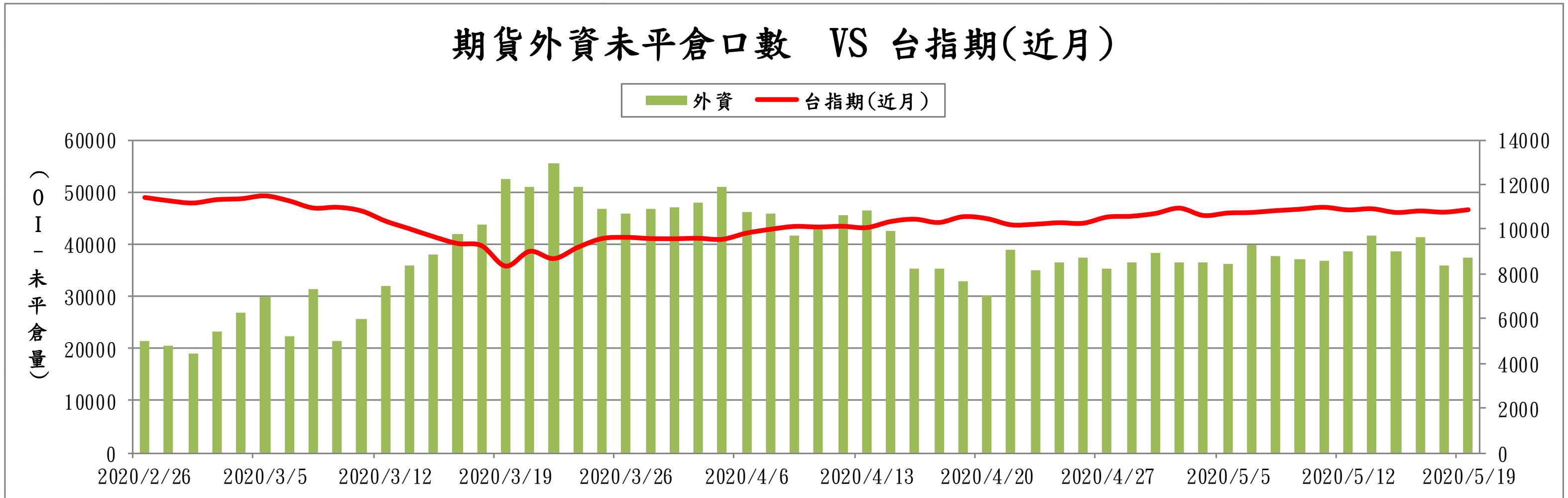
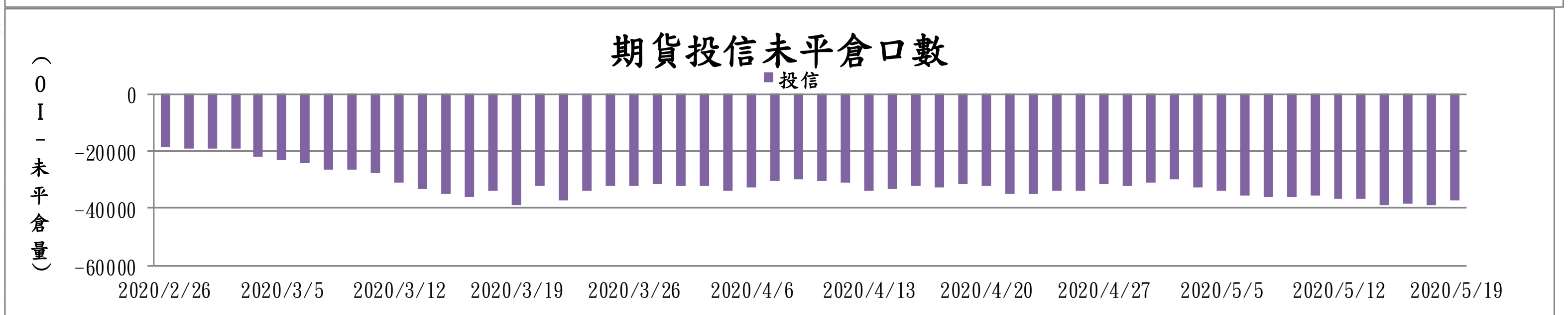
