

台股盤後快訊

永豐期貨顧問事業部編製



收盤行情表

合約	收盤	漲跌	漲跌幅	成交量	未平倉量	OI增減
加權指數	9708.06	+78.63	+0.81%	1442.83	億元	
台指04	9595	+29	+0.30%	217847	83397	+1041
台指05	9529	+29	+0.31%	1577	6899	+388
電子04	425.4	+2.90	+0.69%	3539	2310	-427
電子05	422.75	+4.85	+1.16%	9	85	+2
金融04	1111.4	-11.6	-1.03%	1780	2242	-73
金融05	1097.4	-7.6	-0.69%	45	278	+36
小台04	9595	+29	+0.30%	343133	32159	-551
小台05	9529	+29	+0.31%	5746	5993	+357
小台04W1	9679	+23	+0.24%	1524	1061	+184

三大法人籌碼變化

單位：口 / 億元

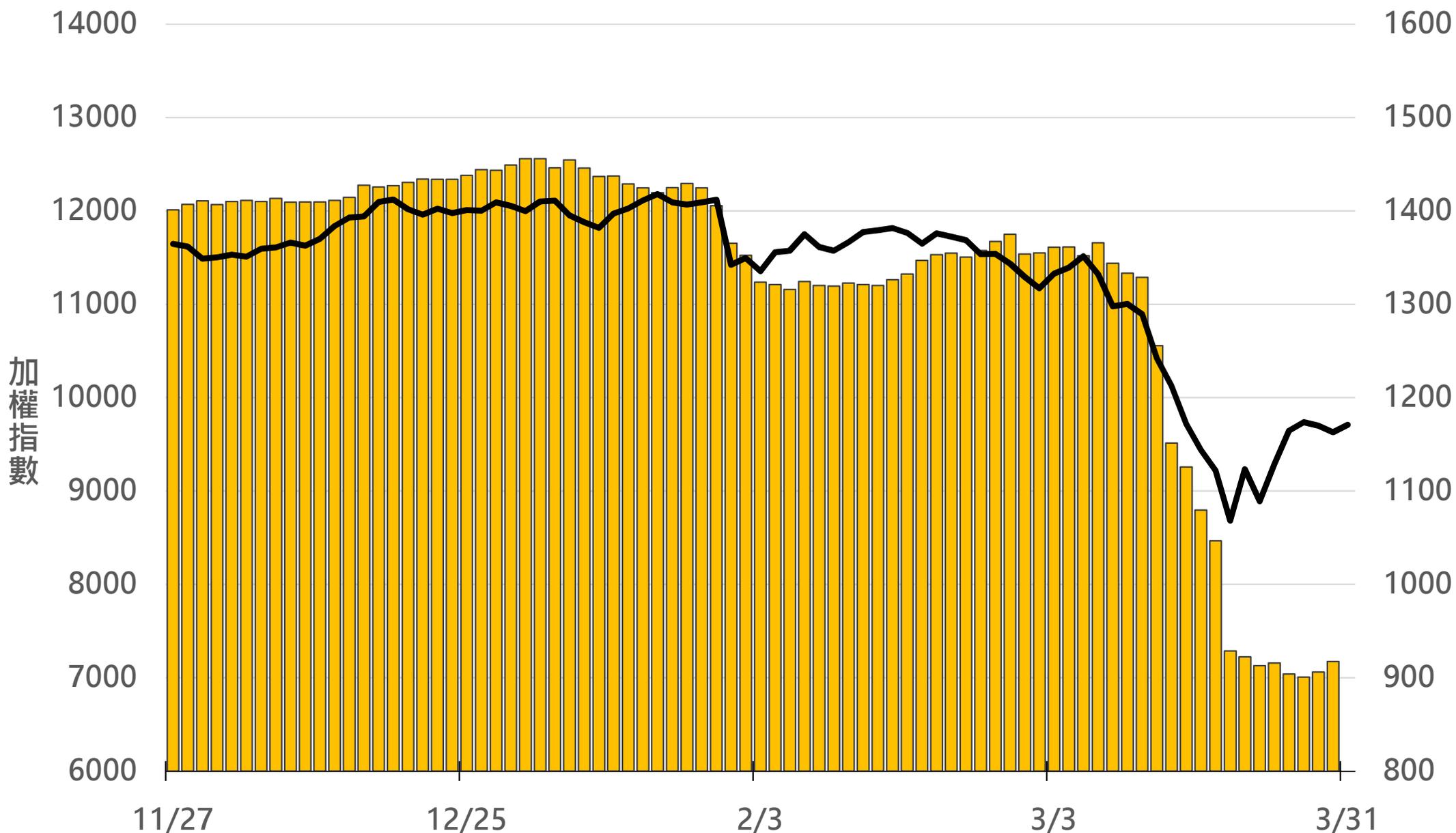
	現貨 (金額)	台指 (口數)	Call (口數)	Put (口數)	Call (金額)	Put (金額)
外資	-57.07	48075 (+941)	18998 (+2838)	13688 (+1474)	0.73 (-0.11)	22.76 (-0.46)
投信	+16.39	-32292 (-18)	0 (0)	517 (0)	0 (0)	0.08 (0)
自營	-24.81	3335 (-768)	-23061 (+1761)	-38861 (-4437)	-0.16 (+0.14)	-25.53 (+0.10)
合計	-65.49	19118 (+155)	-4063 (+4599)	-24656 (-2963)	0.57 (+0.03)	-2.69 (-0.36)

十大交易人期權淨部位(口)

	十大(特定人)		十大(非特定人)		全市場OI
	近月	其他月	近月	其他月	
台指	7538 (+1364)	7317 (+1381)	-6197 (+1448)	-4966 (-1368)	106095 (+1539)
買權	-4915 (+980)	25060 (+7360)	-7591 (+1417)	-20779 (-8898)	289041 (+17735)
賣權	18202 (-1513)	-34511 (-3290)	1175 (+3387)	11199 (+957)	476939 (+26840)

