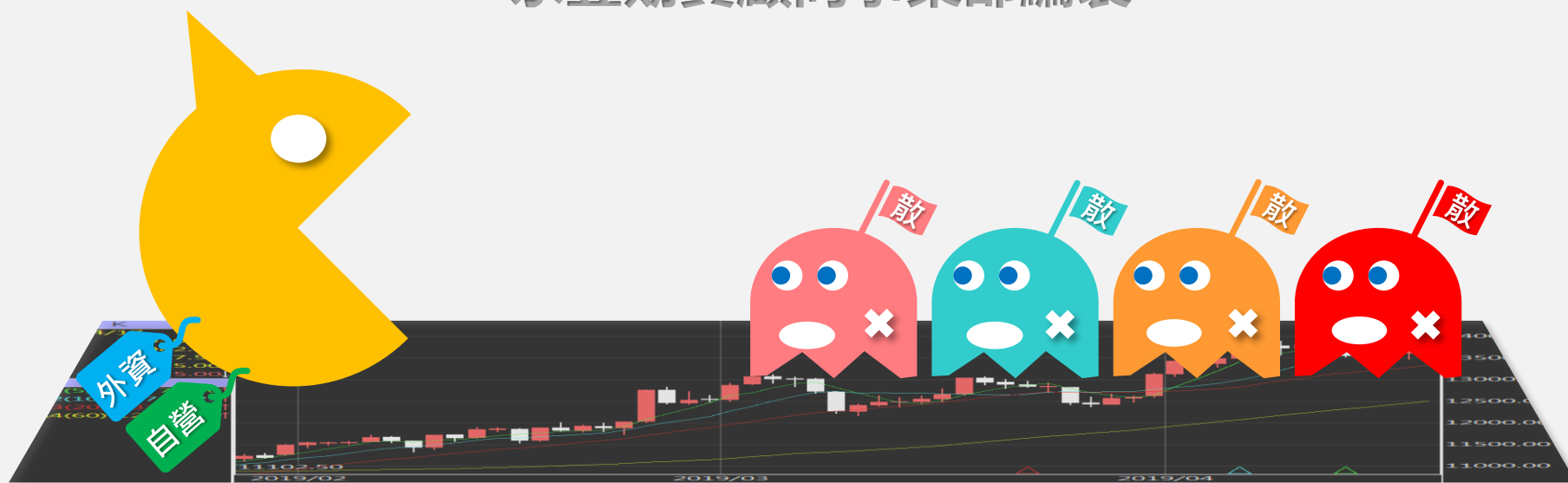


台指期盤後快訊

永豐期貨顧問事業部編製



收盤行情表

2022年12月30日 星期五

| 合約 | 收盤 | 漲跌 | 漲跌幅 | 成交量 | OI | OI增減 |
|--------|----------|--------|--------|------------|-------|-------|
| 加權指數 | 14137.69 | +52.67 | +0.37% | 1369.96 億元 | | |
| 台指01 | 14135 | +101 | +0.72% | 102663 | 77999 | -1479 |
| 台指02 | 14097 | +96 | +0.69% | 1005 | 1268 | +100 |
| 電子01 | 643.75 | +3.85 | +0.60% | 1701 | 2952 | +3 |
| 電子02 | 642.25 | +3.90 | +0.61% | 11 | 51 | +6 |
| 金融01 | 1494.4 | +11.8 | +0.80% | 1144 | 1467 | +23 |
| 金融02 | 1493.4 | +12.0 | +0.81% | 2 | 6 | +1 |
| 小台01 | 14135 | +101 | +0.72% | 209014 | 41807 | -1080 |
| 小台02 | 14097 | +96 | +0.69% | 6556 | 4295 | +548 |
| 小台01W1 | 14155 | +96 | +0.68% | 959 | 456 | -23 |

三大法人籌碼變化 單位：口 / 億元

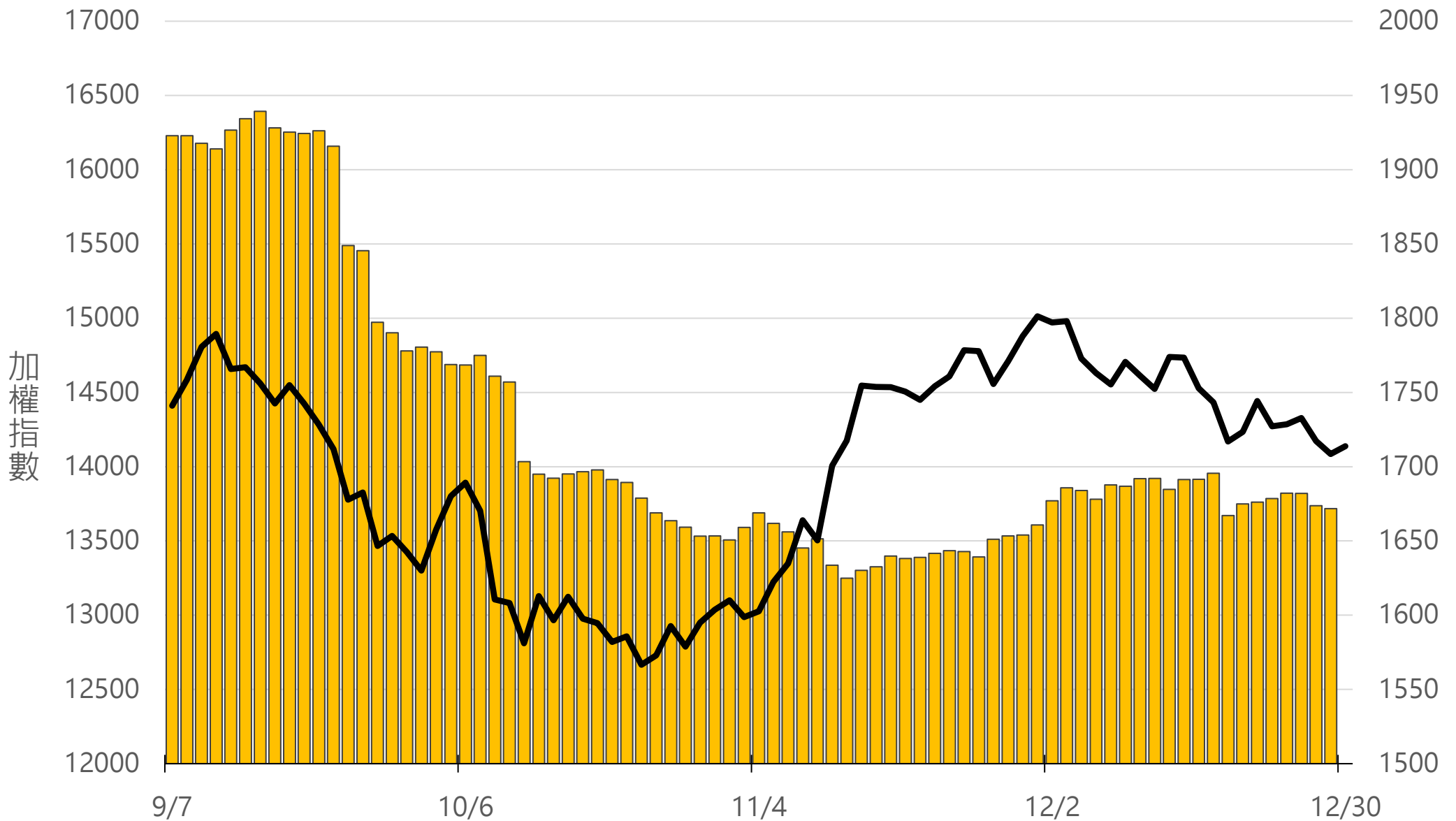
| | 現貨 (金額) | 台指 (口數) | Call (口數) | Put (口數) | Call (金額) | Put (金額) |
|----|------------|------------------|------------------|-----------------|------------------|------------------|
| 外資 | -1.42 | 19221 (+5039) | 12725 (+730) | -194 (-51) | 2.48 (+0.20) | -0.24 (+0.14) |
| 投信 | +11.68 | -10214 (-178) | -100 (0) | 159 (0) | -0.01 (0) | 0 (0) |
| 自營 | +8.28 | 5780 (-631) | 14425 (+6439) | 6193 (-7873) | -0.49 (+0.07) | 0.49 (-0.39) |
| 合計 | +18.52 | 14787 (+4230) | 27050 (+7169) | 6158 (-7924) | 1.98 (+0.27) | 0.25 (-0.25) |

