,002	60,332	60,332	0	0	0	0	123,847
97 3	138	2,522	73,907	73,907	0	0	0	0	150,474
6	338	2,969	74,844	74,844	0	1	0	0	152,996
9	118	5,750	105,293	105,293	0	157	0	0	216,611
12	1,852	4,180	145,767	145,767	131	0	0	0	297,697
98 3	3,520	4,126	153,239	153,239	183	0	76	202	314,585
6	2,454	15,630	135,252	135,252	5	0	66	23	288,682
9	1,806	12,985	115,108	115,108	11	0	69	87	245,174
12	2,853	8,396	90,020	89,909	289	0	5	46	191,518
99 3	2,873	7,220	65,996	65,996	101	0	80	42	142,308
6	4,129	7,964	51,124	50,946	189	0	7	30	114,389
9	4,526	5,004	31,766	30,905	507	0	71	120	72,899
12	4,193	4,178	11,795	11,356	626	0	38	13	32,199
100 3	3,479	11,024	12,123	11,770	21	80	46	143	38,686
6	1,936	12,475	26,175	25,973	242	0	14	15	66,830
9	1,978	13,814	44,272	44,593	0	348	72	175	105,252
12	689	11,415	45,863	45,836	4	0	15	37	103,859
101 3	3,288	9,938	48,906	49,672	120	11	78	102	112,115
6	1,040	14,987	31,309	32,180	124	10	35	65	79,750
9	964	13,594	16,670	17,809	21	54	95	256	49,463
12	464	13,360	12,507	13,177	62	0	15	54	39,639
102 3	1,332	14,224	17,279	18,257	91	17	127	130	51,457
6	2,625	14,141	18,249	17,321	1,173	256	42	74	53,881
9	1,142	13,979	12,655	12,888	332	336	20	356	41,708
12	876	13,044	9,225	9,003	11	92	16	96	32,363
103 3	1,430	15,040	8,267	8,644	1,095	903	66	36	35,481
6	589	9,602	9,300	9,915	466	162	59	9	30,102
9	251	12,552	11,631	12,603	450	247	52	80	37,866
12	173	11,678	8,508	8,449	233	24	137	74	29,276
104 3	172	12,051	16,292	16,373	805	822	134	146	46,795
6	63	13,495	10,132	10,055	42	27	7	24	33,845
9	219	18,355	19,269	19,354	415	349	46	43	58,050
12	301	18,170	13,637	13,874	84	12	38	11	46,127
105 3	135	16,796	10,415	10,622	236	257	82	69	38,612
6	105	18,578	5,662	5,740	345	90	5	7	30,532
9	36	15,573	3,940	4,887	395	573	70	82	25,556

表 5：商品衍生性金融商品名目本金餘額(商品別)

單位：新臺幣百萬元

月底	店頭市場契約				交易所契約				契約合計
	遠期契約	交換	買入選擇權	賣出選擇權	期貨-長部位	期貨-短部位	買入選擇權	賣出選擇權	
106 12	190	15,412	3,300	3,439	83	255	6	7	22,692
106 3	420	17,712	2,166	3,258	36	195	4	29	23,820
106 6	410	12,645	1,896	3,135	75	294	8	18	18,481
106 9	346	10,120	1,436	2,817	86	222	3	47	15,077
107 12	21	7,686	894	894	25	102	5	5	9,632
107 3	0	5,218	1,208	1,967	177	141	12	55	8,778
107 6	511	3,804	870	2,175	121	184	6	0	7,671
107 9	491	4,176	974	1,337	240	92	15	18	7,343
108 12	121	2,465	1,641	1,634	140	137	0	17	6,155
108 3	36	2,629	1,473	1,474	94	195	27	17	5,945
108 6	19	2,507	1,364	1,364	404	163	16	30	5,867
108 9	98	2,217	1,478	1,466	504	260	80	69	6,172
109 12	9	2,476	1,771	1,740	149	174	25	31	6,375
109 3	286	3,398	2,531	2,507	761	743	92	74	10,392
109 6	461	2,708	3,076	2,919	880	893	28	27	10,992
109 9	564	4,845	4,044	3,965	206	33	67	64	13,788
110 12	793	2,800	1,259	1,233	154	162	0	0	6,401
110 3	1,016	3,268	2,259	2,259	364	521	28	28	9,743
110 6	930	2,869	1,638	1,625	223	65	0	0	7,350
110 9	1,159	1,761	1,486	1,479	179	208	0	0	6,272
111 12	1,325	2,563	2,295	2,186	39	77	0	0	8,485
111 3	2,350	2,261	2,465	2,465	3	152	10	7	9,713
111 6	921	4,749	3,788	3,788	353	275	0	0	13,874
111 9	1,090	5,541	5,895	5,895	26	58	0	0	18,505
112 12	586	10,542	4,523	4,523	20	46	0	0	20,240
112 3	117	10,950	4,579	4,554	71	45	0	0	20,316
112 6	270	5,654	4,279	4,279	99	60	0	0	14,641
112 9	28	9,335	2,751	2,751	36	98	0	0	14,999
113 12	0	7,165	2,702	2,702	120	11	0	0	12,700
113 3	0	5,441	2,900	2,900	51	4	0	0	11,296
113 6	301	6,844	3,839	3,839	55	25	0	0	14,903
113 9	152	17,821	2,522	2,495	44	14	0	0	23,048
114 12	0	19,566	2,596	2,596	0	11	0	0	24,769
114 3	100	14,380	2,896	2,896	10	3	0	0	20,285
114 6	89	12,860	1,700	1,724	98	116	0	0	16,587
114 9	33	10,851	2,159	2,189	0	19	0	0	15,251
114 12	0	7,215	5,669	5,696	83	14	0	0	18,677