上市融資餘額(億元) 圖表僅更新至前一日數據

917.4



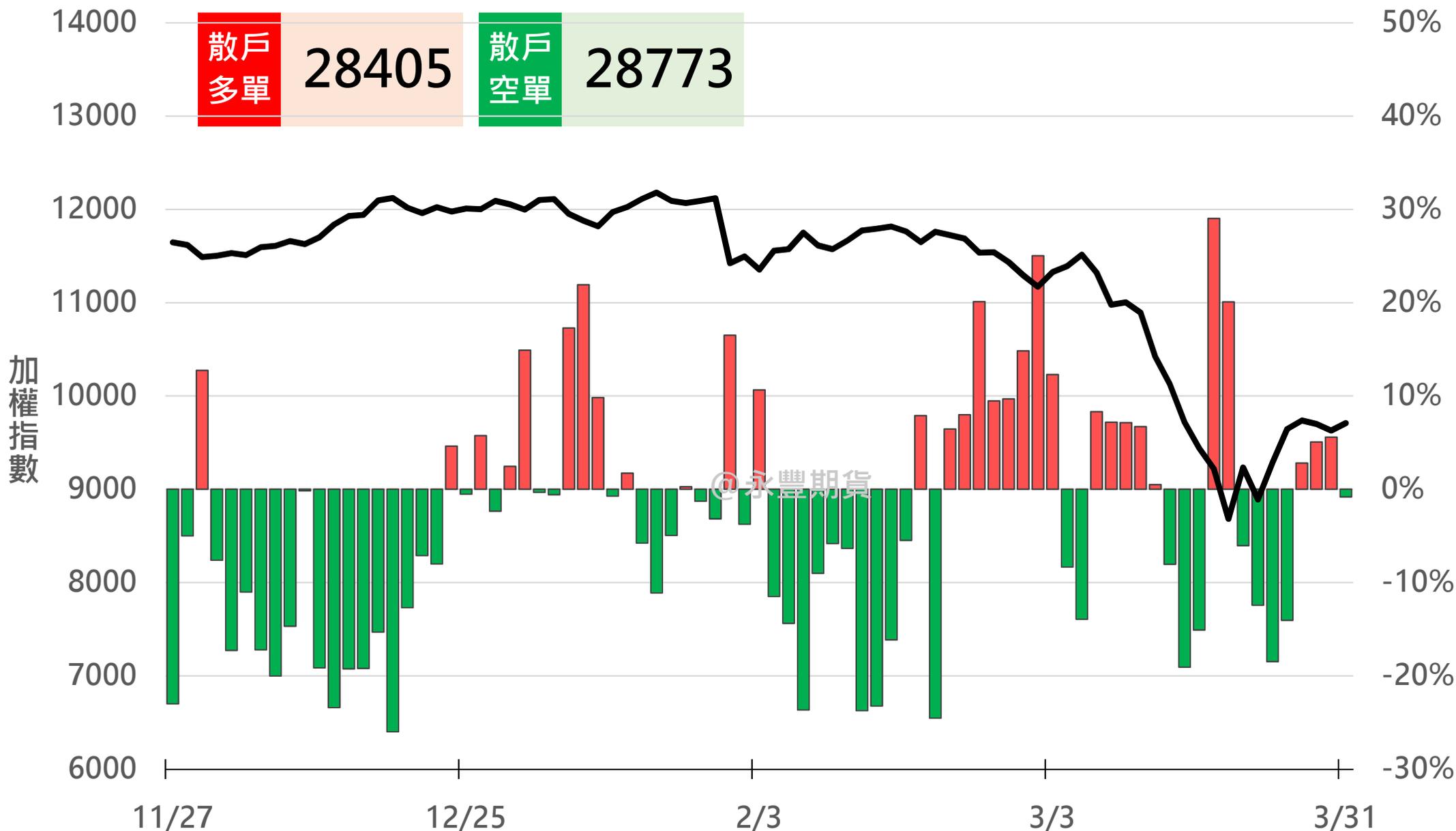
小台散戶多空比

散戶多單=全市場OI-三大法人多單

散戶空單=全市場OI-三大法人空單

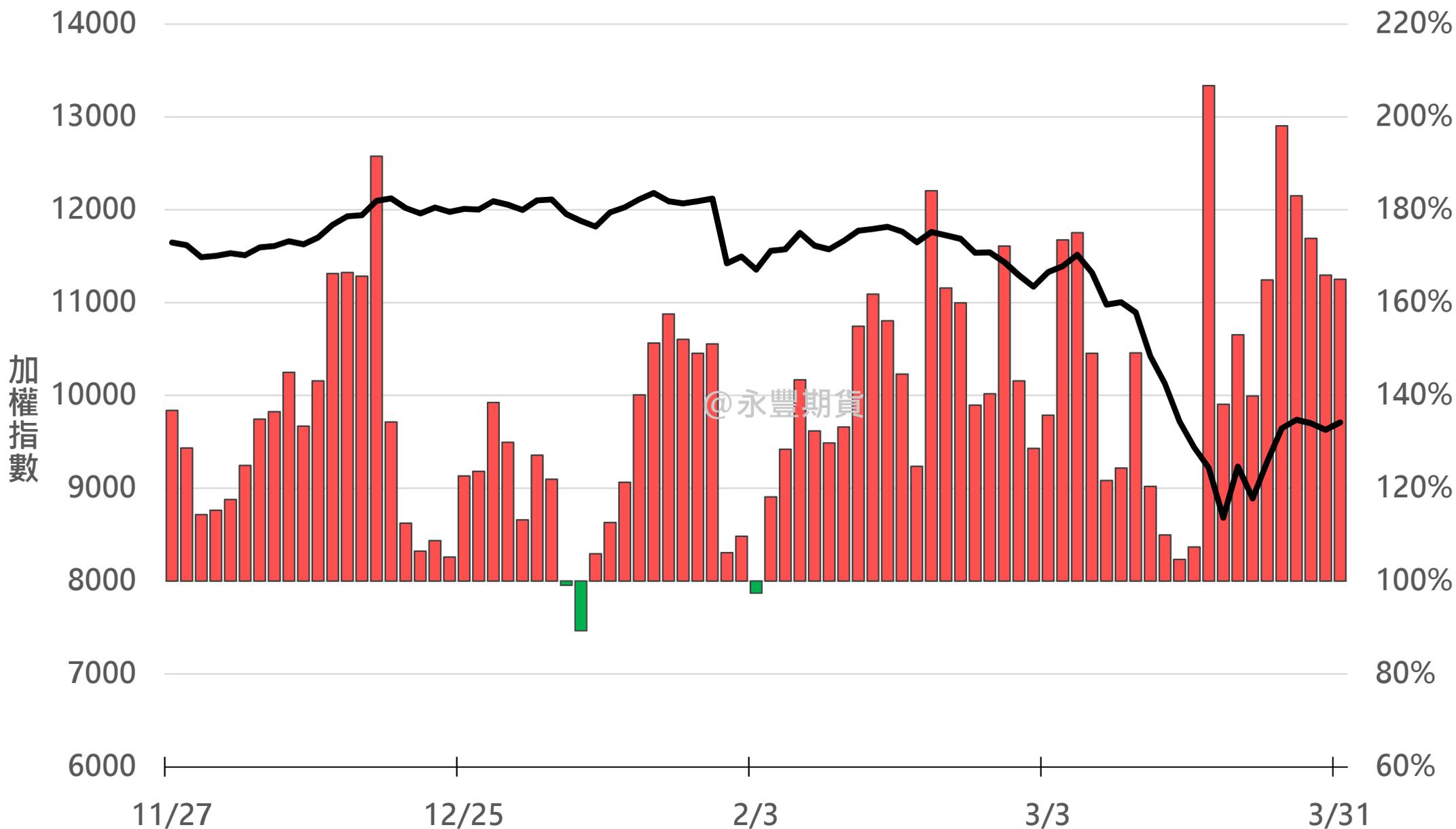
散戶多空比=(散戶多單-散戶空單)/全市場OI x 100%

-0.82%



Put/Call Ratio

165.01%



月選大量區

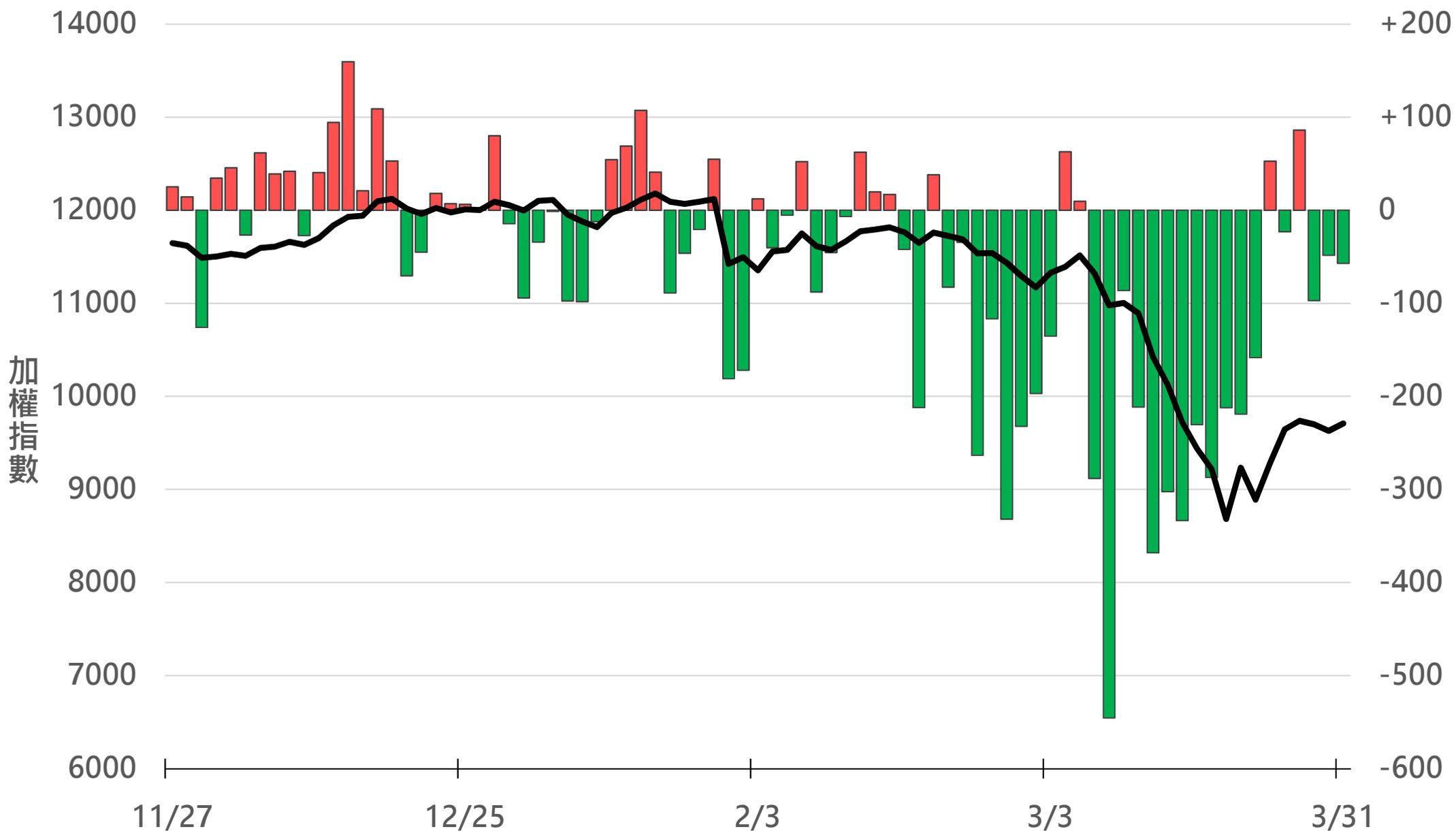
買權 10000 賣權 9000

Delta	Volume	Strike	Option Type	Volume	Delta
(-31)	6915	11000	Put	3024	-
(-23)	2075	10900	Put	1822	(-1)
(+131)	4317	10800	Put	4411	(-2)
(+19)	2255	10700	Put	824	-
(+168)	4646	10600	Put	2225	(-1)
(+440)	6417	10500	Put	2862	(-1)
(+416)	5336	10400	Put	1018	(+7)
(+189)	4831	10300	Put	692	(-4)
(+556)	6414	10200	Put	827	(+5)
(+535)	4085	10100	Put	609	(-7)
(+386)	11728	10000	Put	5237	(-6)
(+208)	4367	9900	Put	814	(-106)
(-34)	3247	9800	Put	3610	(-42)
(+219)	3167	9700	Put	1448	(+125)
(+575)	5432	9600	Put	3621	(+1335)
(-358)	3249	9500	Put	4595	(+356)
(-289)	3207	9400	Put	5362	(+367)
(-17)	1983	9300	Put	3124	(+414)
(-36)	2094	9200	Put	7438	(+765)
(-35)	1450	9100	Put	3205	(+187)
(-66)	2653	9000	Put	12651	(+414)