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 | 11646 (+4832) | -1528 (-1564) | -7556 (-1322) | 1352 (+1352) | 92913 (-1561) |
| 買權 | 8924 (+691) | 3128 (-457) | -1371 (-339) | 8222 (+8404) | 182152 (+11822) |
| 賣權 | -3661 (-160) | 3115 (-3212) | -3881 (+1372) | 10452 (+11360) | 181756 (+27468) |

上市融資餘額(億元) 圖表僅更新至前一日數據

1671.8



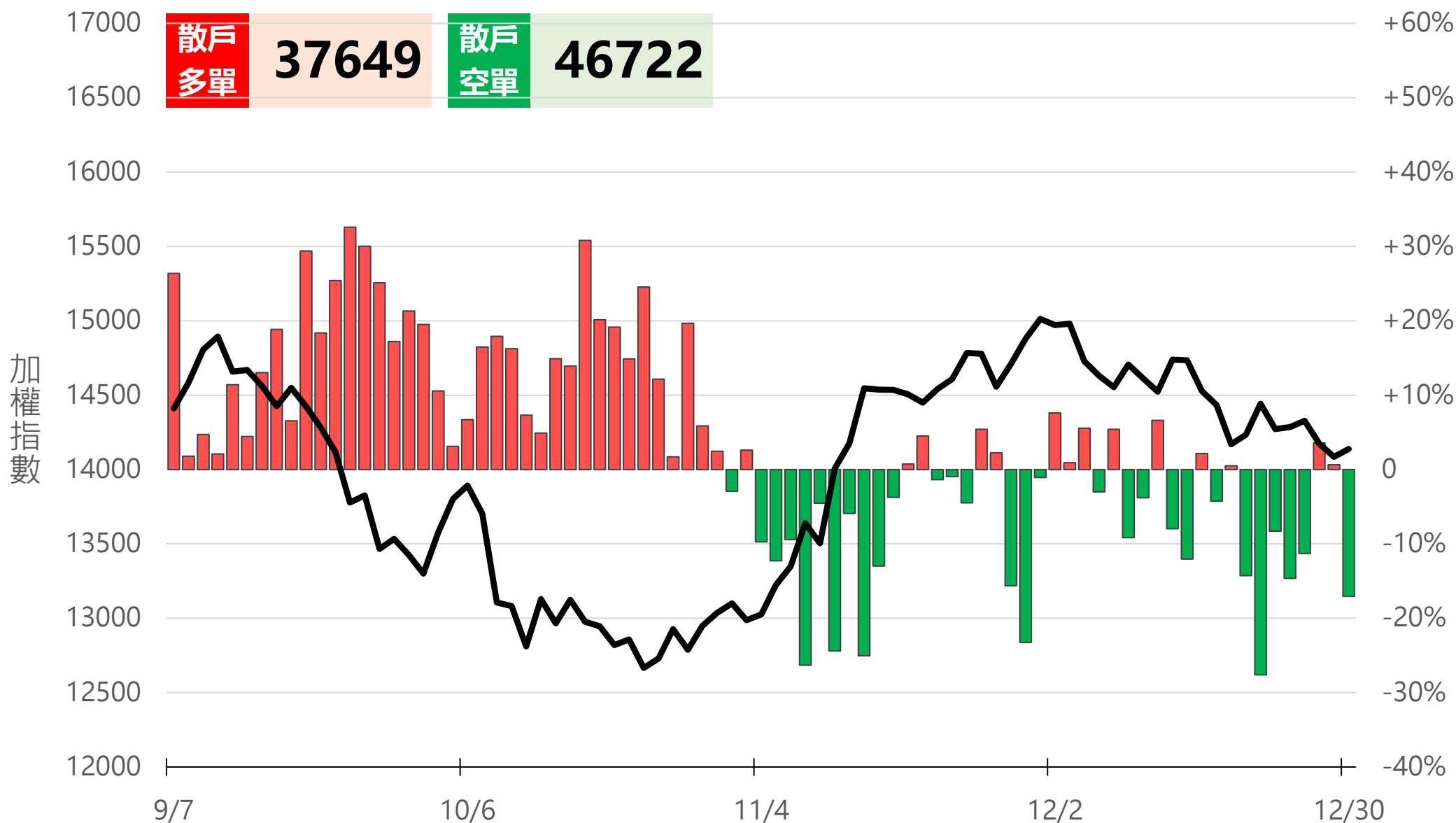
小台散戶多空比

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

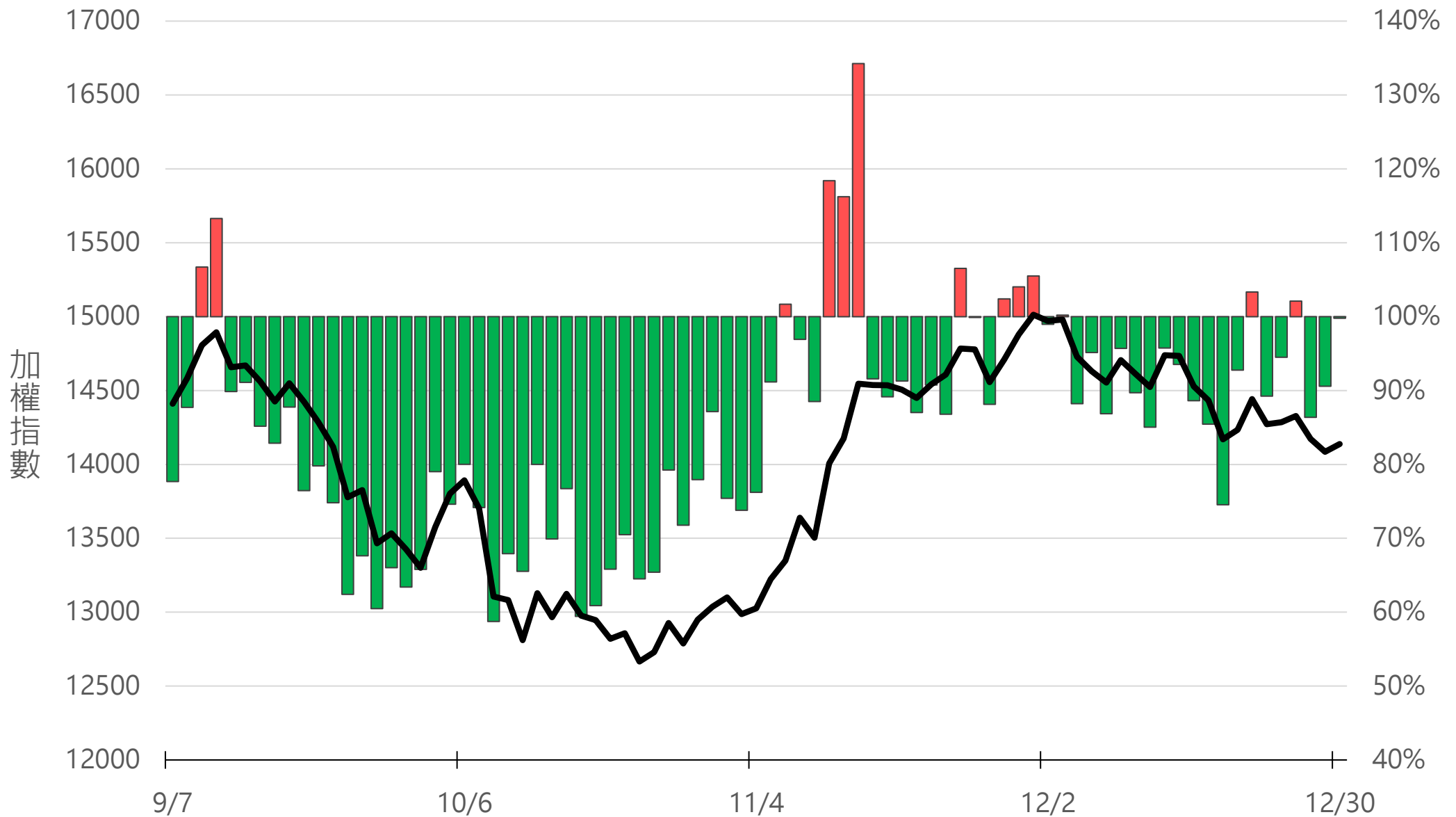
散戶多空比=(散戶多單-散戶空單)/全市場OI x 100%

-17.05%



Put/Call Ratio

99.78%



01月W1大量區

買權 14400

賣權 13900

| Delta | Volume | Strike | Put | Call |
|---------|--------|--------|---------------|------|
| (+198) | 3210 | 14650 | 3 (+2) | |
| (+1182) | 4326 | 14600 | 32 (+6) | |
| (+111) | 3566 | 14550 | 54 (-6) | |
| (+1613) | 6779 | 14500 | 108 (+45) | |
| (+1575) | 6722 | 14450 | 86 (-1) | |
| (+1823) | 8833 | 14400 | 386 (+166) | |
| (+8) | 4834 | 14350 | 347 (+87) | |
| (+1121) | 6571 | 14300 | 1012 (+635) | |
| (+820) | 4271 | 14250 | 946 (+466) | |
| (-84) | 4292 | 14200 | 3639 (+2093) | |
| (+69) | 3592 | 14150 | 2870 (+1280) | |
| (-816) | 2110 | 14100 | 4751 (+1982) | |
| (-342) | 1495 | 14050 | 3785 (+1292) | |
| (-544) | 1210 | 14000 | 9753 (+4472) | |