註：

1. 自87年1月份開始統計。

2. 資料來源：本國銀行及外國與大陸地區銀行在台分行填送資料。

表 6：信用衍生性金融商品名目本金餘額(商品別)

單位：新臺幣百萬元

月底	店頭市場契約				交易所契約				契約合計
	遠期契約	交換	買入選擇權	賣出選擇權	期貨-長部位	期貨-短部位	買入選擇權	賣出選擇權	
93	6	0	25,390	811	0	0	0	0	26,201
	9	0	46,568	816	441	0	0	0	47,825
	12	0	41,480	769	794	0	0	0	43,043
94	3	0	42,926	797	0	0	0	0	43,723
	6	0	52,593	153	95	0	0	0	52,841
	9	0	63,980	367	313	0	0	0	64,660
	12	0	83,069	0	0	0	0	0	83,069
95	3	0	96,893	0	0	0	0	0	96,893
	6	0	91,668	0	0	0	0	0	91,668
	9	0	108,650	0	0	0	0	0	108,650
	12	0	130,411	0	0	0	0	0	130,411
96	3	0	134,212	8,700	0	0	0	0	142,912
	6	0	160,142	8,700	0	0	0	0	168,842
	9	0	174,356	6,800	0	0	0	0	181,156
	12	0	177,669	5,200	0	0	0	0	182,869
97	3	0	183,185	5,200	0	0	0	0	188,385
	6	0	199,545	5,200	0	0	0	0	204,745
	9	0	199,878	3,900	0	0	0	0	203,778
	12	0	157,607	3,900	0	0	0	0	161,507
98	3	0	154,496	3,900	0	0	0	0	158,396
	6	0	137,580	2,900	0	0	0	0	140,480
	9	0	134,218	3,314	0	0	0	0	137,532
	12	0	125,837	2,900	0	0	0	0	128,737
99	3	0	121,107	2,400	0	0	0	0	123,507
	6	0	97,247	2,400	0	0	0	0	99,647
	9	0	82,613	2,400	0	0	0	0	85,013
	12	0	74,234	2,400	0	0	0	0	76,634
100	3	0	75,321	1,500	0	0	0	0	76,821
	6	0	66,049	1,500	0	0	0	0	67,549
	9	0	97,669	1,500	0	0	0	0	99,169
	12	0	86,331	1,500	0	0	0	0	87,831
101	3	0	75,558	1,500	0	0	0	0	77,058
	6	0	89,566	1,500	0	0	0	0	91,066
	9	0	80,888	1,500	0	0	0	0	82,388
	12	0	60,715	1,500	0	0	0	0	62,215
102	3	0	63,219	300	0	0	0	0	63,519
	6	0	56,629	300	0	0	0	0	56,929
	9	0	54,967	0	0	0	0	0	54,967
	12	0	49,792	0	0	0	0	0	49,792
103	3	0	46,680	0	0	0	0	0	46,680
	6	0	43,501	0	0	0	0	0	43,501
	9	0	45,458	0	0	0	0	0	45,458
	12	0	44,448	0	0	0	0	0	44,448
104	3	0	45,164	0	0	0	0	0	45,164
	6	0	39,944	0	0	0	0	0	39,944

表 6：信用衍生性金融商品名目本金餘額(商品別)