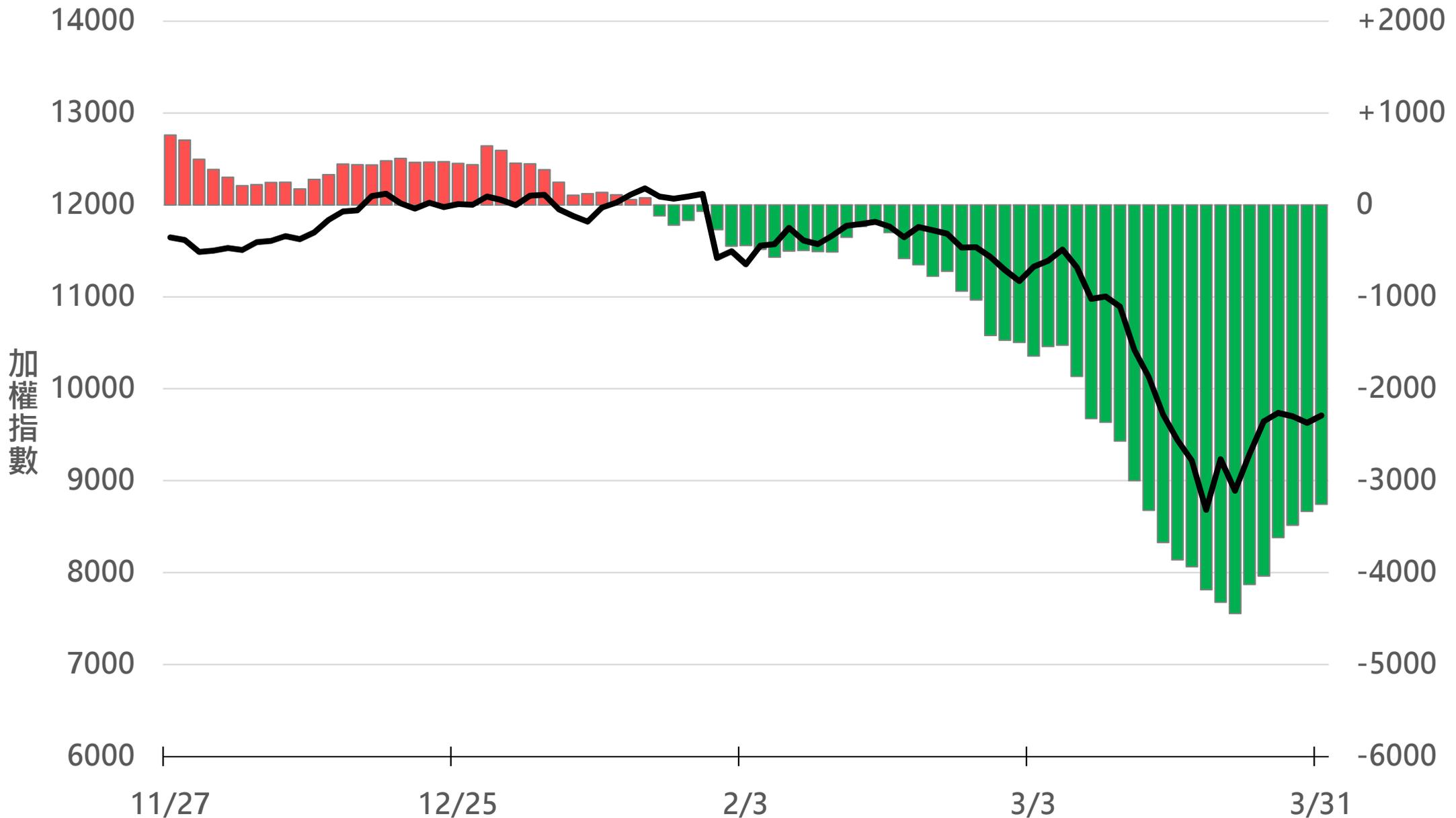
Call

外資買賣超(億元)

-57.07

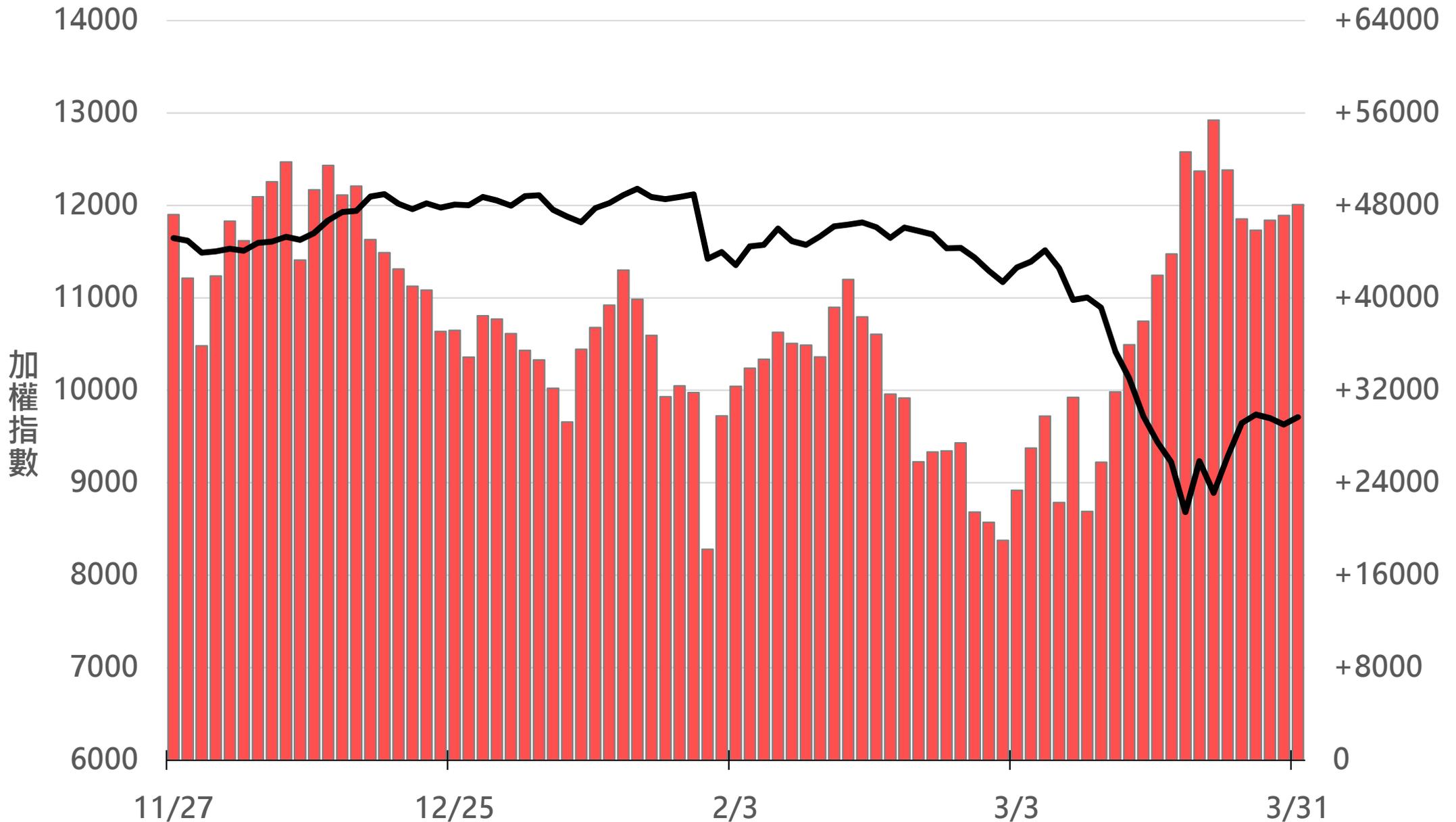


外資近20日累計買賣超(億元) -3258.02



外資台股期OI(口)

