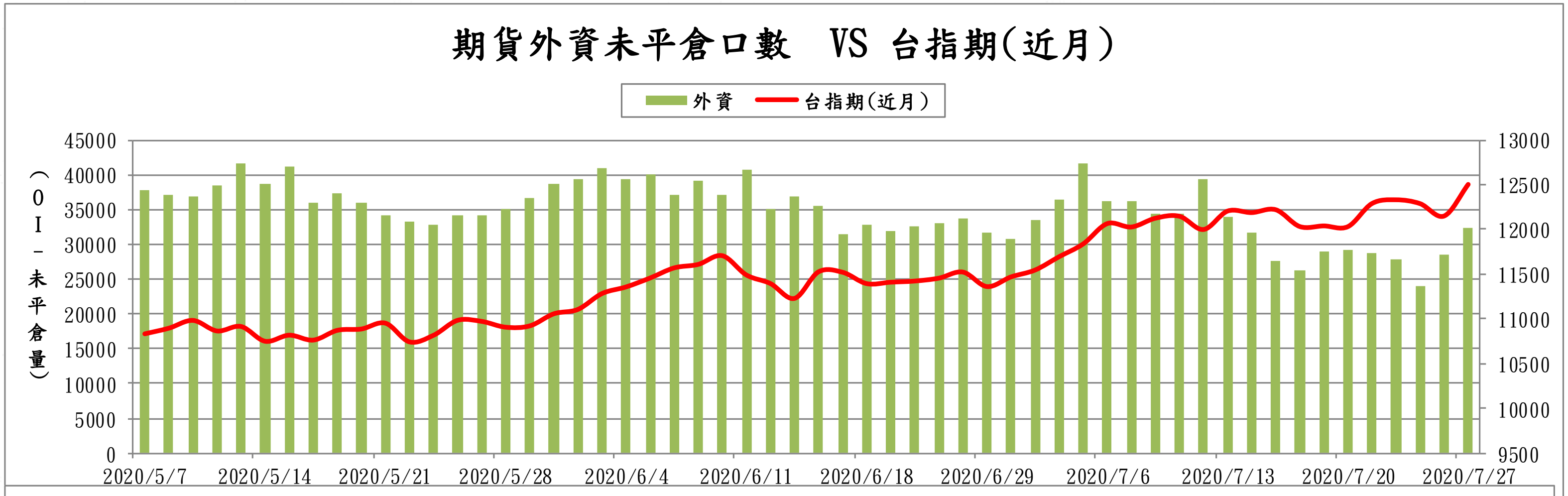
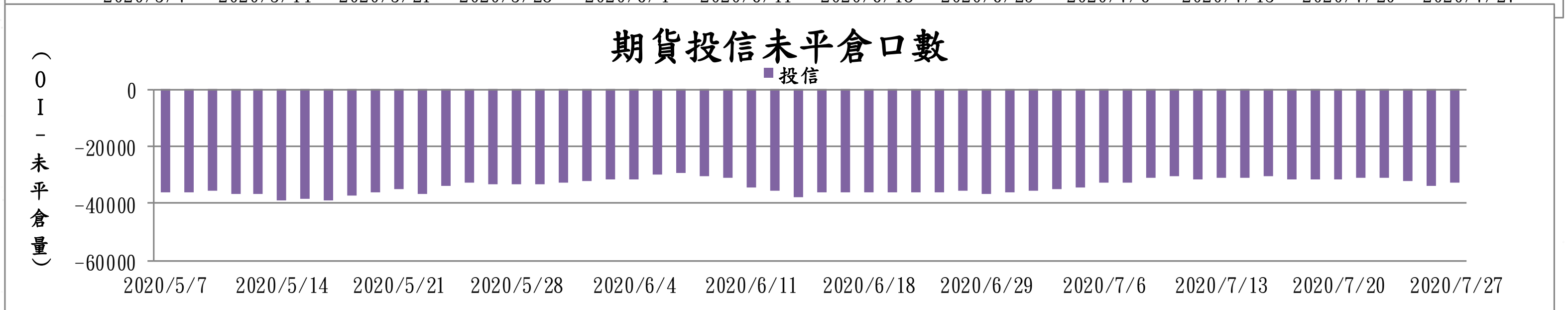