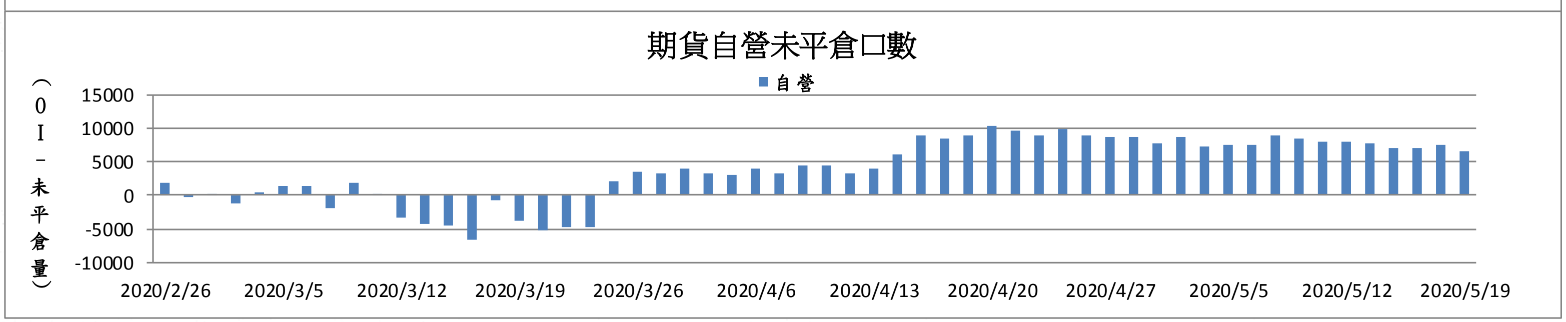