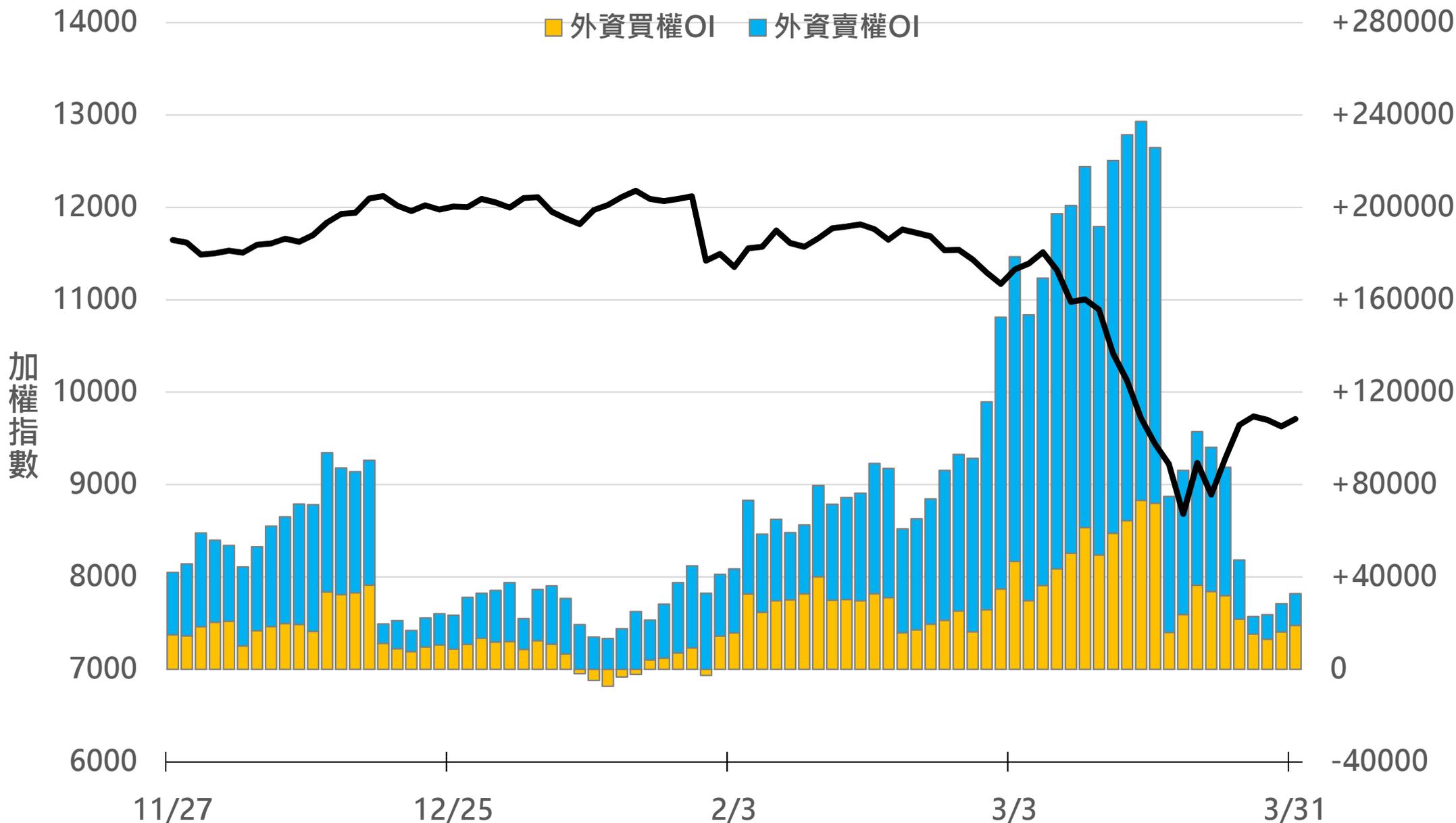
+48075



外資選權OI(口)