| (-214) | 368 | 13950 | 4949 (+1463) | |
| (-84) | 423 | 13900 | 10183 (+2062) | |
| (-86) | 81 | 13850 | 4601 (+793) | |
| (-52) | 157 | 13800 | 7026 (+2194) | |
| (-4) | 21 | 13750 | 3333 (-150) | |
| (+1) | 25 | 13700 | 5335 (-740) | |
| - | 22 | 13600 | 4637 (-1148) | |

Put

Call

01月W2大量區

買權 14500

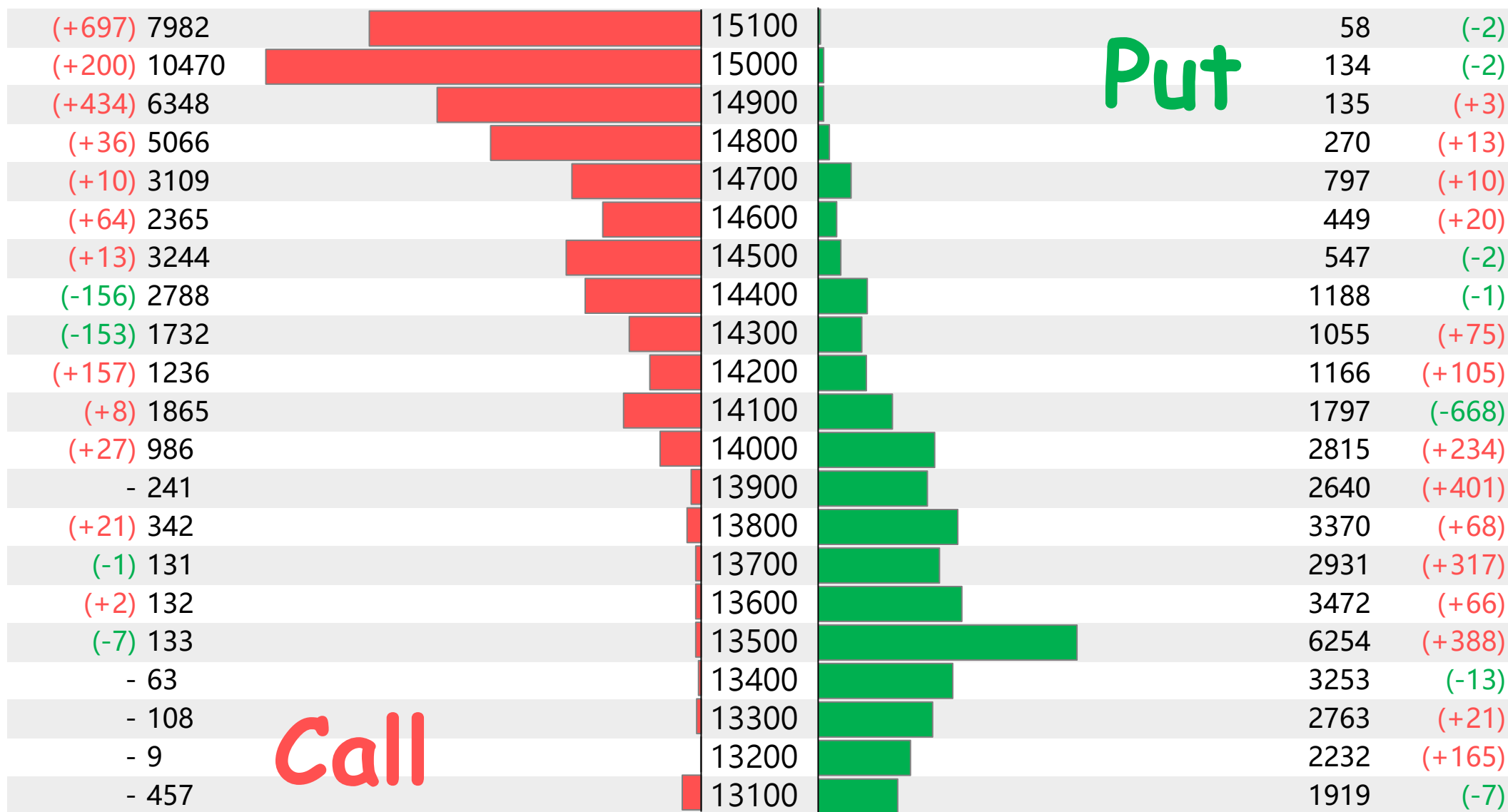
賣權 13500

| Delta | Volume | Strike | Call | Put | Net |
|--------|--------|--------|------|------|--------|
| (+191) | 330 | 14650 | | 0 | - |
| (+85) | 410 | 14600 | | 0 | - |
| (+193) | 357 | 14550 | | 0 | - |
| (+427) | 1166 | 14500 | | 1 | - |
| (-8) | 388 | 14450 | | 34 | (+32) |
| (+79) | 347 | 14400 | | 13 | (+3) |
| (+73) | 285 | 14350 | | 27 | (+17) |
| (+723) | 959 | 14300 | | 117 | (+97) |
| (+698) | 778 | 14250 | | 124 | (+98) |
| (+662) | 902 | 14200 | | 179 | (+118) |
| (+18) | 243 | 14150 | | 119 | (+91) |
| (+7) | 242 | 14100 | | 441 | (+327) |
| (-39) | 208 | 14050 | | 140 | (+114) |
| (-22) | 89 | 14000 | | 388 | (+235) |
| (-19) | 17 | 13950 | | 232 | (+136) |
| (-22) | 25 | 13900 | | 669 | (+596) |
| - | 1 | 13850 | | 168 | (+131) |
| (+3) | 5 | 13800 | | 970 | (+377) |
| - | 0 | 13750 | | 271 | (+191) |
| - | 28 | 13700 | | 1064 | (+315) |
| - | 0 | 13600 | | 793 | (+443) |