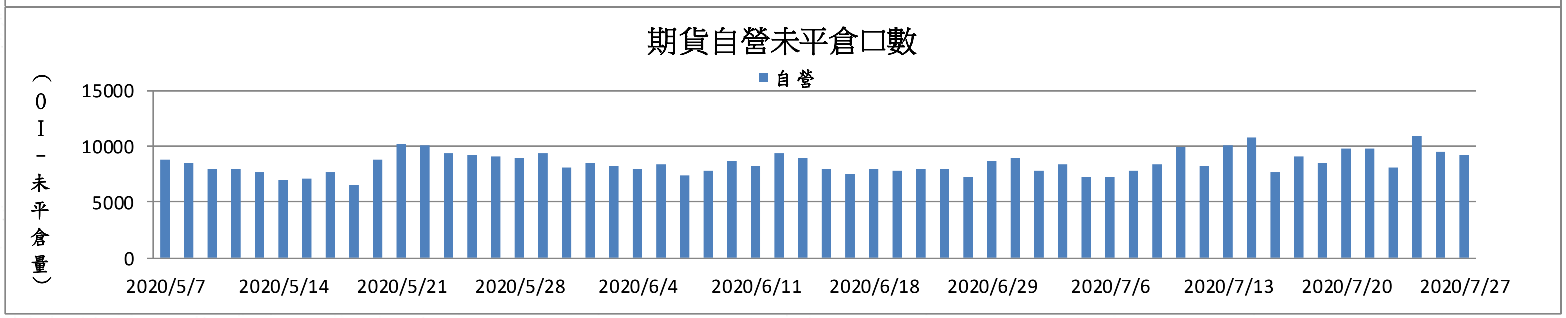