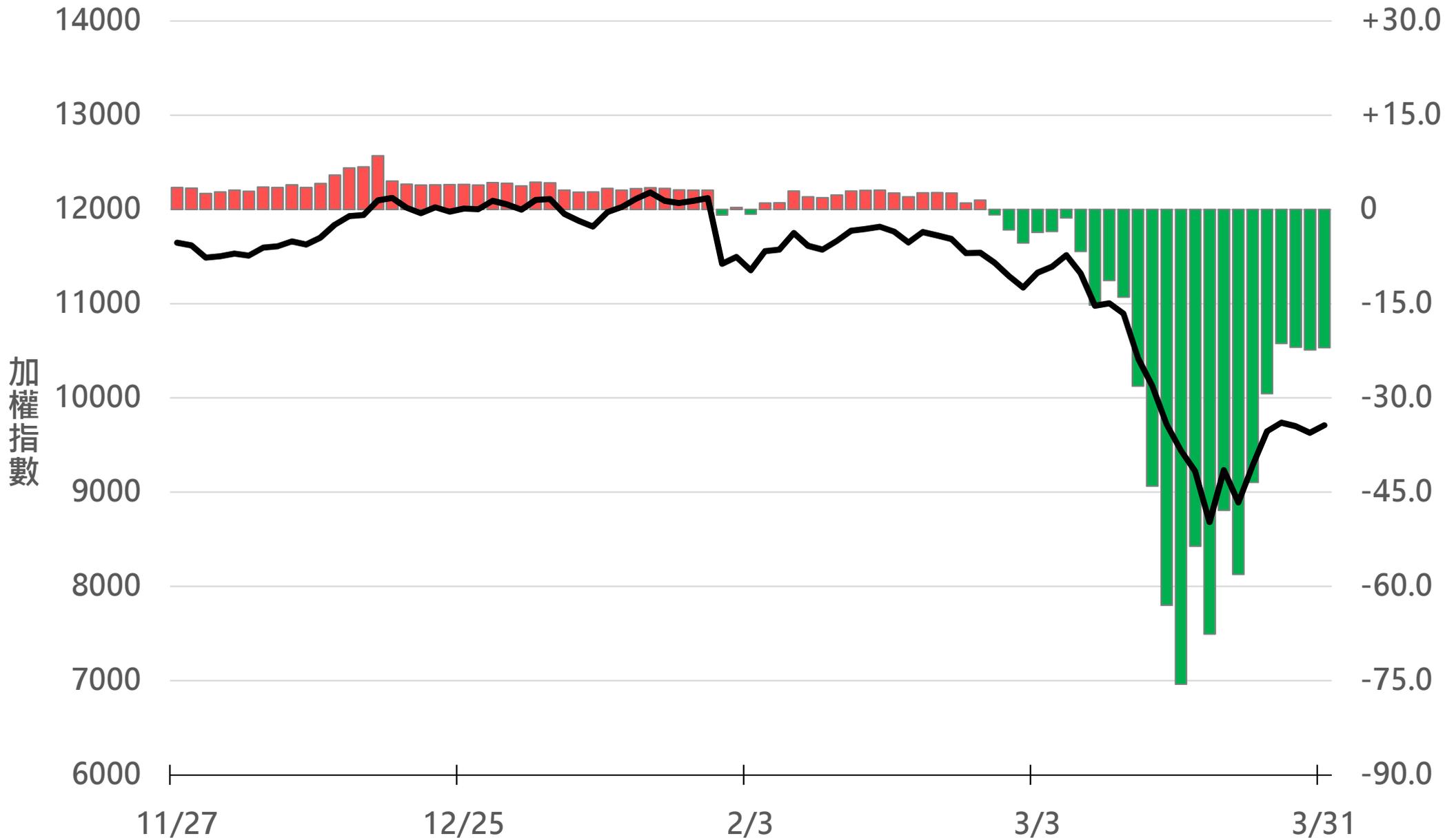
0軸以上為買方，以下為賣方

買權 +18998
賣權 +13688



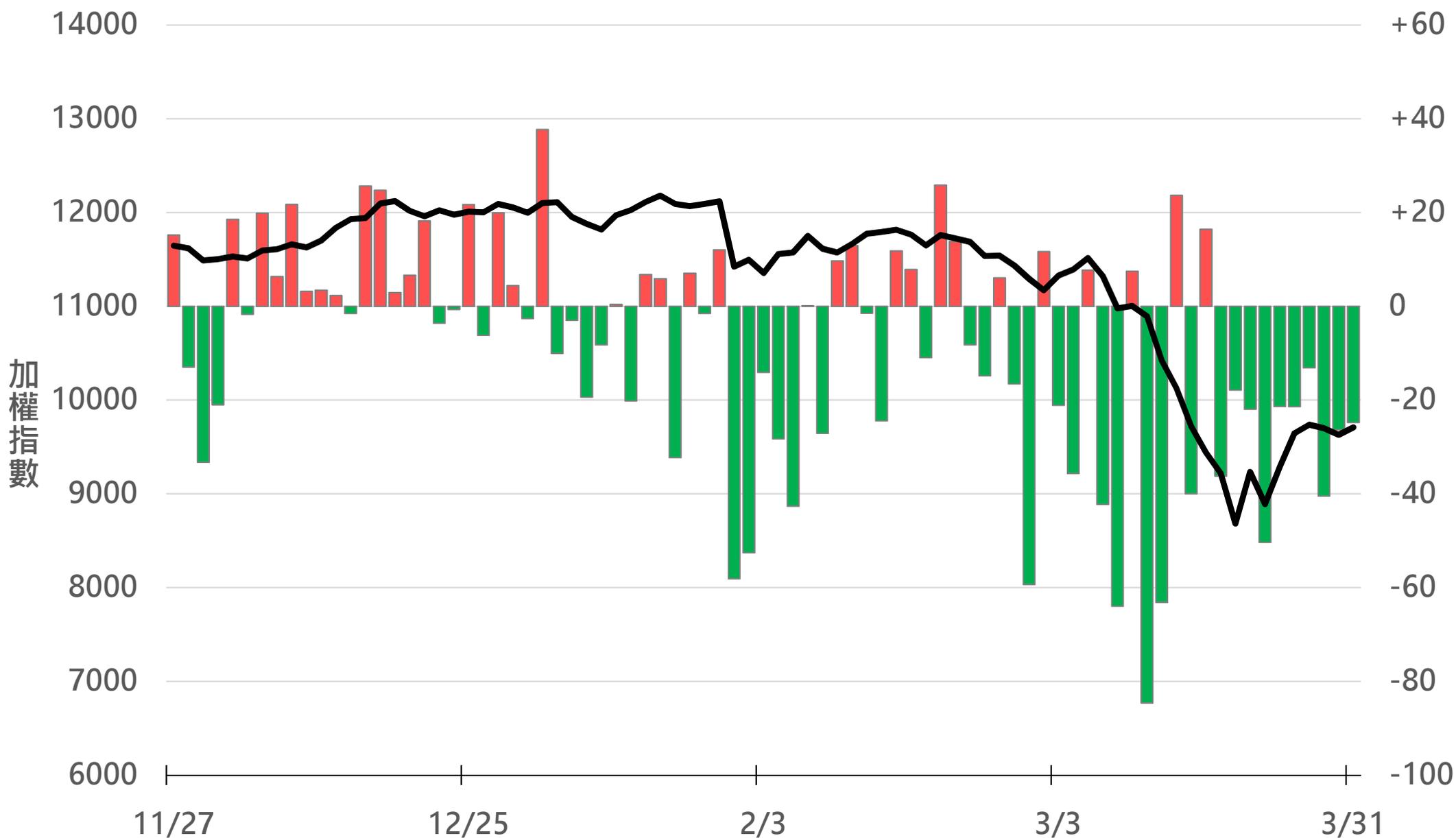
外資選權OI淨金額(億元)

-22.03



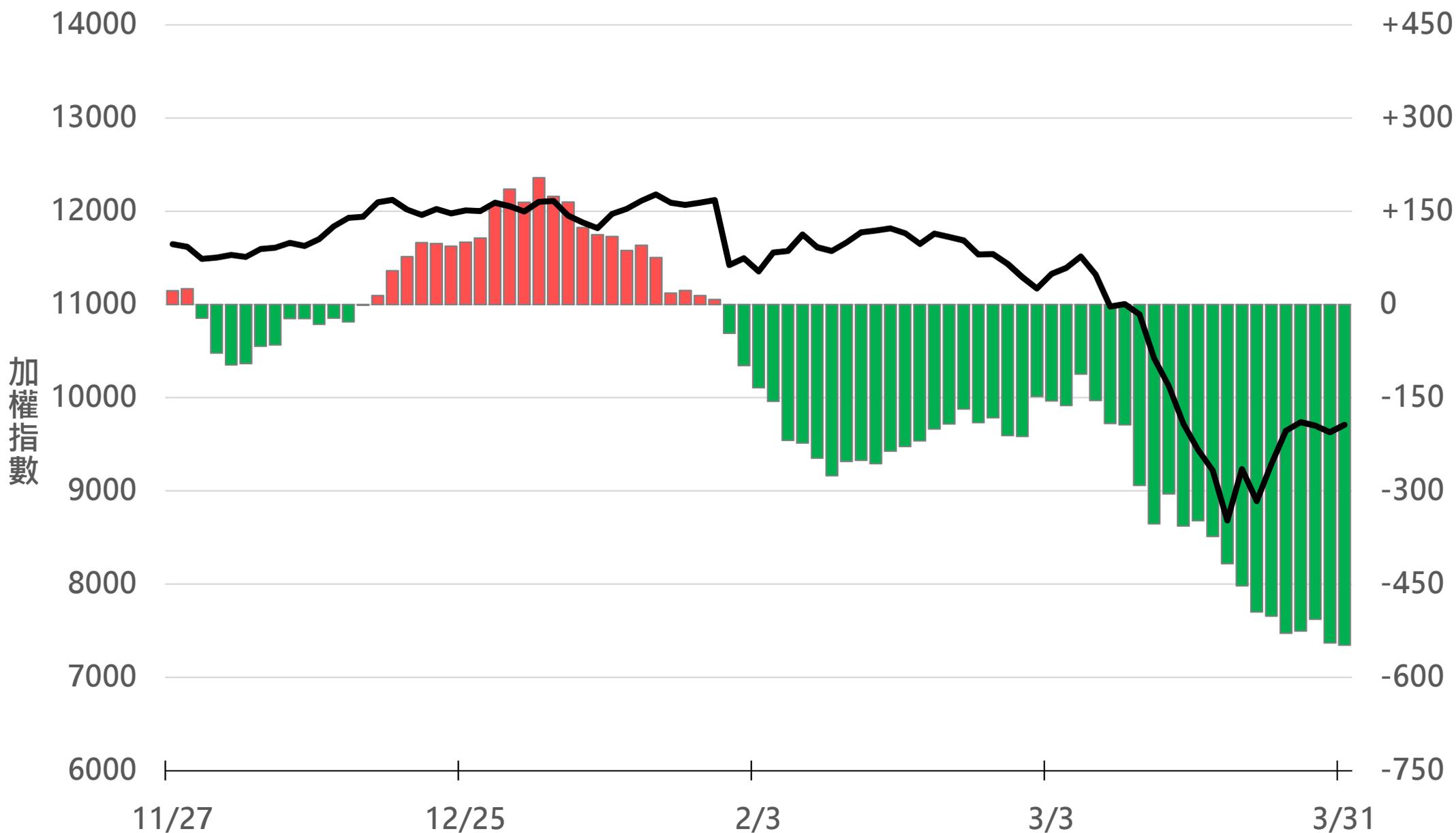
自營買賣超(億元)