01月大量區

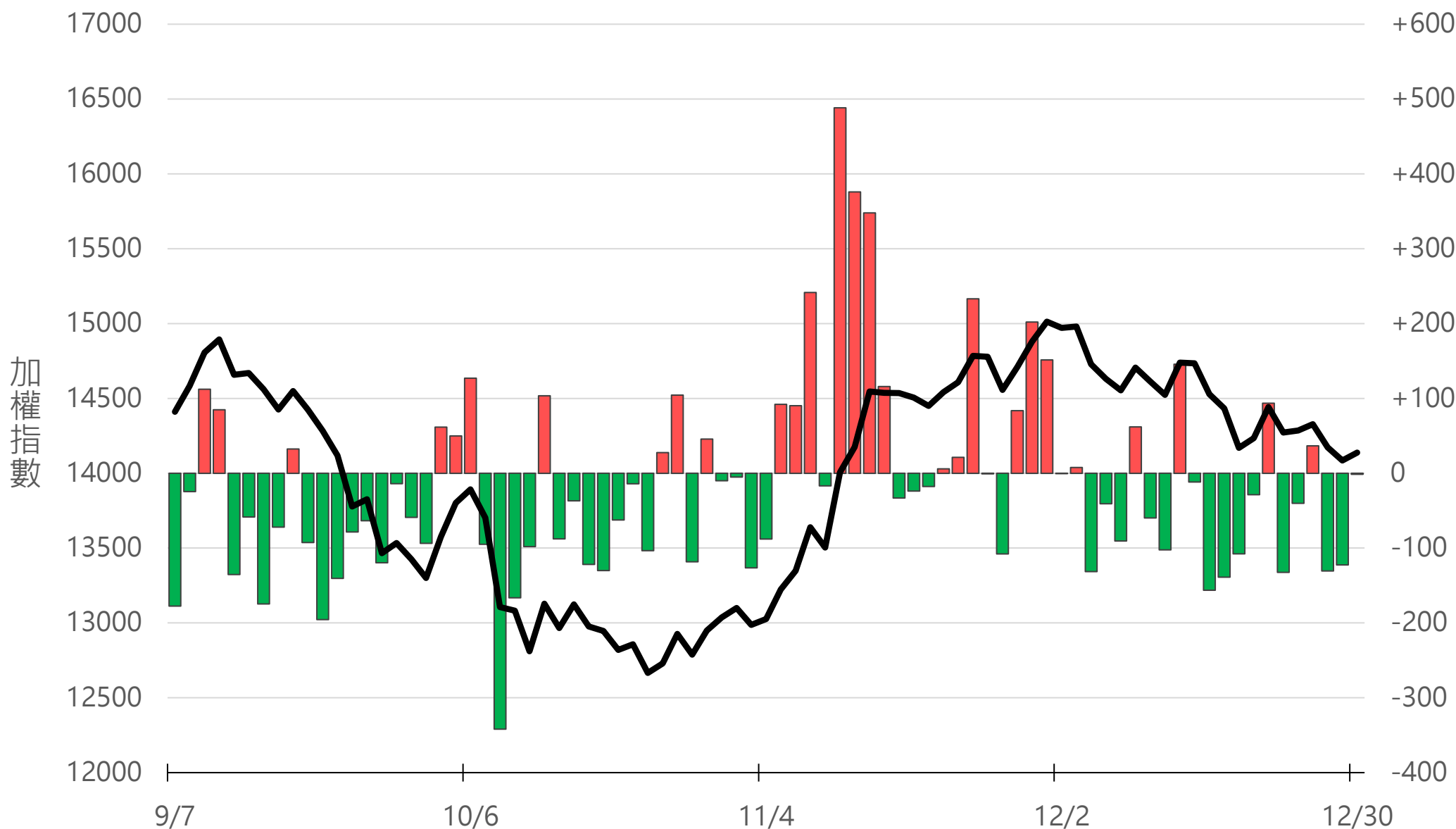
買權 15000

賣權 13500



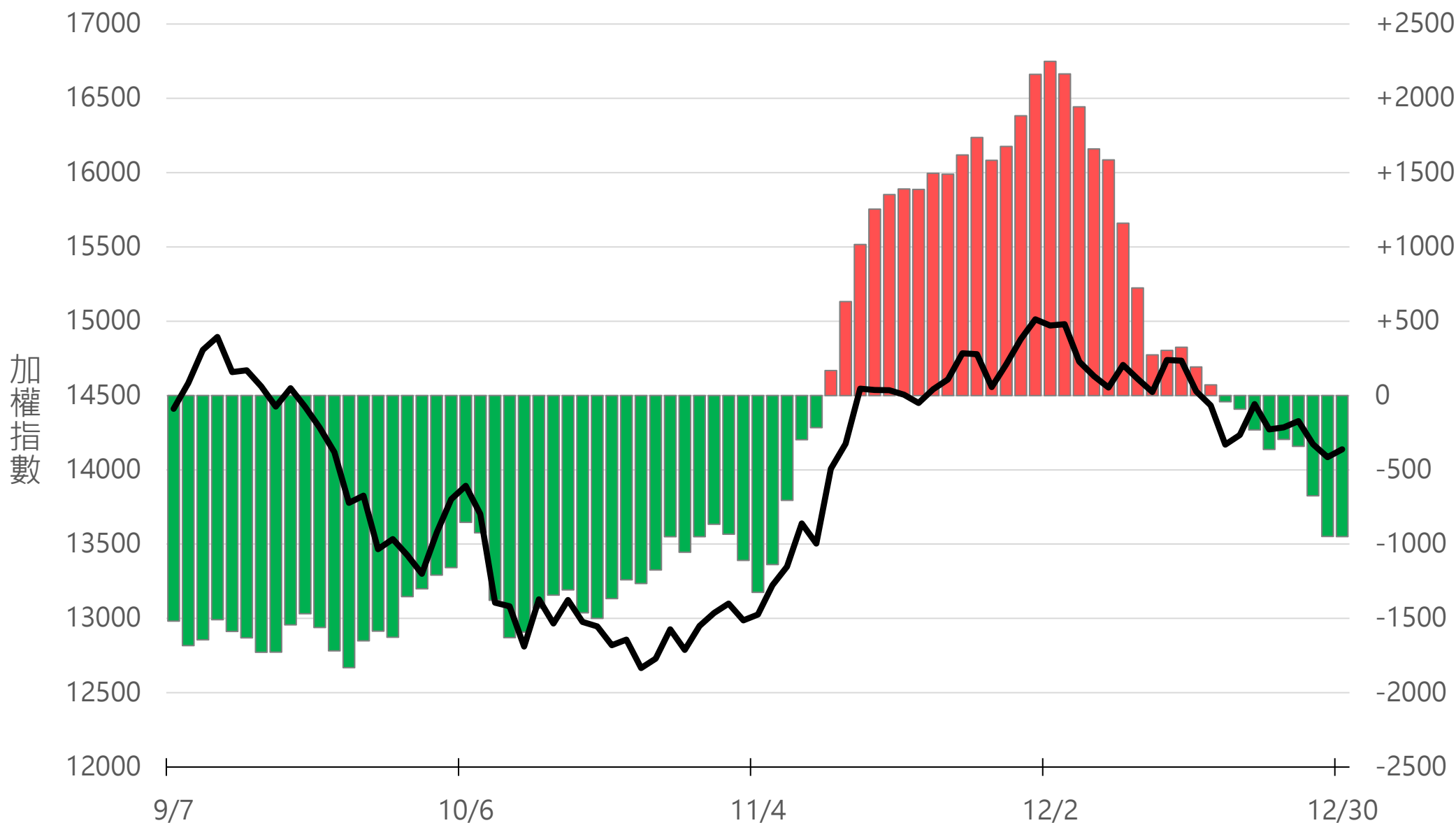
外資買賣超(億元)