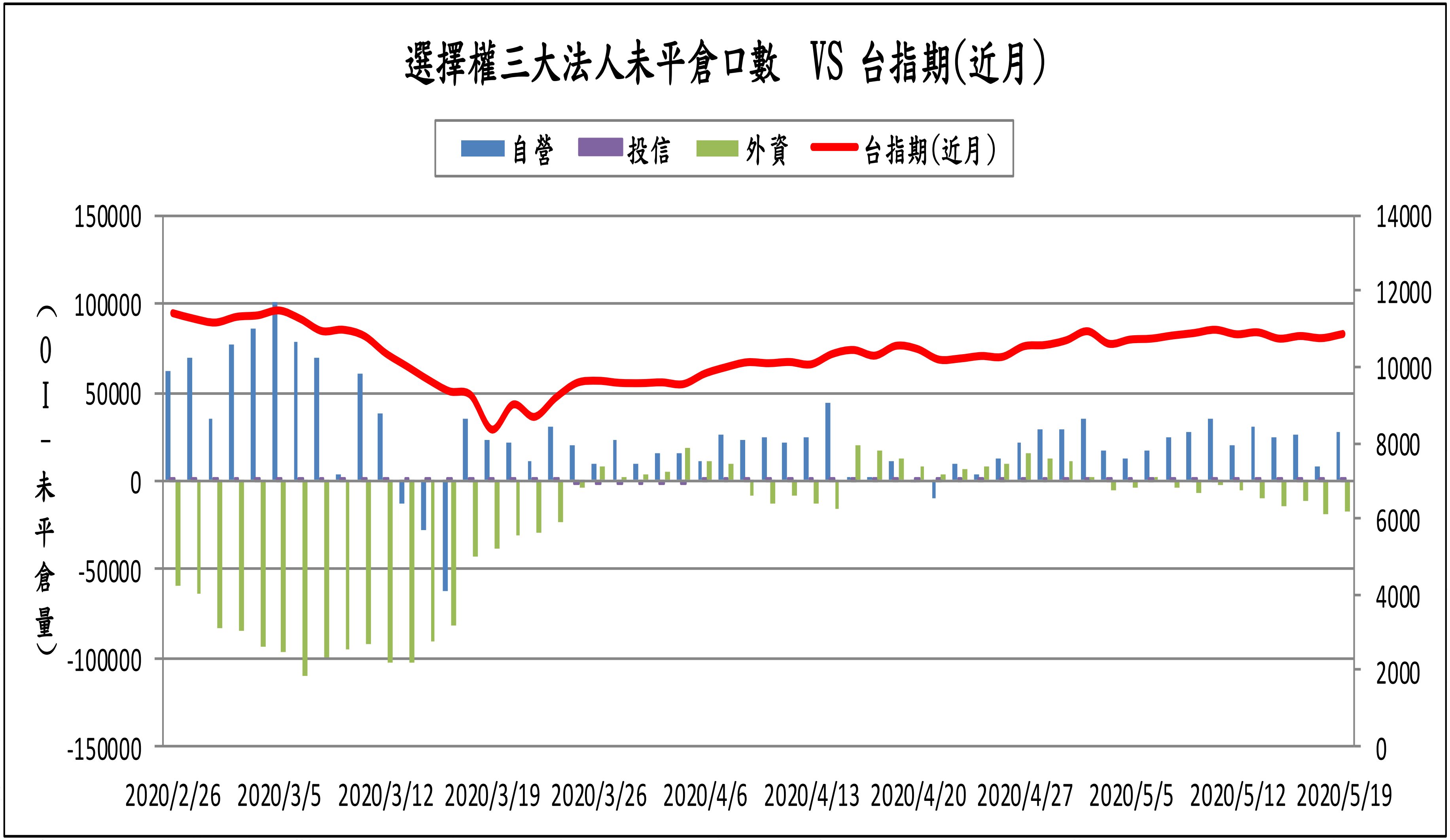
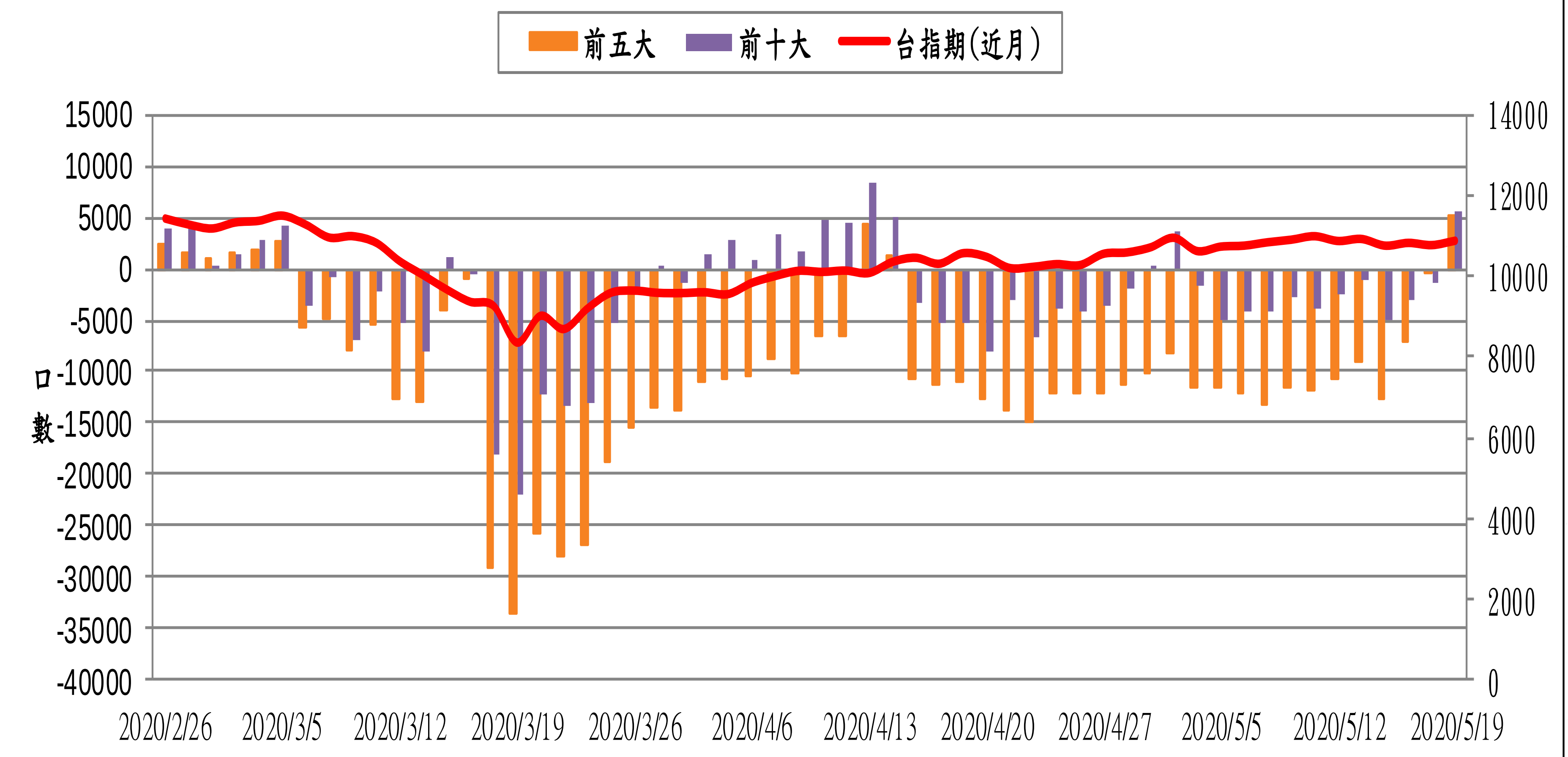