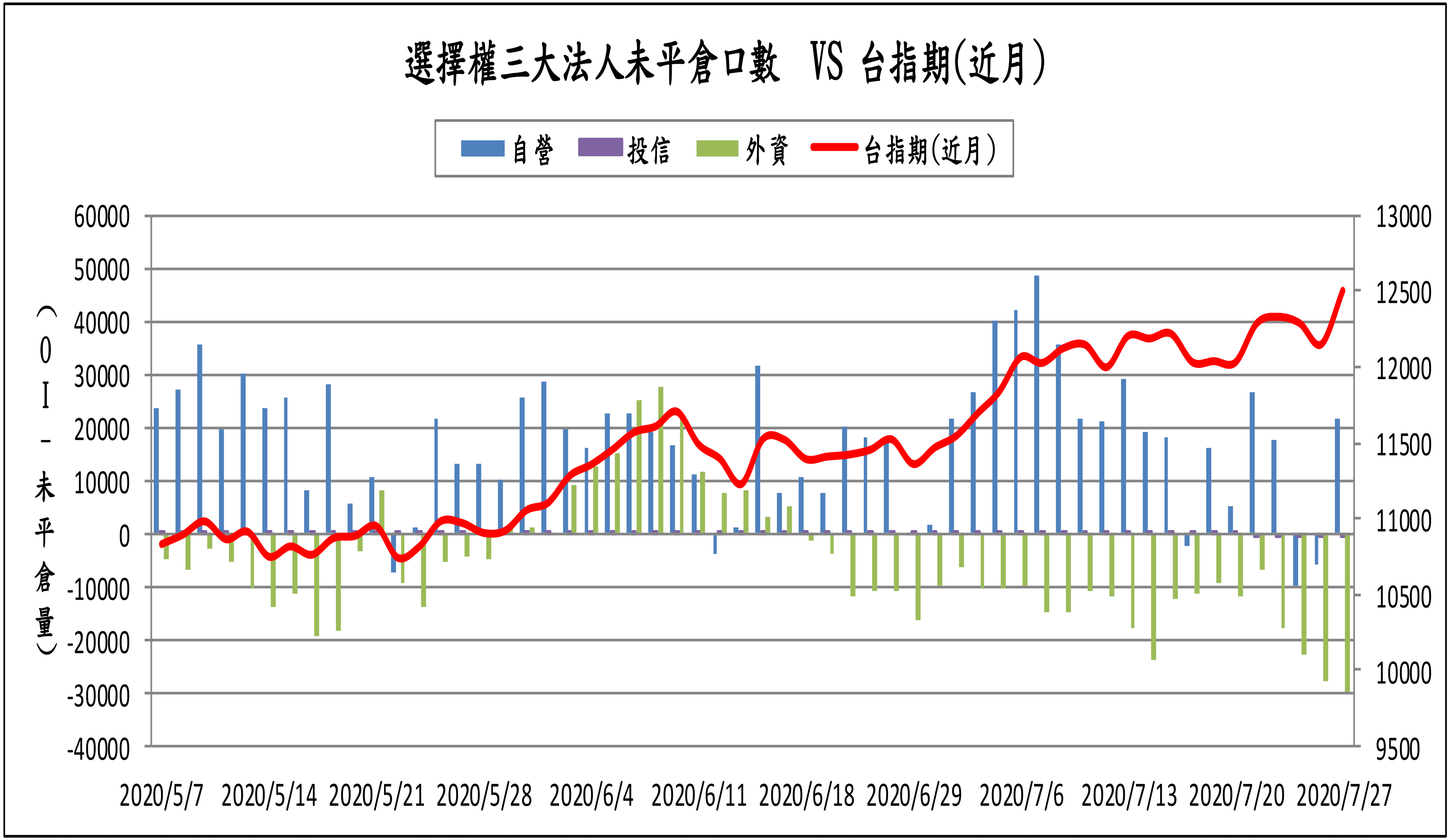
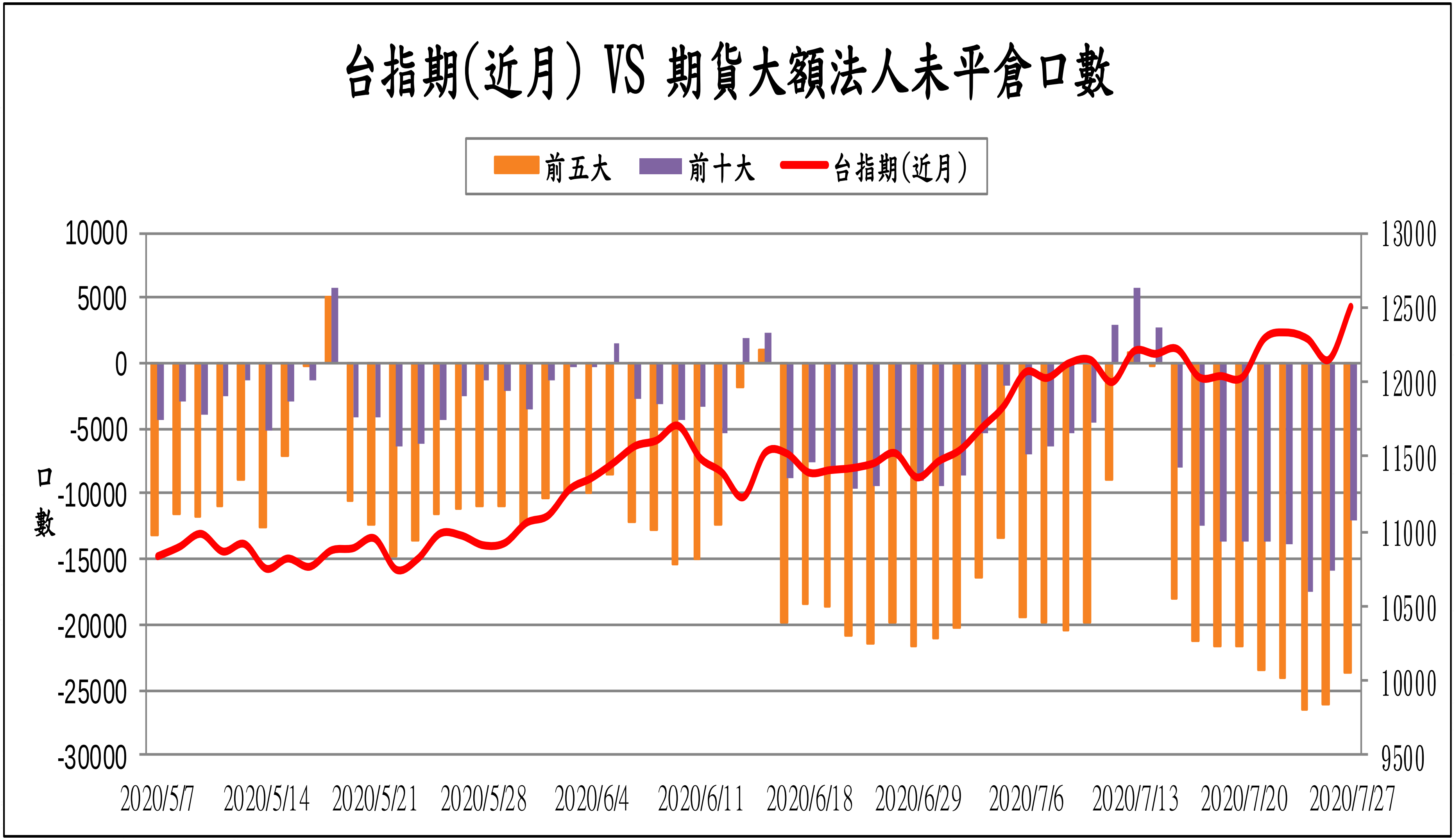