-1.42



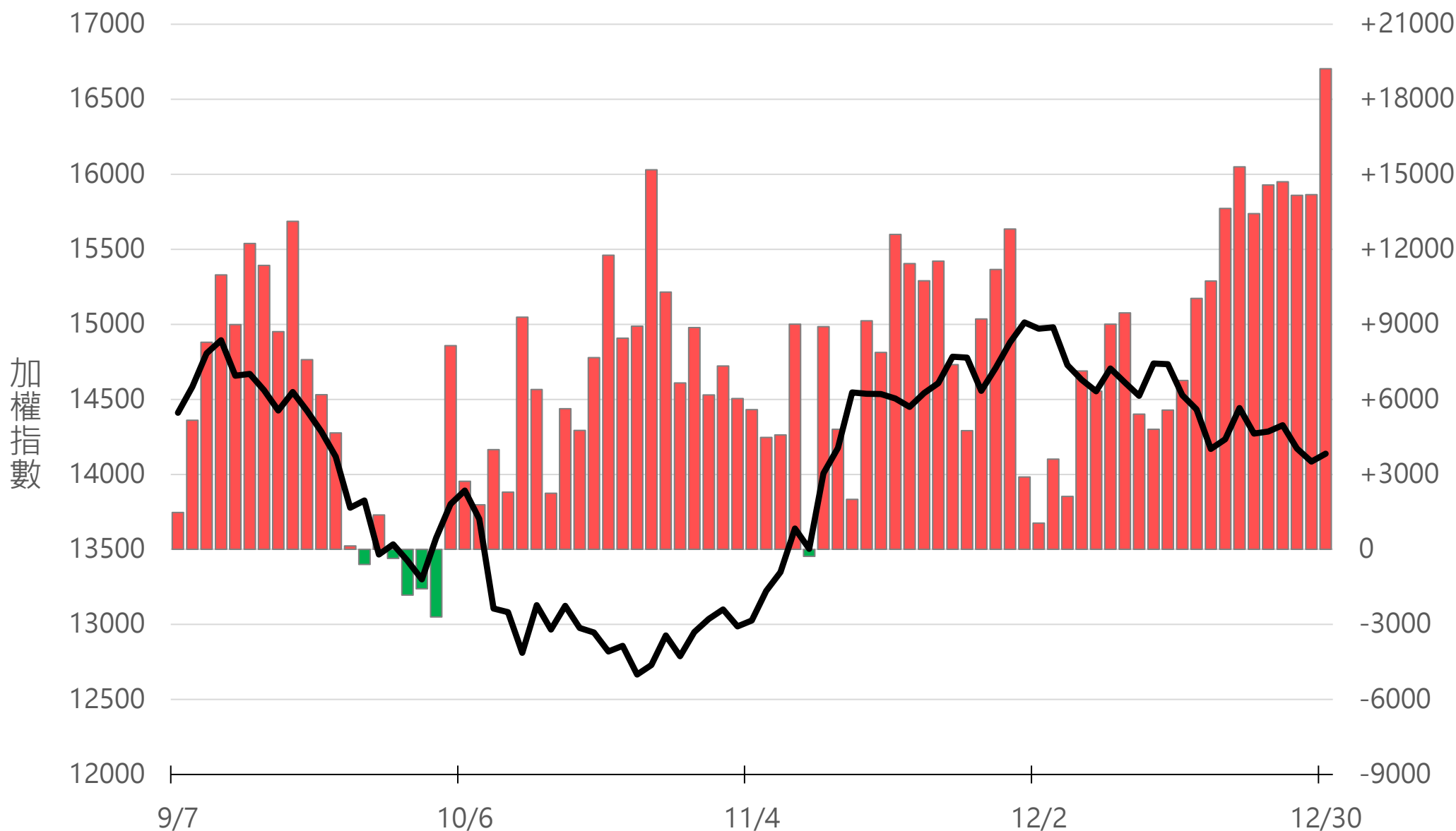
外資近20日累計買賣超(億元)

-949.57



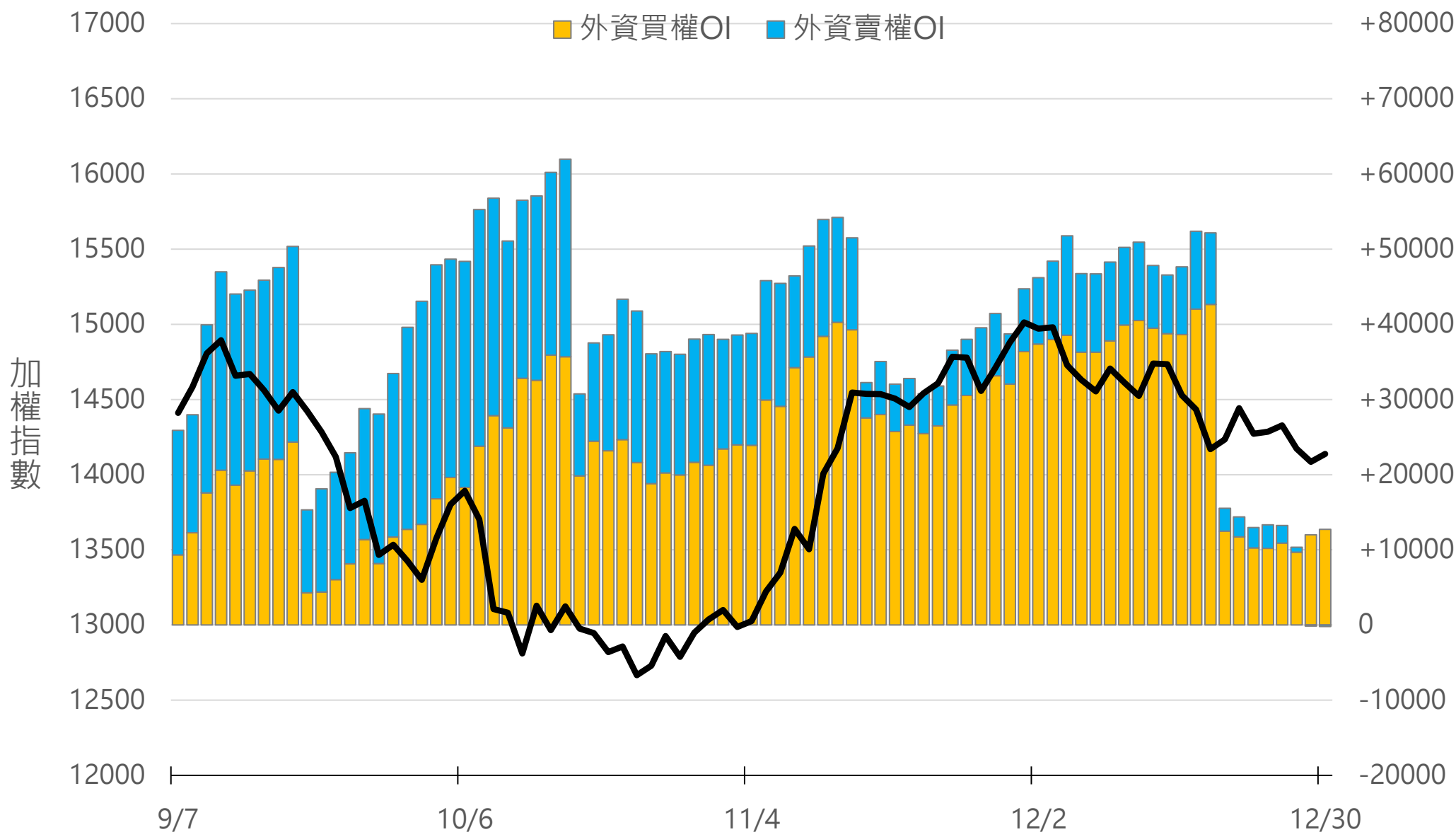
外資台指期O(口)