期貨外資未平倉口數 VS 台指期(近月)
外資
台指期(近月)
(OI-未平倉量)
60000
50000
40000
30000
20000
10000
0
14000
12000
10000
8000
6000
4000
2000
0
2020/2/26
2020/3/5
2020/3/12
2020/3/19
2020/3/26
2020/4/6
2020/4/13
2020/4/20
2020/4/27
2020/5/5
2020/5/12
2020/5/19

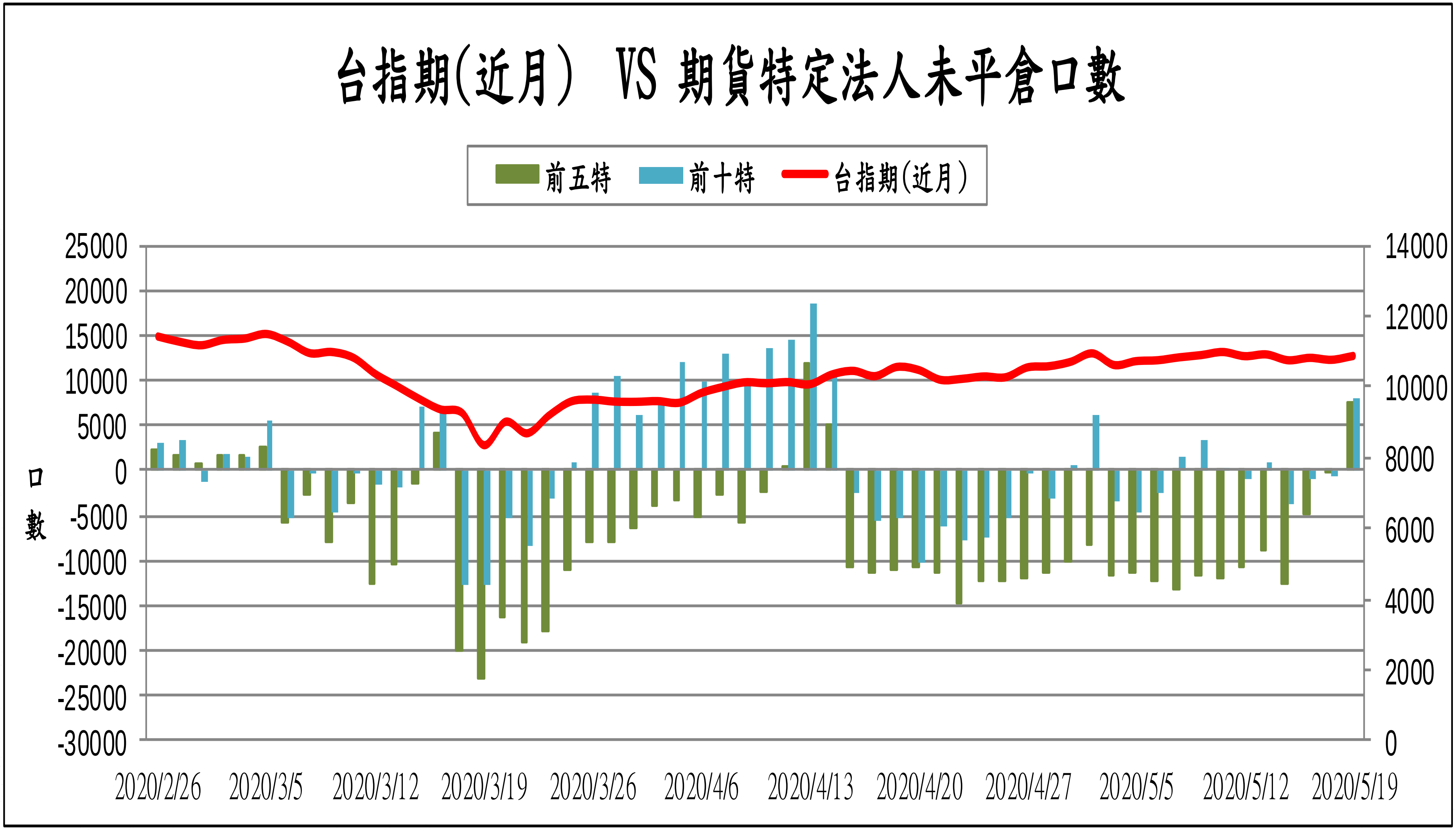

期貨投信未平倉口數
投信
(OI-未平倉量)
0
-20000
-40000
-60000
2020/2/26
2020/3/5
2020/3/12
2020/3/19
2020/3/26
2020/4/6
2020/4/13
2020/4/20
2020/4/27
2020/5/5
2020/5/12
2020/5/19