-24.81



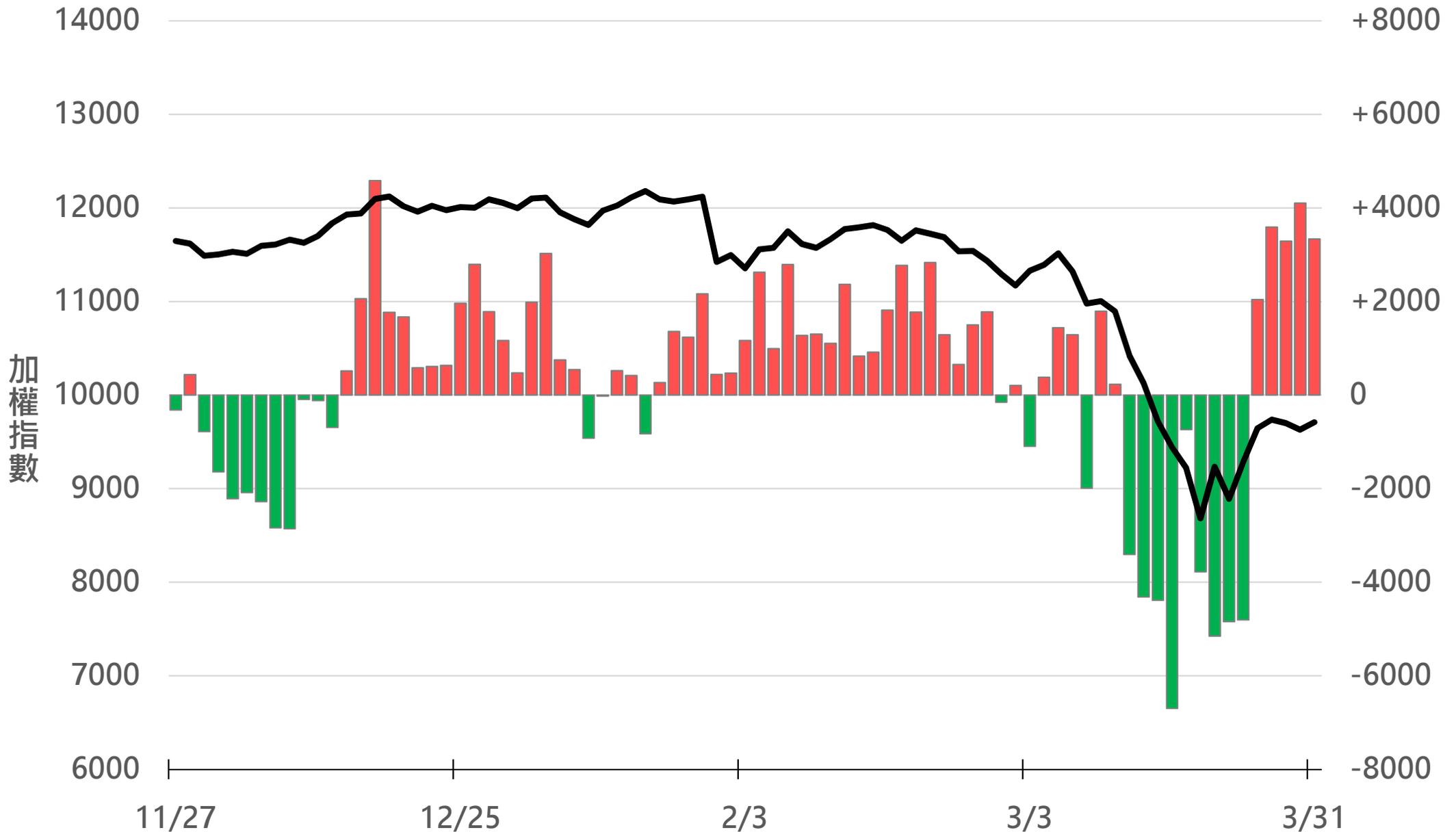
自營近20日累計買賣超(億元)

-548.54



自營台指期OI(口)