+19221



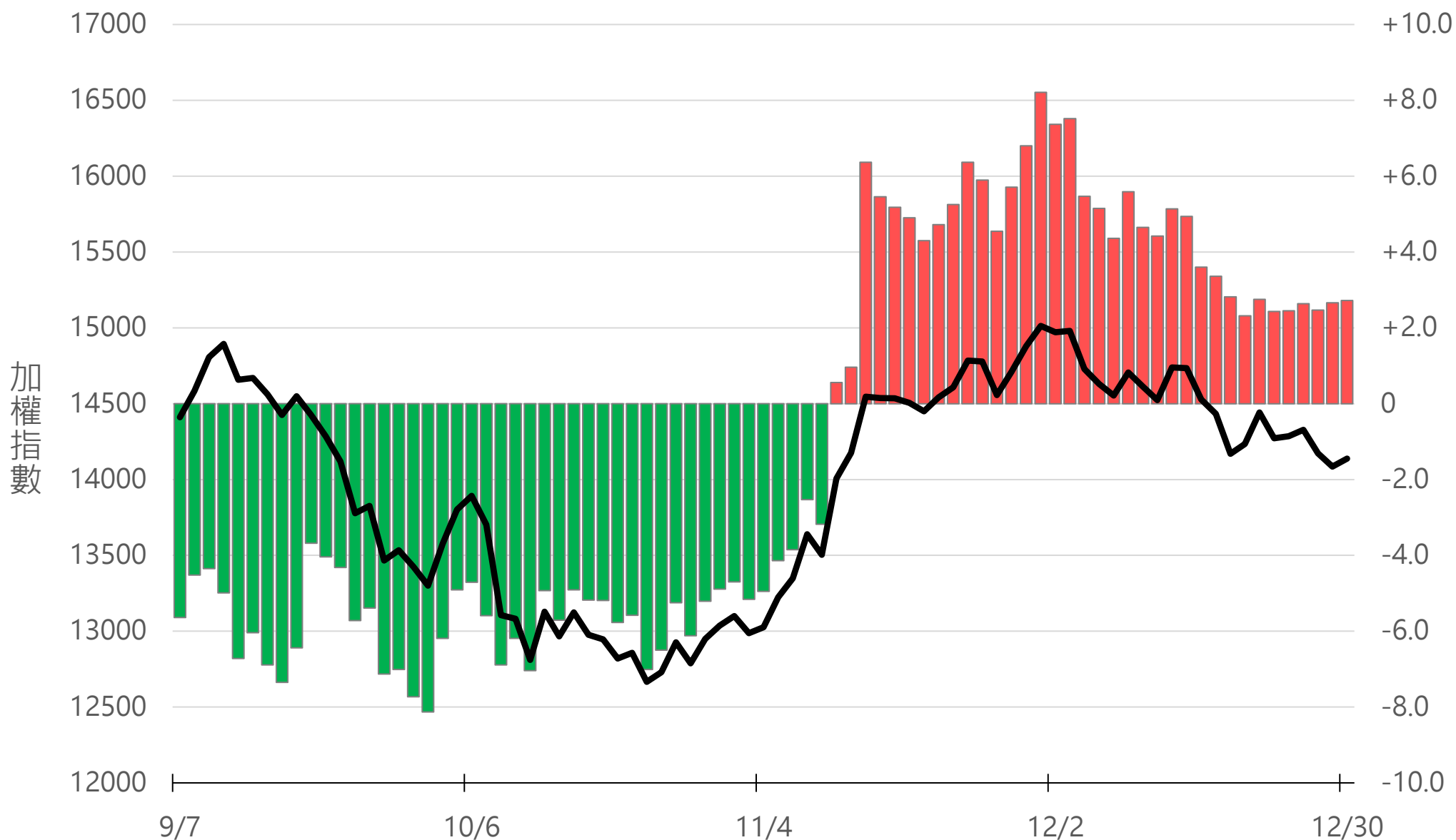
外資選權OI(口) 0軸以上為買方，以下為賣方

買權 +12725
賣權 -194



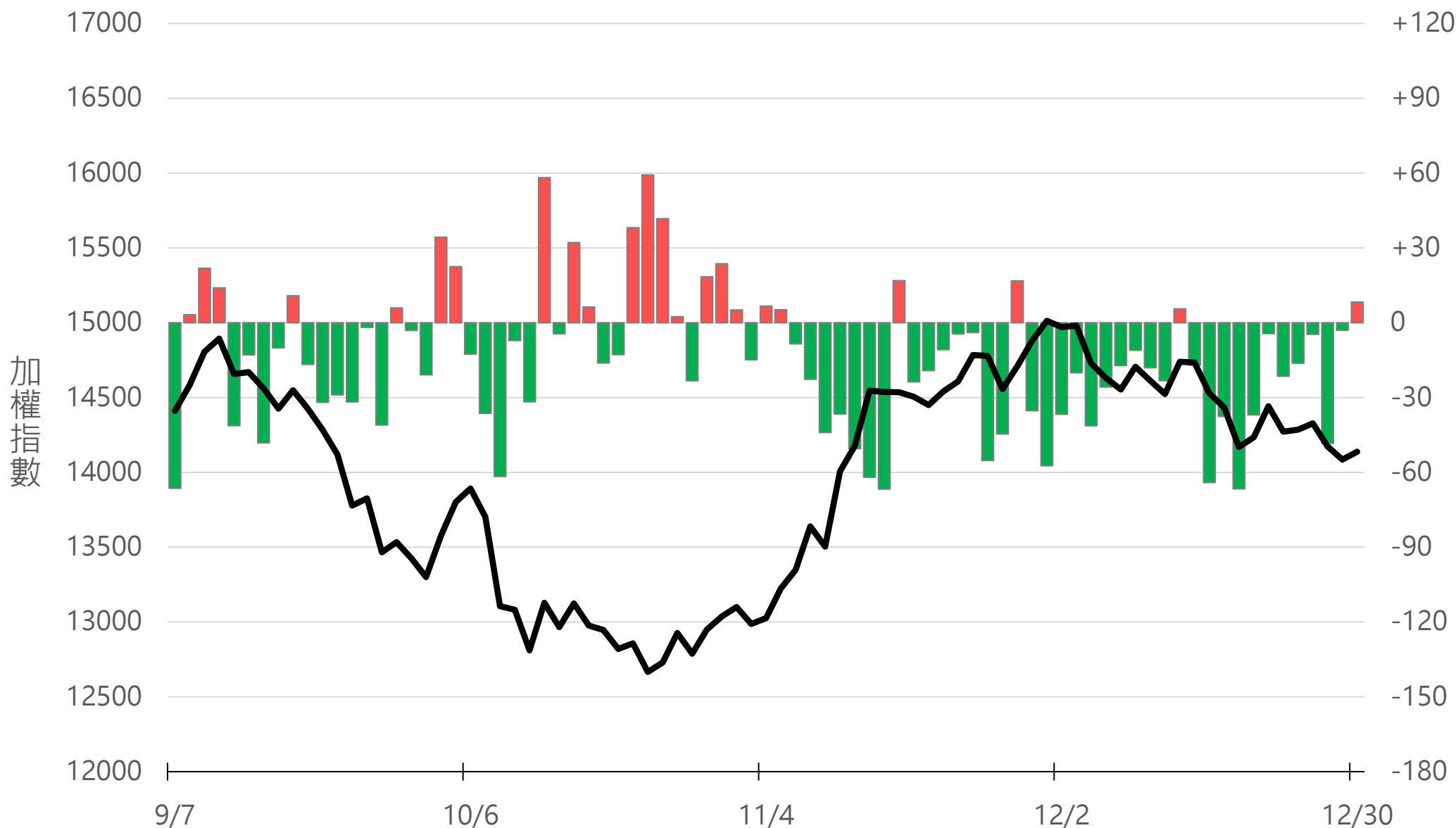
外資選權OI淨金額(億元)

+2.72



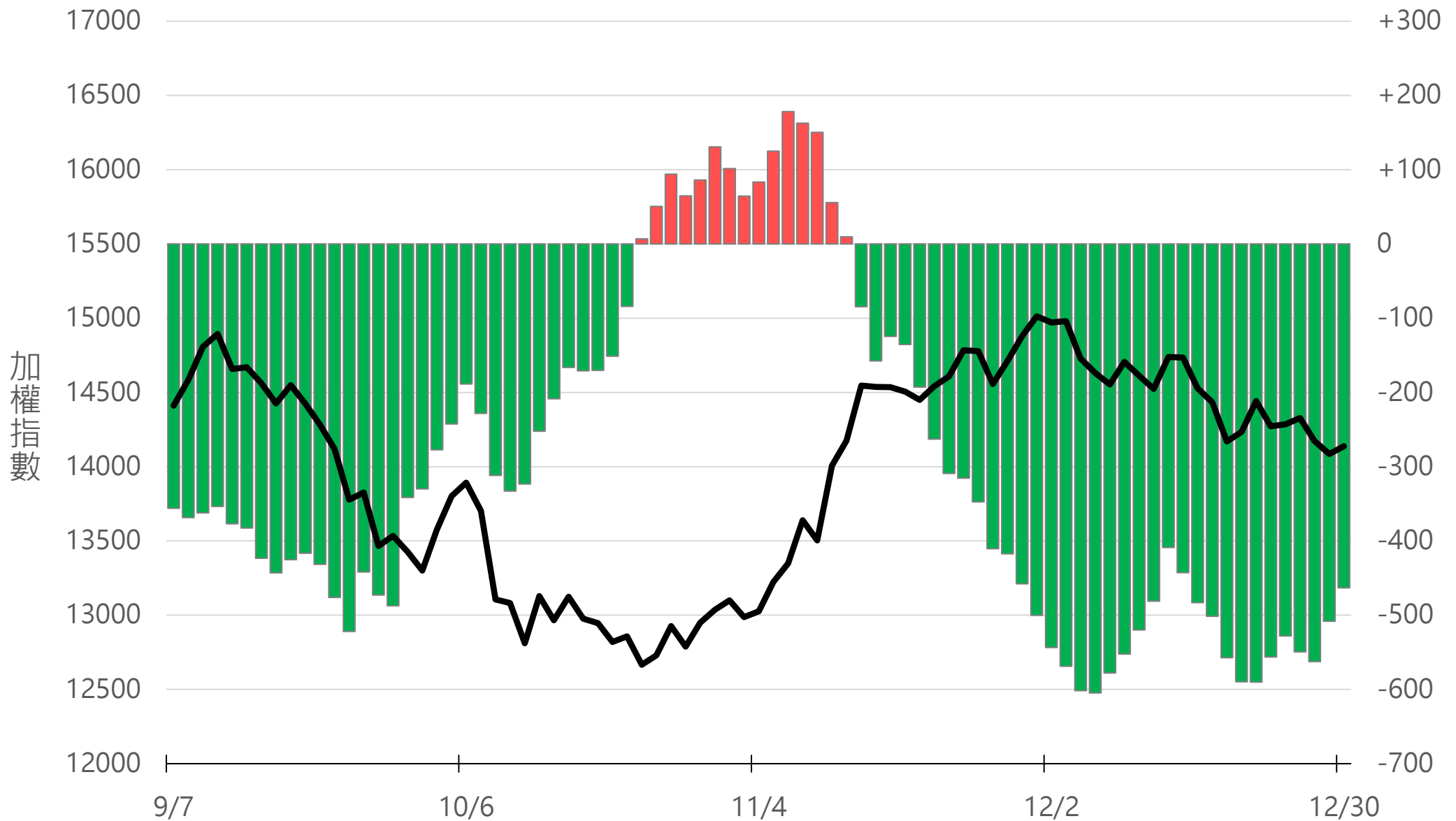
自營買賣超(億元)