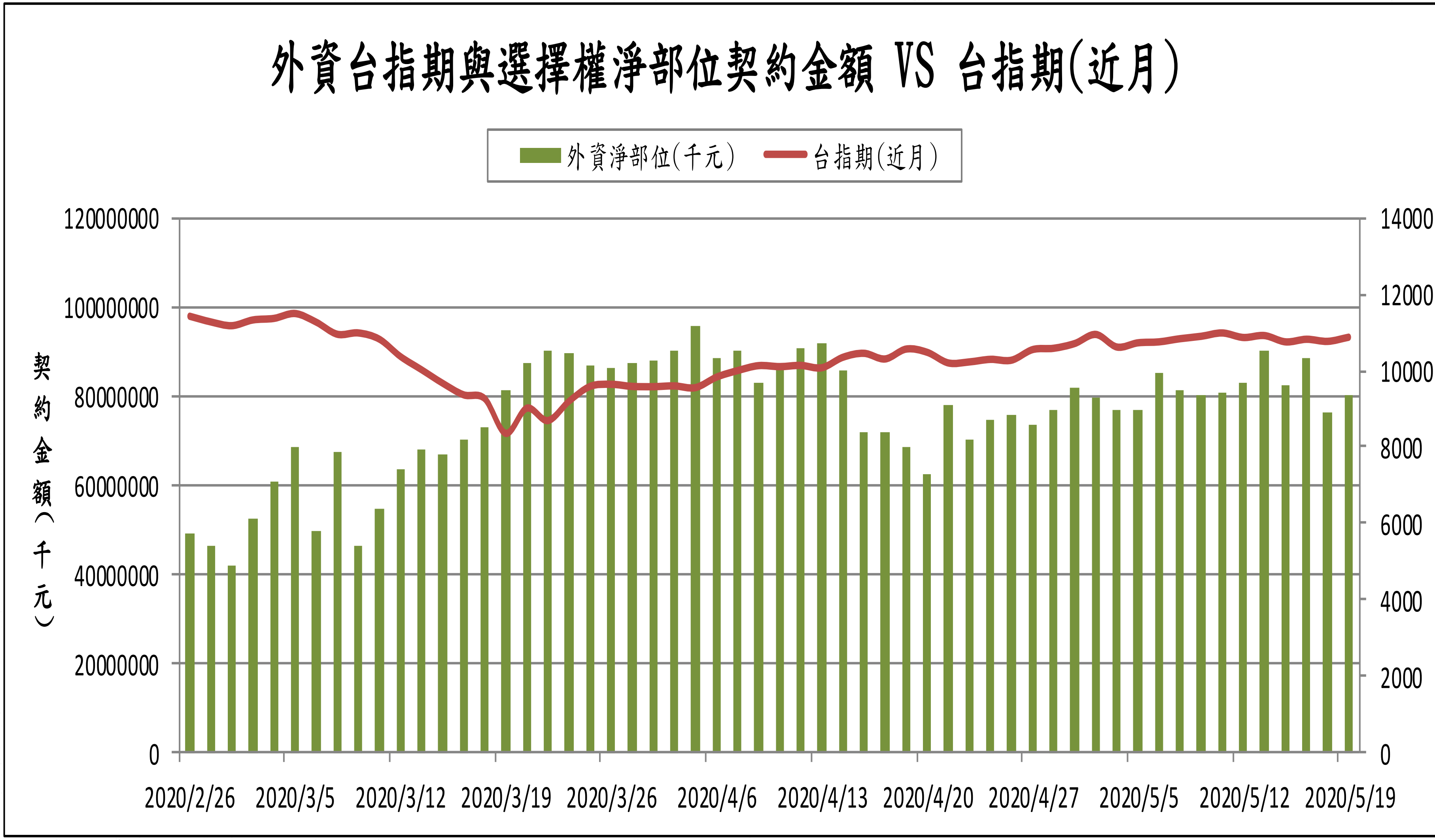

期貨自營未平倉口數
自營
(OI-未平倉量)
15000
10000
5000
0
-5000
-10000
2020/2/26
2020/3/5
2020/3/12
2020/3/19
2020/3/26
2020/4/6
2020/4/13
2020/4/20
2020/4/27
2020/5/5
2020/5/12
2020/5/19


選擇權三大法人未平倉口數 VS 台指期(近月)
自營
投信
外資
台指期(近月)
150000
100000
50000
0
-50000
-100000
-150000
(OI-未平倉量)
14000
12000
10000
8000
6000
4000
2000
0
2020/2/26
2020/3/5
2020/3/12
2020/3/19
2020/3/26
2020/4/6
2020/4/13
2020/4/20
2020/4/27
2020/5/5
2020/5/12
2020/5/19