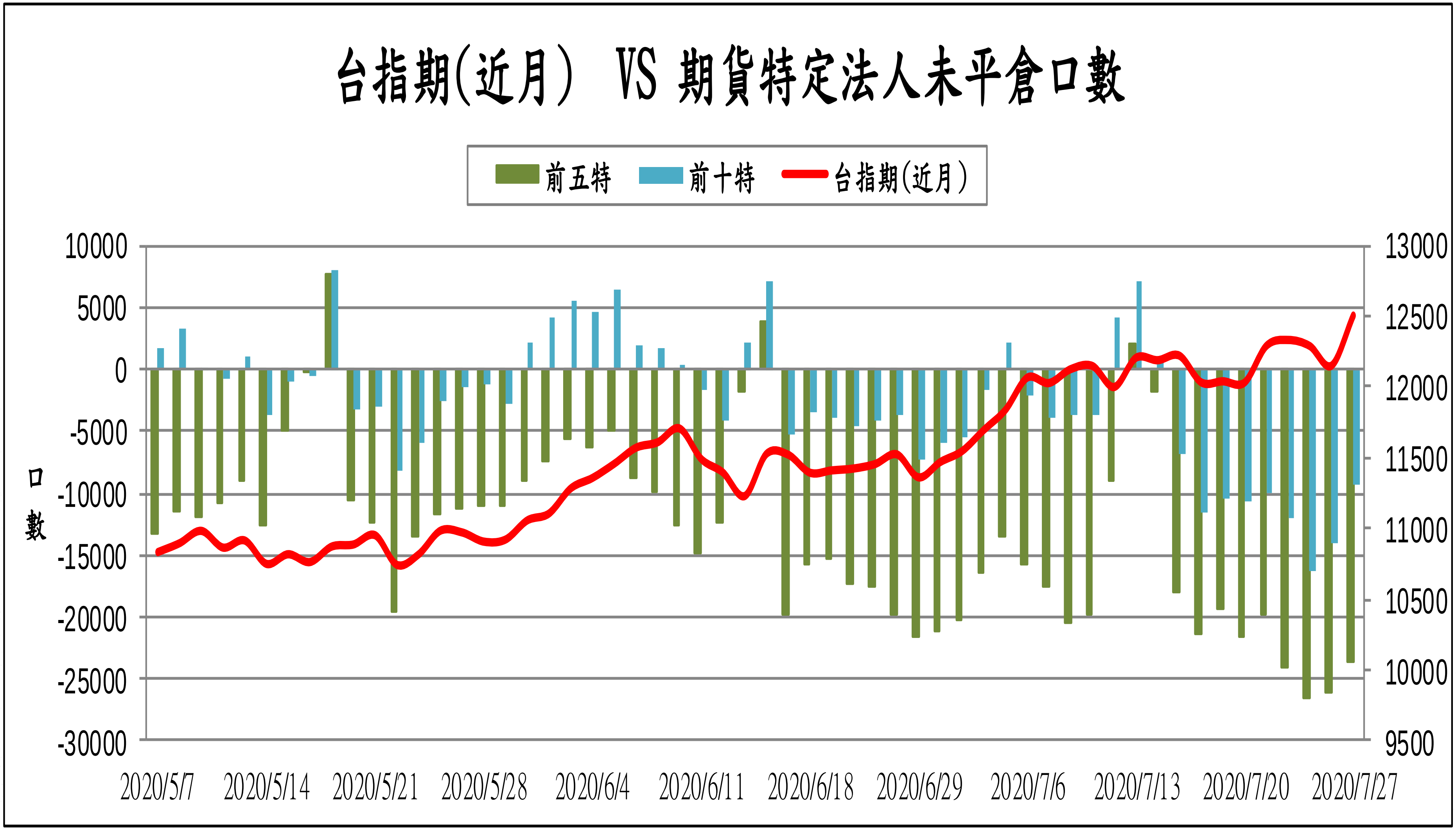