單位：新臺幣百萬元

月底	店頭市場契約				交易所契約				契約合計
	遠期契約	交換	買入選擇權	賣出選擇權	期貨-長部位	期貨-短部位	買入選擇權	賣出選擇權	
9	0	48,298	0	0	0	0	0	0	48,298
12	0	49,027	0	0	0	0	0	0	49,027
105 3	0	57,379	0	0	0	0	0	0	57,379
6	0	58,298	0	0	0	0	0	0	58,298
9	0	52,510	0	0	0	0	0	0	52,510
12	0	52,645	0	0	0	0	0	0	52,645
106 3	0	44,367	0	0	0	0	0	0	44,367
6	0	46,317	0	0	0	0	0	0	46,317
9	0	45,029	0	0	0	0	0	0	45,029
12	0	40,496	0	0	0	0	0	0	40,496
107 3	0	45,696	0	0	0	0	0	0	45,696
6	0	48,233	0	0	0	0	0	0	48,233
9	0	51,615	0	0	0	0	0	0	51,615
12	0	54,798	0	0	0	0	0	0	54,798
108 3	0	53,178	0	0	0	0	0	0	53,178
6	0	51,003	0	0	0	0	0	0	51,003
9	0	50,020	0	0	0	0	0	0	50,020
12	0	47,407	0	0	0	0	0	0	47,407
109 3	0	51,817	0	0	0	0	0	0	51,817
6	0	46,339	0	0	0	0	0	0	46,339
9	0	43,463	0	0	0	0	0	0	43,463
12	0	34,470	0	0	0	0	0	0	34,470
110 3	0	31,769	0	0	0	0	0	0	31,769
6	0	27,721	0	0	0	0	0	0	27,721
9	0	30,032	0	0	0	0	0	0	30,032
12	0	32,192	0	0	0	0	0	0	32,192
111 3	0	37,695	0	0	0	0	0	0	37,695
6	0	39,575	0	0	0	0	0	0	39,575
9	0	44,882	0	0	0	0	0	0	44,882
12	0	40,928	0	0	0	0	0	0	40,928
112 3	0	37,803	0	0	0	0	0	0	37,803
6	0	33,889	0	0	0	0	0	0	33,889
9	0	37,809	0	0	0	0	0	0	37,809
12	0	31,999	0	0	0	0	0	0	31,999
113 3	0	33,213	0	0	0	0	0	0	33,213
6	0	31,092	0	0	0	0	0	0	31,092
9	0	33,771	0	0	0	0	0	0	33,771
12	0	30,682	0	0	0	0	0	0	30,682
114 3	0	38,717	0	0	0	0	0	0	38,717
6	0	38,498	0	0	0	0	0	0	38,498
9	0	38,419	0	0	0	0	0	0	38,419
12	0	38,645	0	0	0	0	0	0	38,645

註：

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



表 7：其他衍生性金融商品名目本金餘額(商品別)

單位：新臺幣百萬元

月底	店頭市場契約				交易所契約				契約合計
	遠期契約	交換	買入選擇權	賣出選擇權	期貨-長部位	期貨-短部位	買入選擇權	賣出選擇權	
6	0	0	0	0	0	0	0	0	0
9	0	0	0	0	0	0	0	0	0
12	0	0	0	0	0	0	0	0	0
106 3	0	0	0	0	0	0	0	0	0
6	0	0	0	0	0	0	0	0	0
9	0	0	0	0	0	0	0	0	0
12	0	0	0	0	0	0	0	0	0
107 3	0	0	0	0	0	0	0	0	0
6	0	0	0	0	0	0	0	0	0
9	0	0	0	0	0	0	0	0	0
12	0	0	0	0	0	0	0	0	0
108 3	0	0	0	0	0	0	0	0	0
6	0	0	0	0	0	0	0	0	0
9	0	0	0	0	0	0	0	0	0
12	0	0	0	0	0	0	0	0	0
109 3	0	0	0	0	0	0	0	0	0
6	0	0	0	0	0	0	0	0	0
9	0	0	0	0	0	0	0	0	0
12	0	0	0	0	0	0	0	0	0
110 3	0	0	0	0	0	0	0	0	0
6	0	0	0	0	0	0	0	0	0
9	0	0	0	0	0	0	0	0	0
12	0	0	0	0	0	0	0	0	0
111 3	0	0	0	0	0	0	0	0	0
6	0	0	0	0	0	0	0	0	0
9	0	0	0	0	0	0	0	0	0
12	0	0	0	0	0	0	0	0	0
112 3	0	0	0	0	0	0	0	0	0
6	0	0	0	0	0	0	0	0	0
9	0	0	0	0	0	0	0	0	0
12	0	0	0	0	0	0	0	0	0
113 3	0	0	0	0	0	0	0	0	0
6	0	0	0	0	0	0	0	0	0
9	0	0	0	0	0	0	0	0	0
12	0	0	0	0	0	0	0	0	0
114 3	0	0	0	0	0	0	0	0	0
6	0	0	0	0	0	0	0	0	0
9	0	0	0	0	0	0	0	0	0
12	0	0	0	0	0	0	0	0	0

註：

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