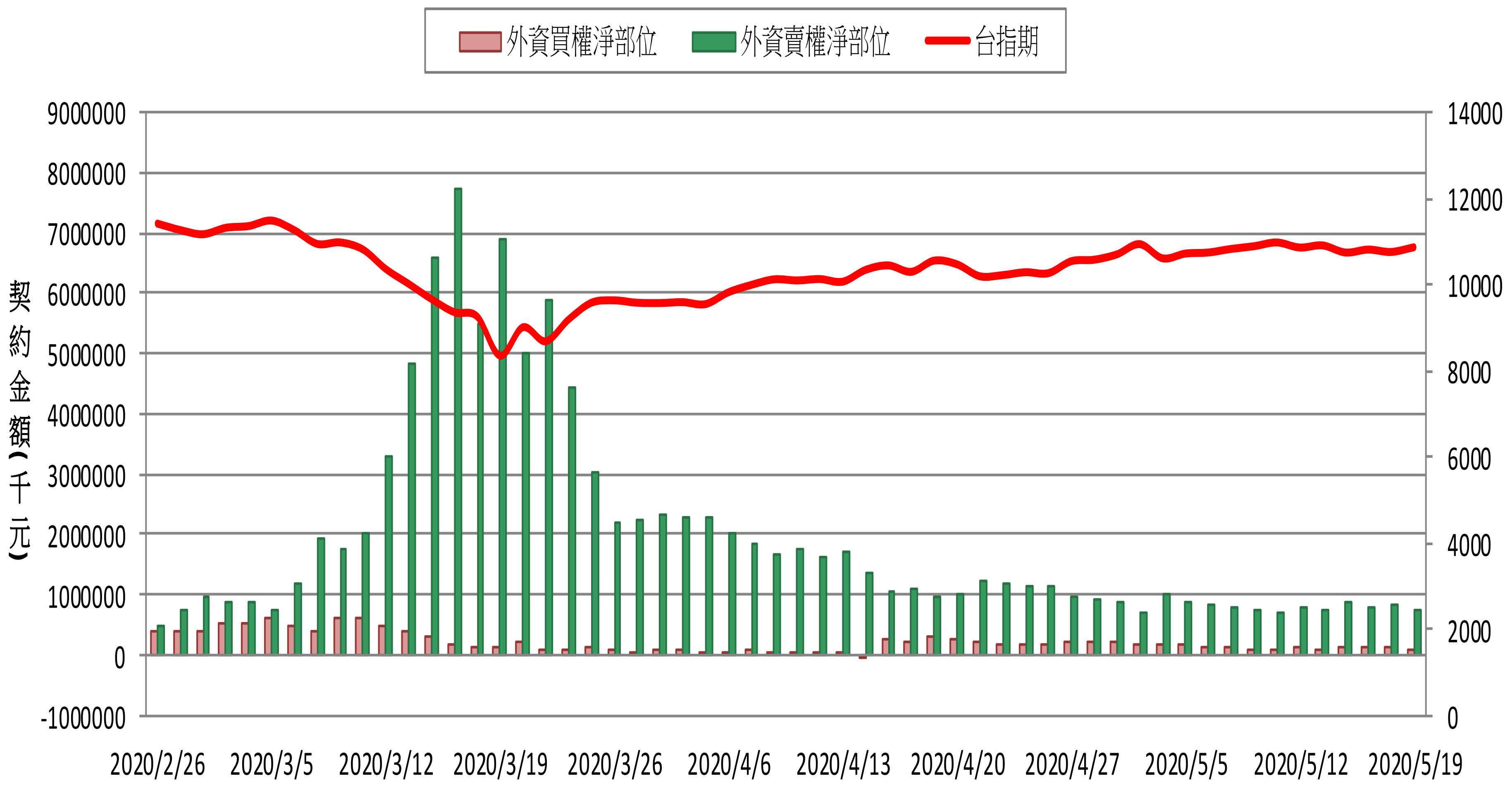
台指期(近月) VS 期貨大額法人未平倉口數

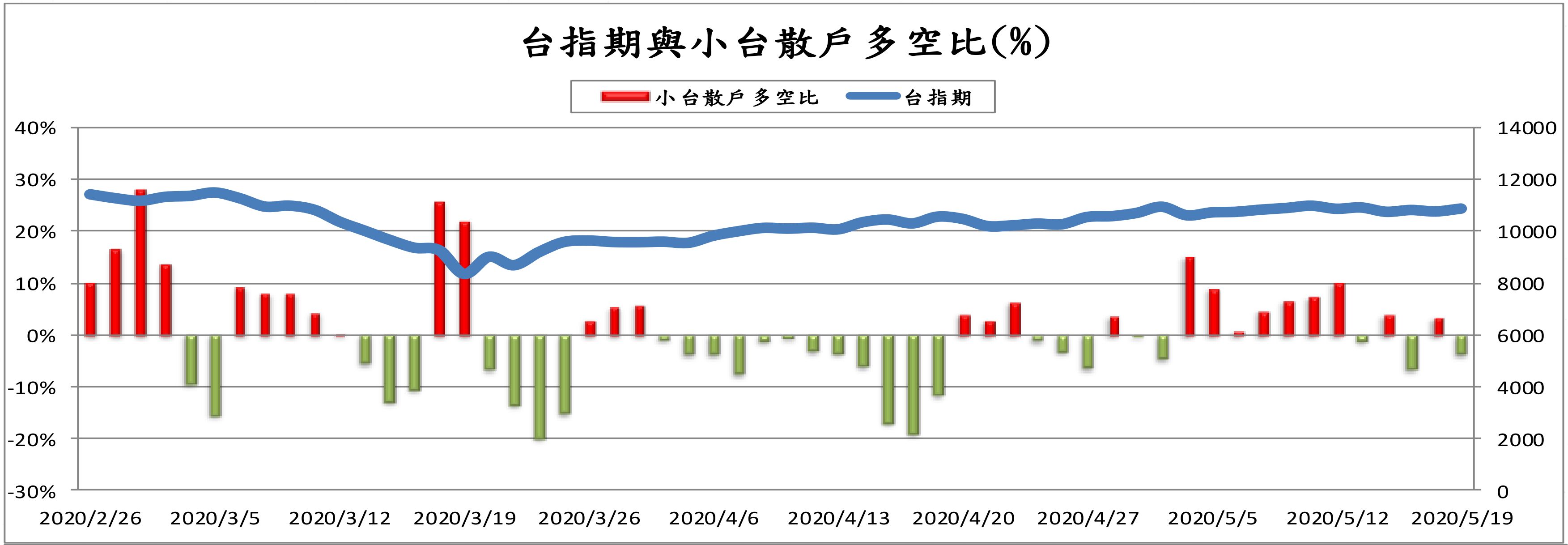


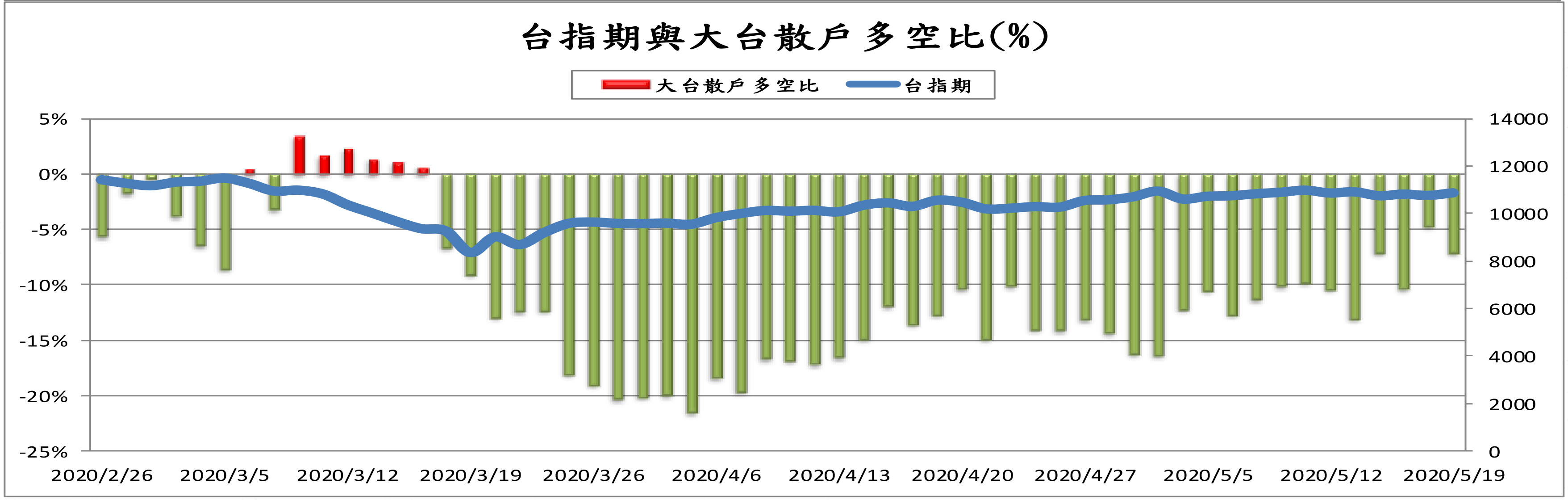

台指期(近月) VS 期貨特定法人未平倉口數
前五特
前十特
台指期(近月)
25000
20000
15000
10000
5000
0
-5000
-10000
-15000
-20000
-25000
-30000
口數
14000
12000
10000
8000
6000
4000
2000
0
2020/2/26
2020/3/5
2020/3/12
2020/3/19
2020/3/26
2020/4/6
2020/4/13
2020/4/20
2020/4/27
2020/5/5
2020/5/12
2020/5/19


外資台指期與選擇權淨部位契約金額 VS 台指期(近月)
外資淨部位(千元)
台指期(近月)
契約金額(千元)
120000000
100000000
80000000
60000000
40000000
20000000
0
14000
12000
10000
8000
6000
4000
2000
0
2020/2/26
2020/3/5
2020/3/12
2020/3/19
2020/3/26
2020/4/6
2020/4/13
2020/4/20
2020/4/27
2020/5/5
2020/5/12
2020/5/19