期貨外資未平倉口數 VS 台指期(近月)
外資
台指期(近月)
(OI-未平倉量)
45000
40000
35000
30000
25000
20000
15000
10000
5000
0
13000
12500
12000
11500
11000
10500
10000
9500
2020/5/7
2020/5/14
2020/5/21
2020/5/28
2020/6/4
2020/6/11
2020/6/18
2020/6/29
2020/7/6
2020/7/13
2020/7/20
2020/7/27


期貨投信未平倉口數
投信
(OI-未平倉量)
0
-20000
-40000
-60000
2020/5/7
2020/5/14
2020/5/21
2020/5/28
2020/6/4
2020/6/11
2020/6/18
2020/6/29
2020/7/6
2020/7/13
2020/7/20
2020/7/27


期貨自營未平倉口數
自營
(OI-未平倉量)
15000
10000
5000
0
2020/5/7
2020/5/14
2020/5/21
2020/5/28
2020/6/4
2020/6/11
2020/6/18
2020/6/29
2020/7/6
2020/7/13
2020/7/20
2020/7/27

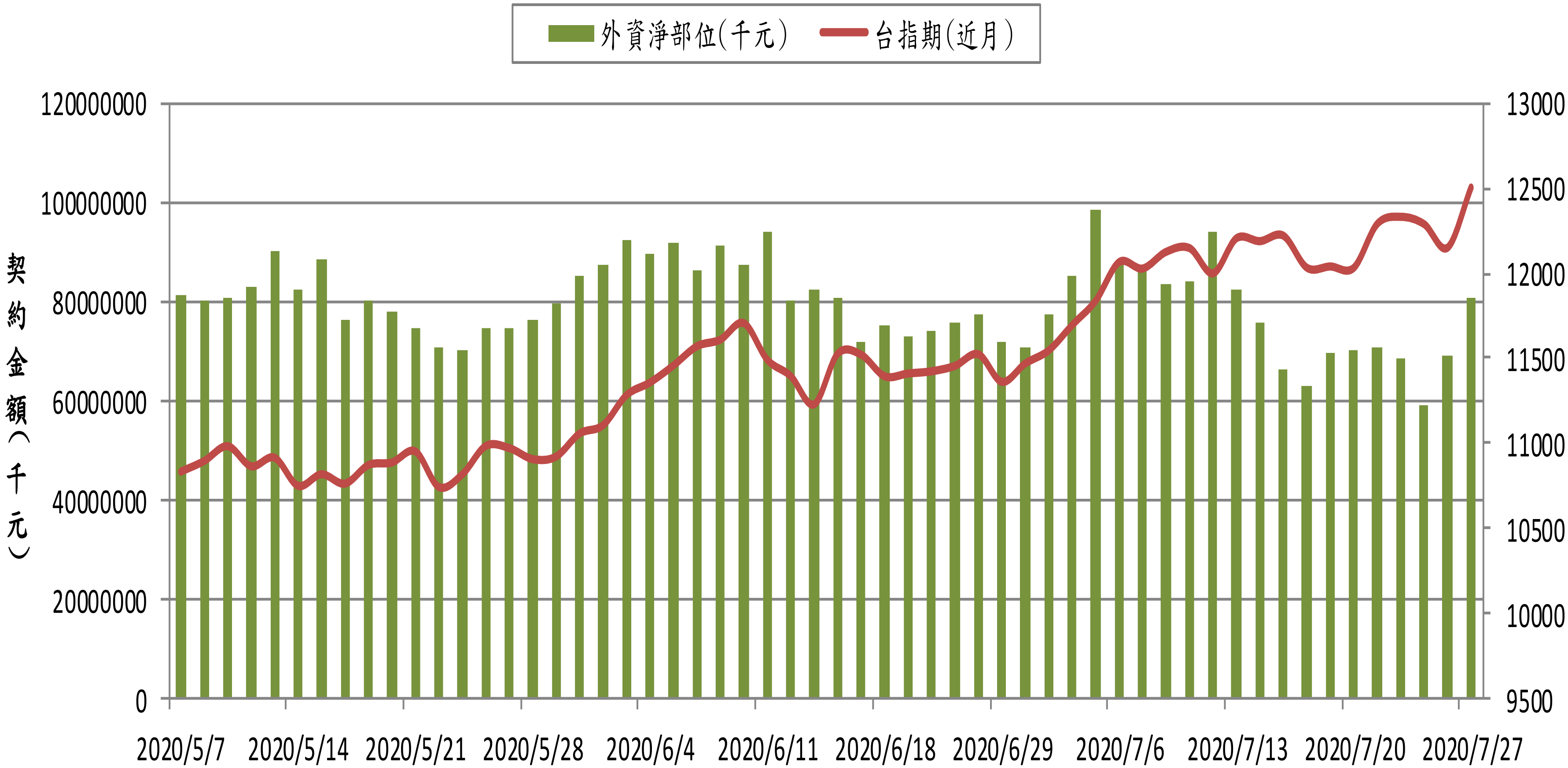

選擇權三大法人未平倉口數 VS 台指期(近月)
自營
投信
外資
台指期(近月)
(OI-未平倉量)
60000
50000
40000
30000
20000
10000
0
-10000
-20000
-30000
-40000
13000
12500
12000
11500
11000
10500
10000
9500
2020/5/7
2020/5/14
2020/5/21
2020/5/28
2020/6/4
2020/6/11
2020/6/18
2020/6/29
2020/7/6
2020/7/13
2020/7/20
2020/7/27