+8.28



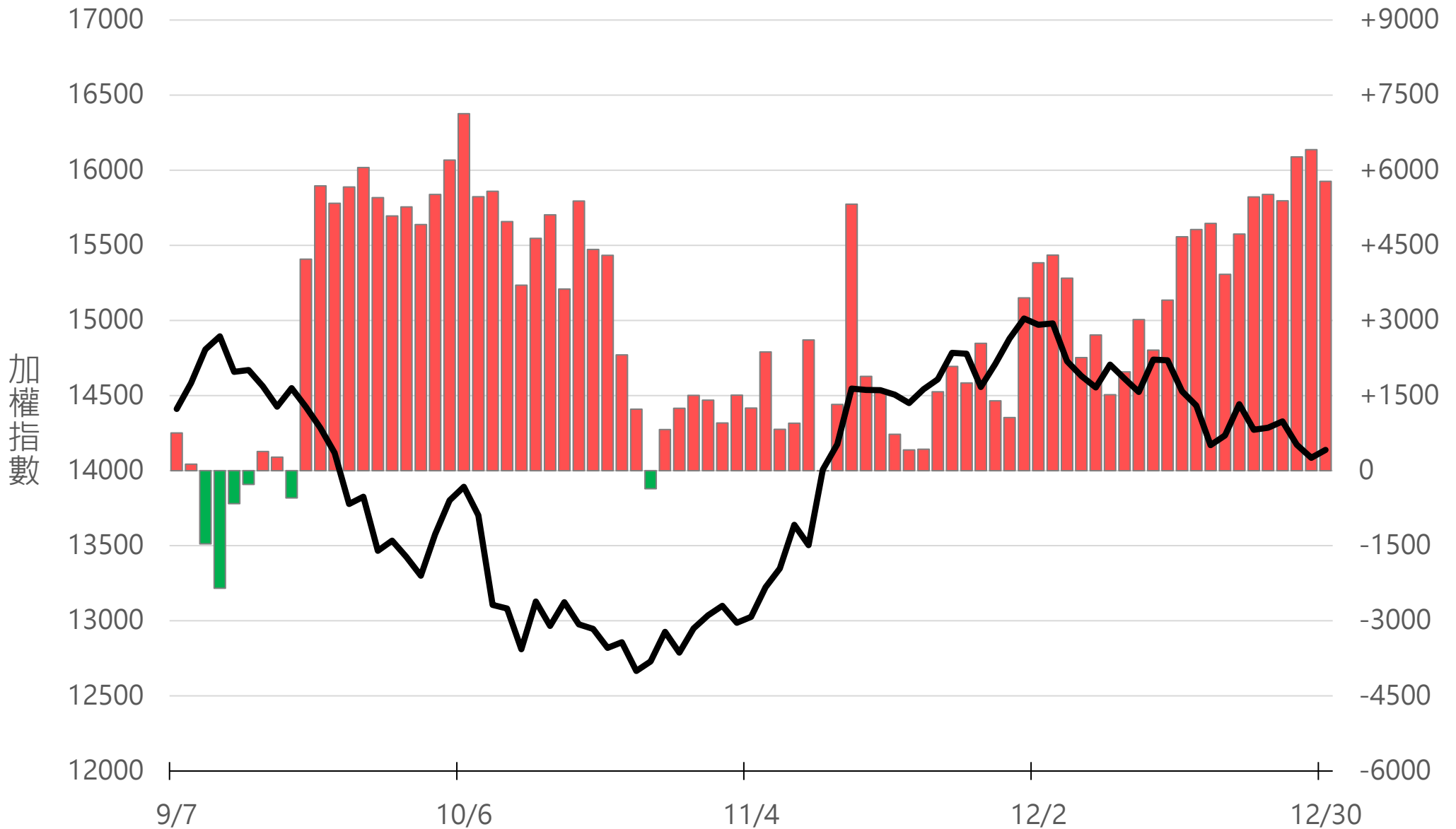
自營近20日累計買賣超(億元)

-463.22



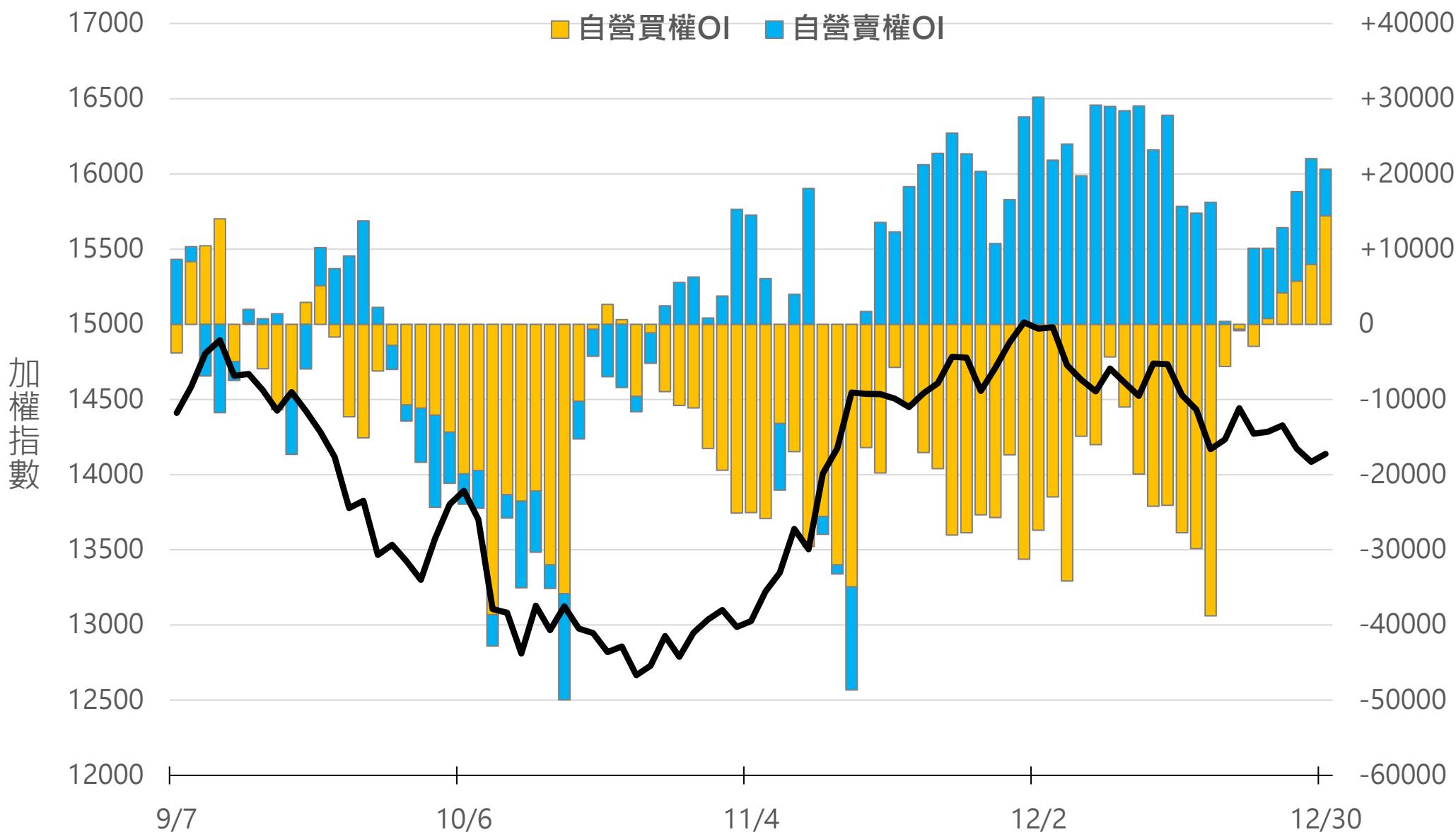
自營台指期O(口)