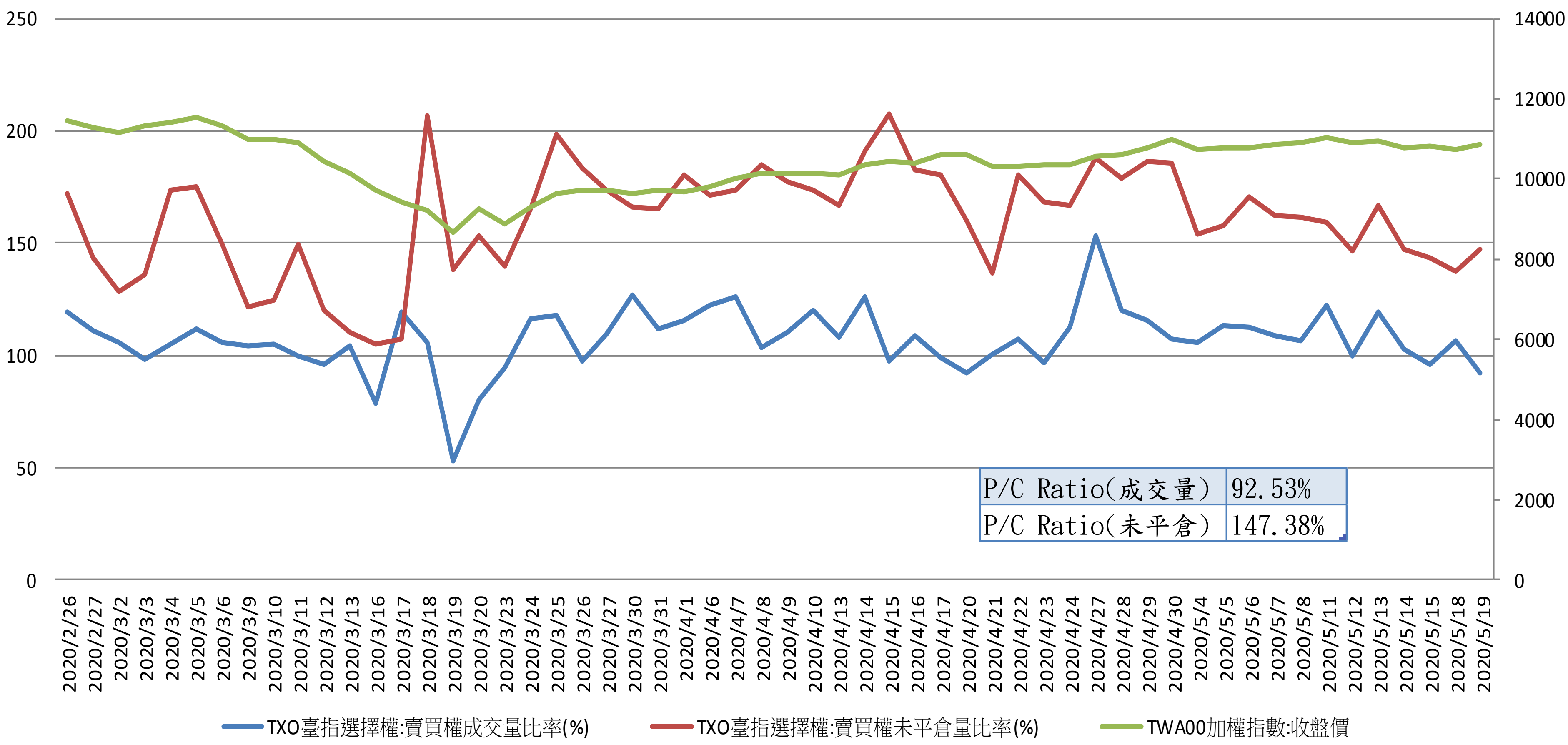
外資買賣權淨部位契約金額V.S台指期




台指期與小台散戶多空比(%)
小台散戶多空比
台指期
40%
30%
20%
10%
0%
-10%
-20%
-30%
14000
12000
10000
8000
6000
4000
2000
0
2020/2/26
2020/3/5
2020/3/12
2020/3/19
2020/3/26
2020/4/6
2020/4/13
2020/4/20
2020/4/27
2020/5/5
2020/5/12
2020/5/19


台指期與大台散戶多空比(%)
大台散戶多空比
台指期
5%
0%
-5%
-10%
-15%
-20%
-25%
14000
12000
10000
8000
6000
4000
2000
0
2020/2/26
2020/3/5
2020/3/12
2020/3/19
2020/3/26
2020/4/6
2020/4/13
2020/4/20
2020/4/27
2020/5/5
2020/5/12
2020/5/19

台指選擇權買賣成交量比率&未平倉比率 V.S 加權指數收盤價



台指月選未平倉量

增減	未平倉量	買權 CALL	202005 履約價	賣權 PUT	未平倉量	增減
0	599		9900		5404	-126
-6	1830		10000		15593	-377
-11	1106		10100		6795	-656
-11	2487		10200		11065	-1292
-26	4658		10300		16040	-1398
-87	3692		10400		15142	-3239
-151	2648		10500		16207	-585
-254	6248		10600		13129	-626
-756	5221		10700		13999	3519
-1787	14223		10800		14701	5138
2933	20775		10900		8221	4337
-1166	28802		11000		3313	879
-4627	22823		11100		680	-54
-2006	15534		11200		264	5
-1152	12328		11300		286	-9
-159	6010		11400		144	1
10	5176		11500		59	0
-21	2742		11600		32	0
0	5391		11700		46	0