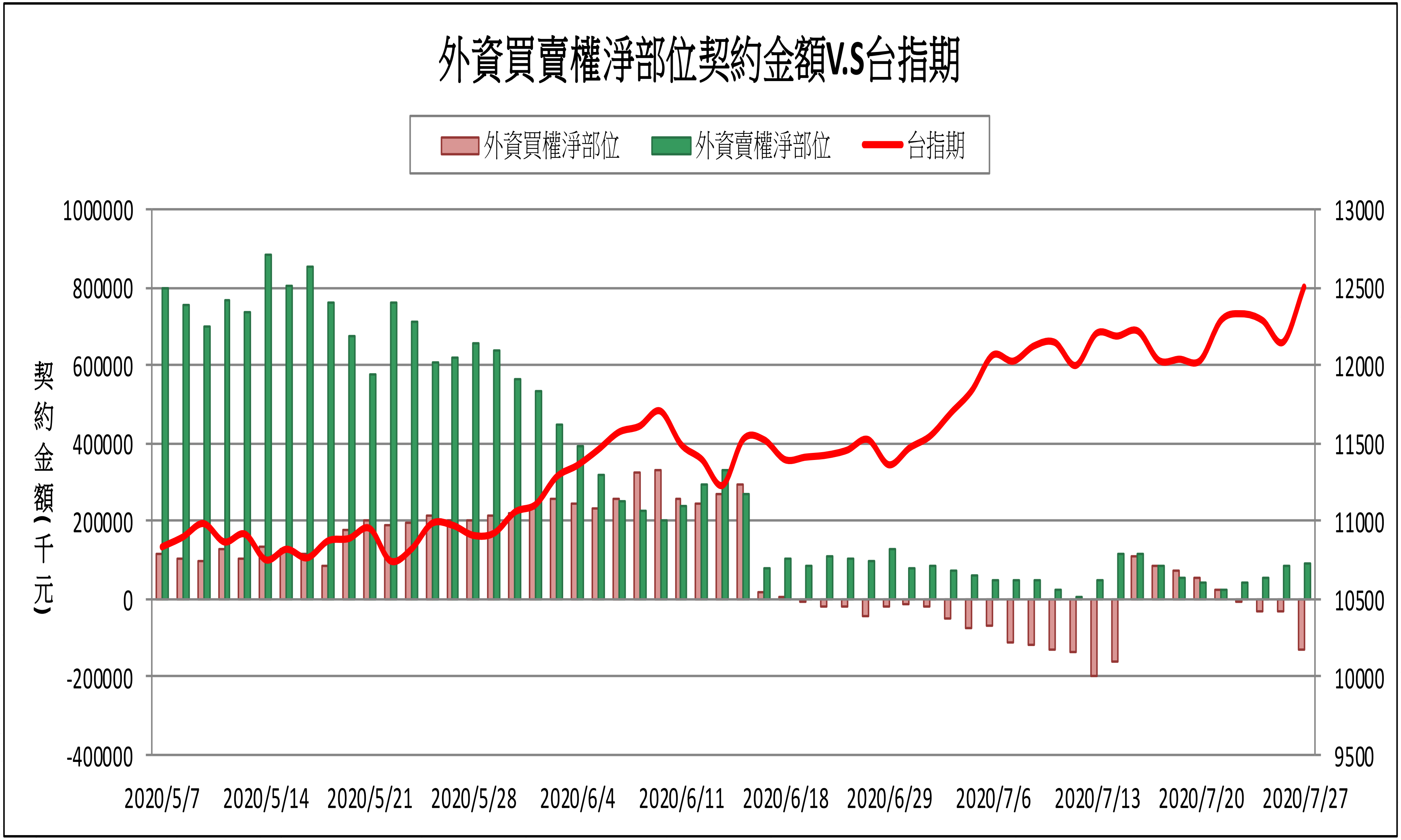

台指期(近月) VS 期貨大額法人未平倉口數
前五大
前十大
台指期(近月)
口數
10000
5000
0
-5000
-10000
-15000
-20000
-25000
-30000
13000
12500
12000
11500
11000
10500
10000
9500
2020/5/7
2020/5/14
2020/5/21
2020/5/28
2020/6/4
2020/6/11
2020/6/18
2020/6/29
2020/7/6
2020/7/13
2020/7/20
2020/7/27