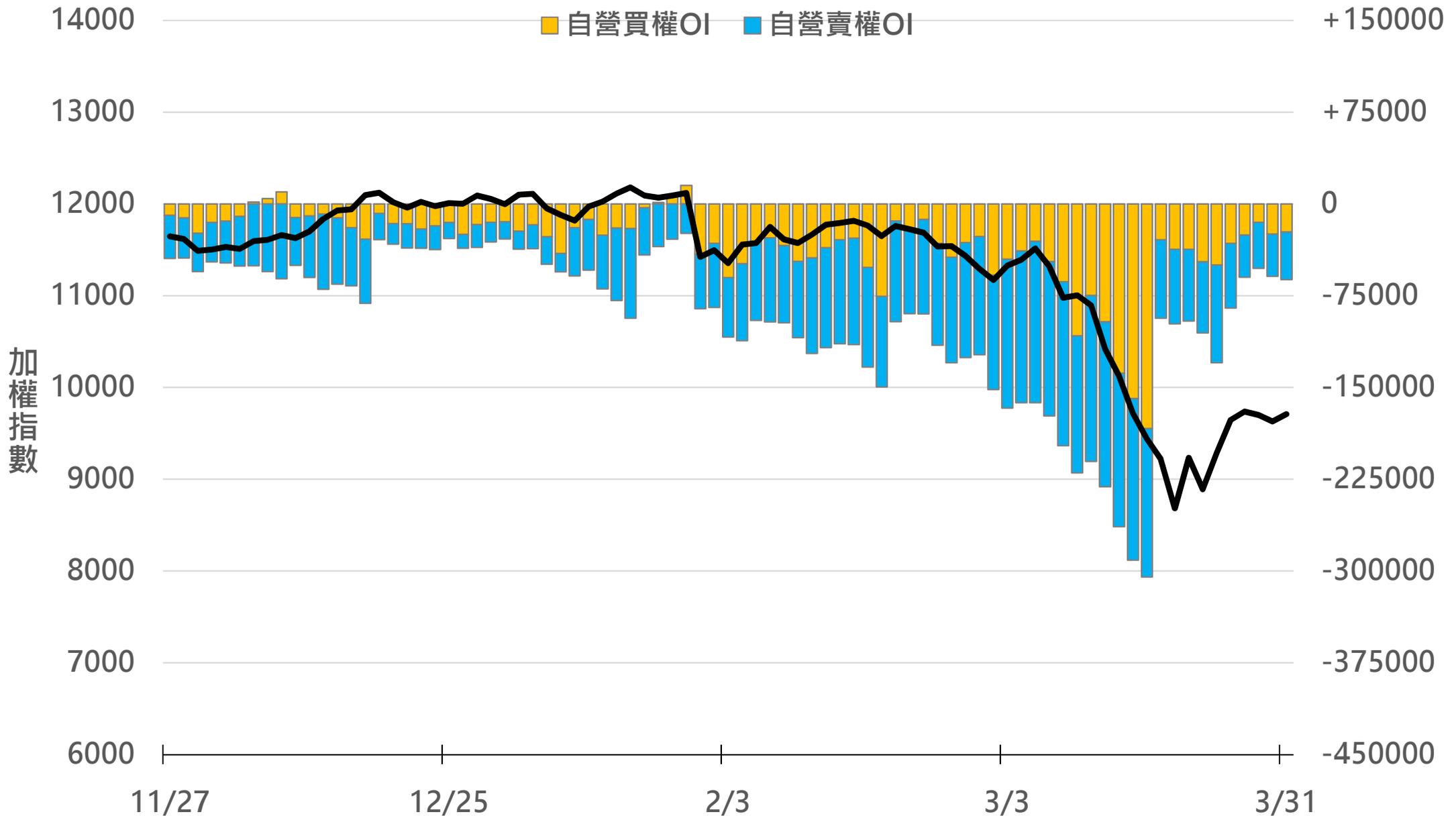
+3335



自營選權OI(口)

0軸以上為買方，以下為賣方

買權 -23061
賣權 -38861



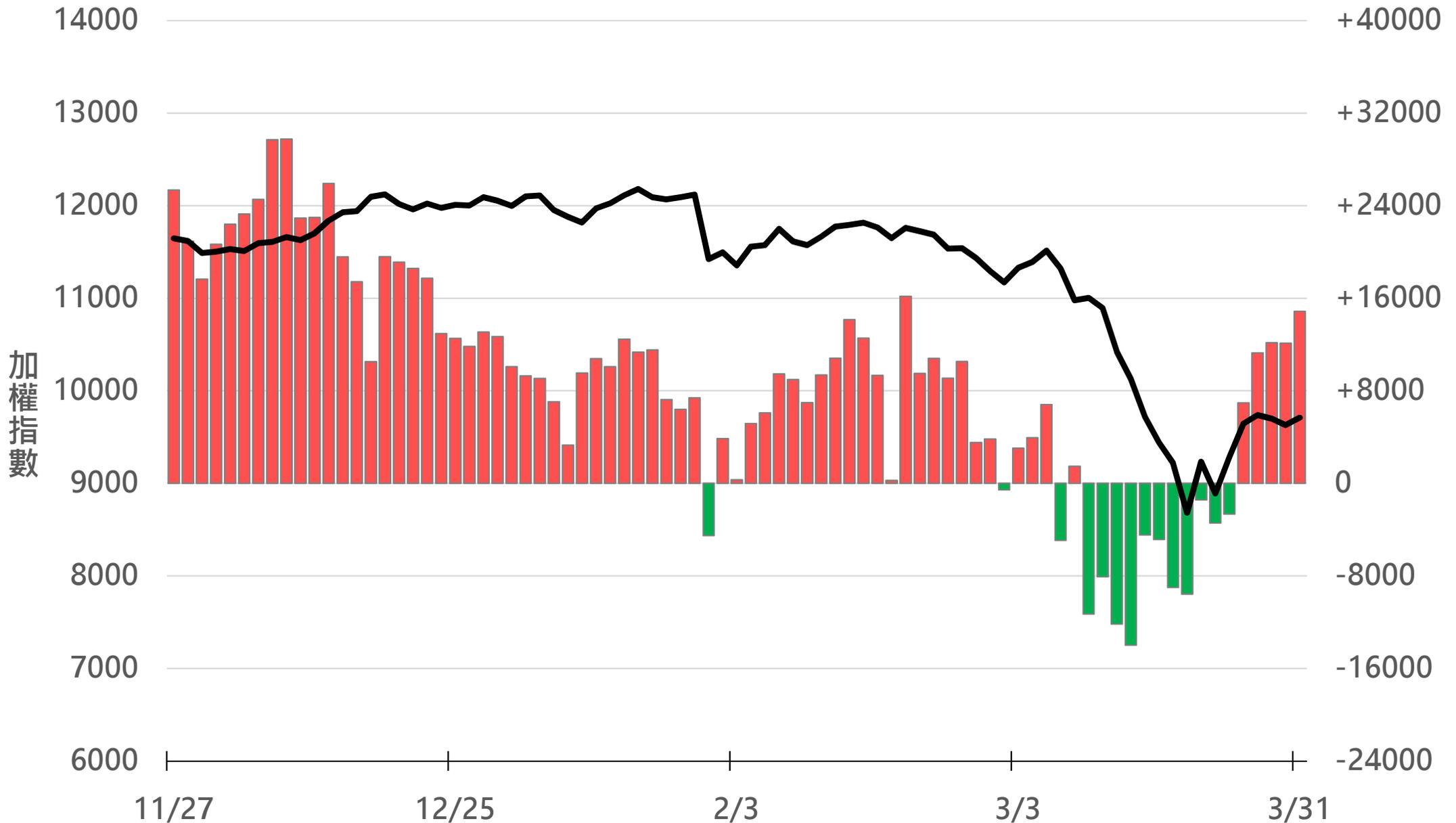
自營選權OI淨金額(億元)

+25.37



十特全月台指期OI(口)

+14855



十特全月選權OI(口)

0軸以上為買方
0軸以下為賣方

買權 +20145
賣權 -16309