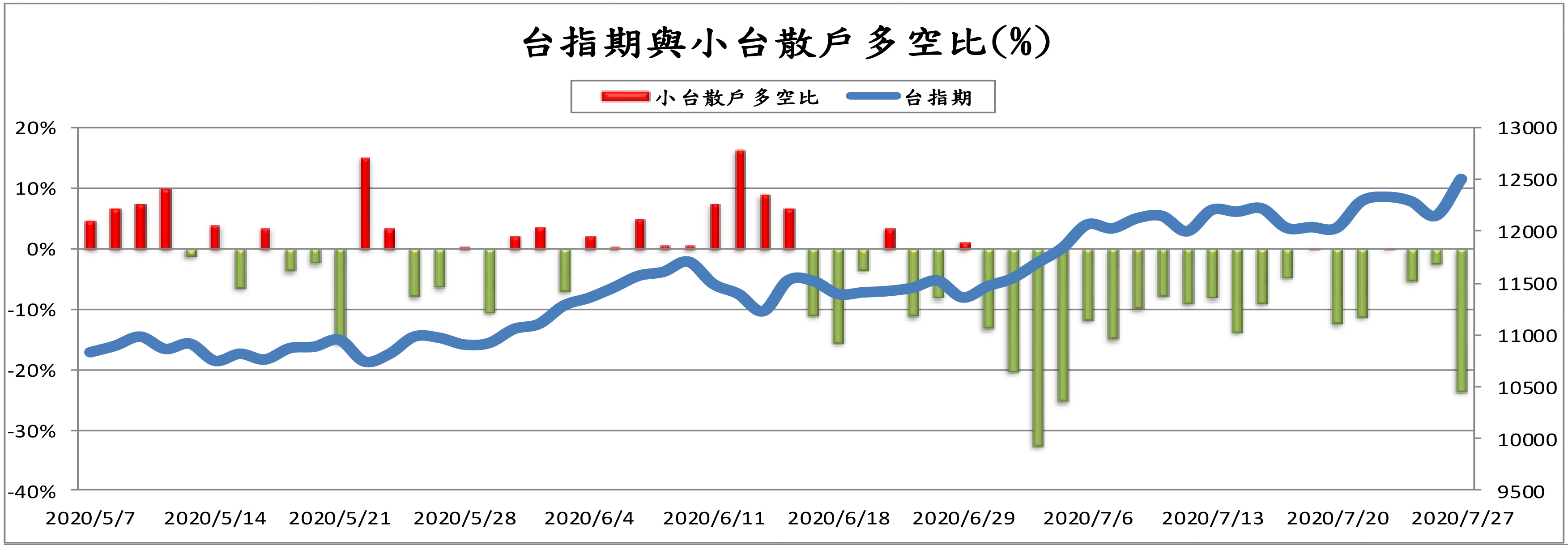

台指期(近月) VS 期貨特定法人未平倉口數
前五特
前十特
台指期(近月)
10000
5000
0
-5000
-10000
-15000
-20000
-25000
-30000
口數
13000
12500
12000
11500
11000
10500
10000
9500
2020/5/7
2020/5/14
2020/5/21
2020/5/28
2020/6/4
2020/6/11
2020/6/18
2020/6/29
2020/7/6
2020/7/13
2020/7/20
2020/7/27

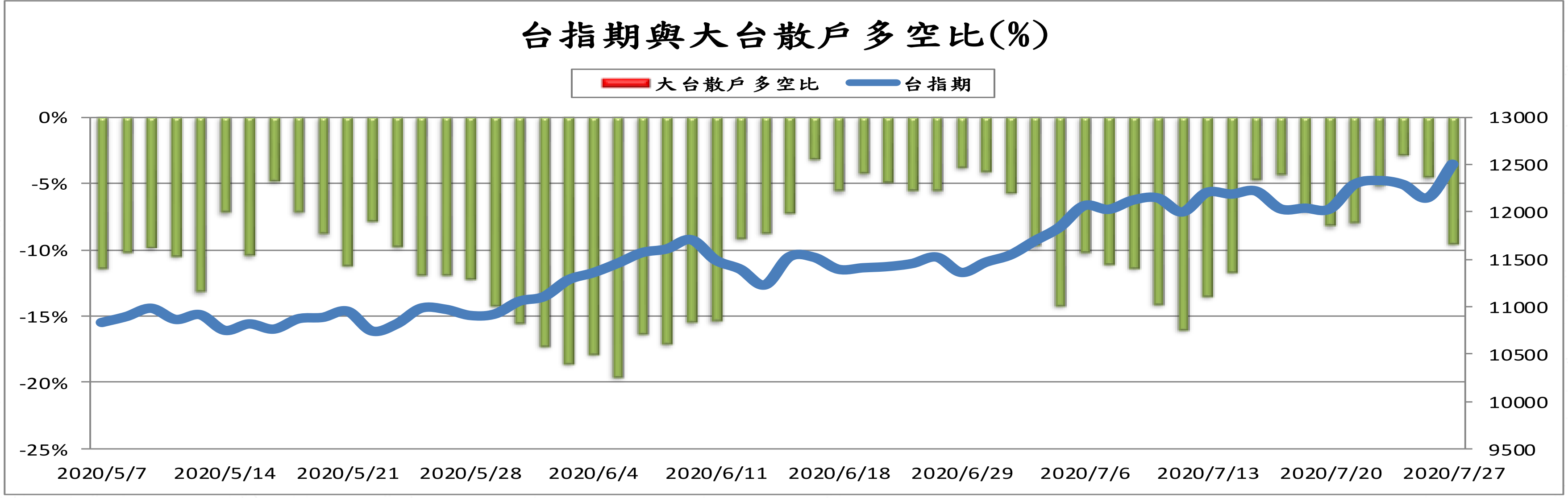
華南期貨
HUA NAN FUTURES

外資台指期與選擇權淨部位契約金額 VS 台指期(近月)

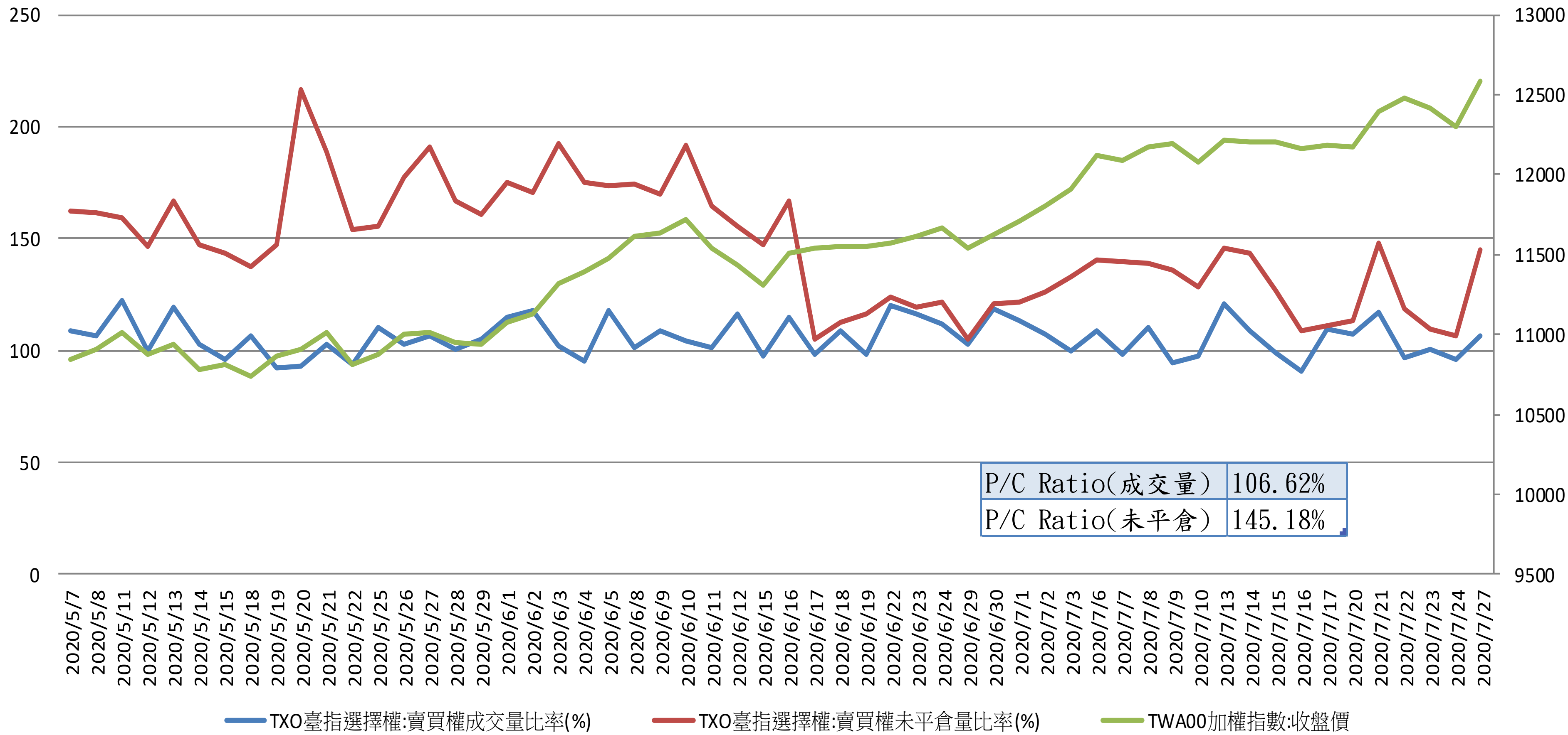



外資買賣權淨部位契約金額V.S台指期
外資買權淨部位
外資賣權淨部位
台指期
契約金額(千元)
1000000
800000
600000
400000
200000
0
-200000
-400000
13000
12500
12000
11500
11000
10500
10000
9500
2020/5/7
2020/5/14
2020/5/21
2020/5/28
2020/6/4
2020/6/11
2020/6/18
2020/6/29
2020/7/6
2020/7/13
2020/7/20
2020/7/27


台指期與小台散戶多空比(%)
小台散戶多空比
台指期
20%
10%
0%
-10%
-20%
-30%
-40%
13000
12500
12000
11500
11000
10500
10000
9500
2020/5/7
2020/5/14
2020/5/21
2020/5/28
2020/6/4
2020/6/11
2020/6/18
2020/6/29
2020/7/6
2020/7/13
2020/7/20
2020/7/27


台指期與大台散戶多空比(%)
大台散戶多空比
台指期
0%
-5%
-10%
-15%
-20%
-25%
13000
12500
12000
11500
11000
10500
10000
9500
2020/5/7
2020/5/14
2020/5/21
2020/5/28
2020/6/4
2020/6/11
2020/6/18
2020/6/29
2020/7/6
2020/7/13
2020/7/20
2020/7/27

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	202008 履約價	賣權 PUT	未平倉量	增減
14	308		11600		5018	-128
20	881		11700		5536	35
-21	883		11800		7178	515
-84	643		11900		5385	941
-67	3279		12000		6403	1031
-376	4461		12100		5171	1337
-159	6855		12200		3933	1597
-686	7289		12300		4835	1824
-1401	4200		12400		2294	1504
-620	5496		12500		1583	1031
-543	6186		12600		747	591
-673	5662		12700		238	152
-983	6627		12800		275	190
680	5405		12900		93	59
350	4487		13000		41	8
-750	2243		13100		10	0
255	2275		13200		24	23
139	961		13300		19	17
-42	698		13400		3	0