+5780



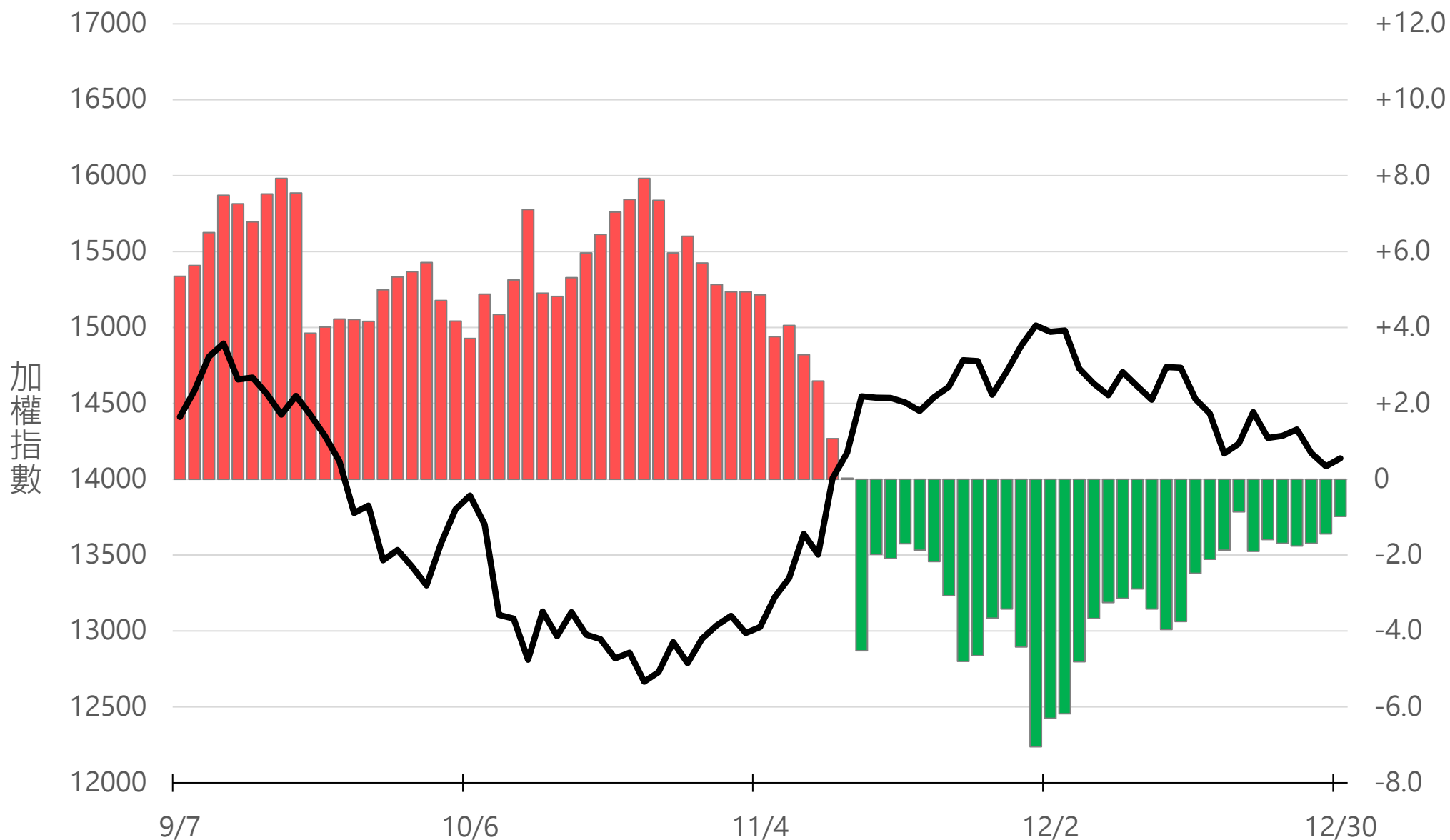
自營選權OI(口) 0軸以上為買方，以下為賣方

買權 +14425
賣權 +6193



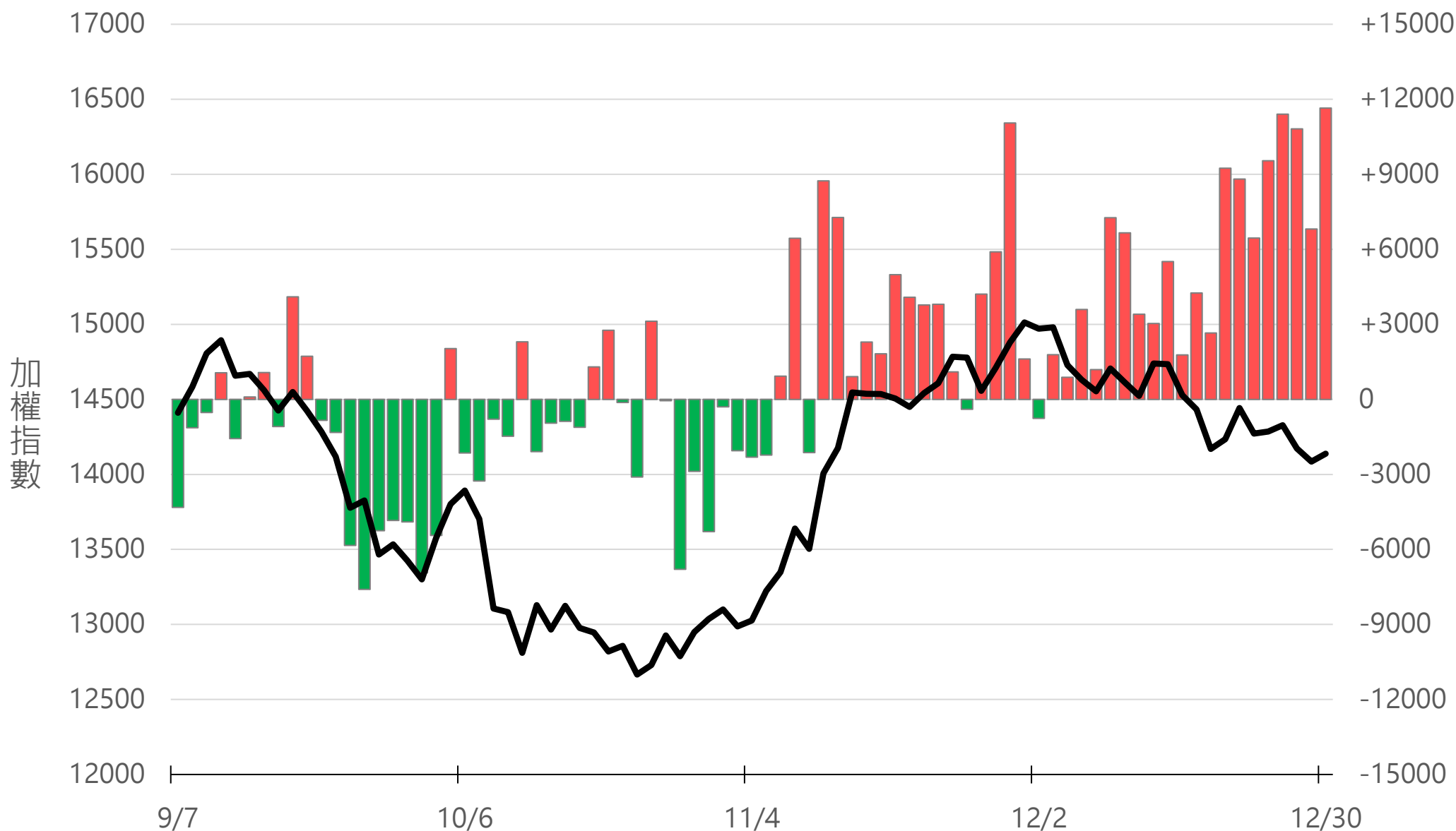
自營選權OI淨金額(億元)

-0.98



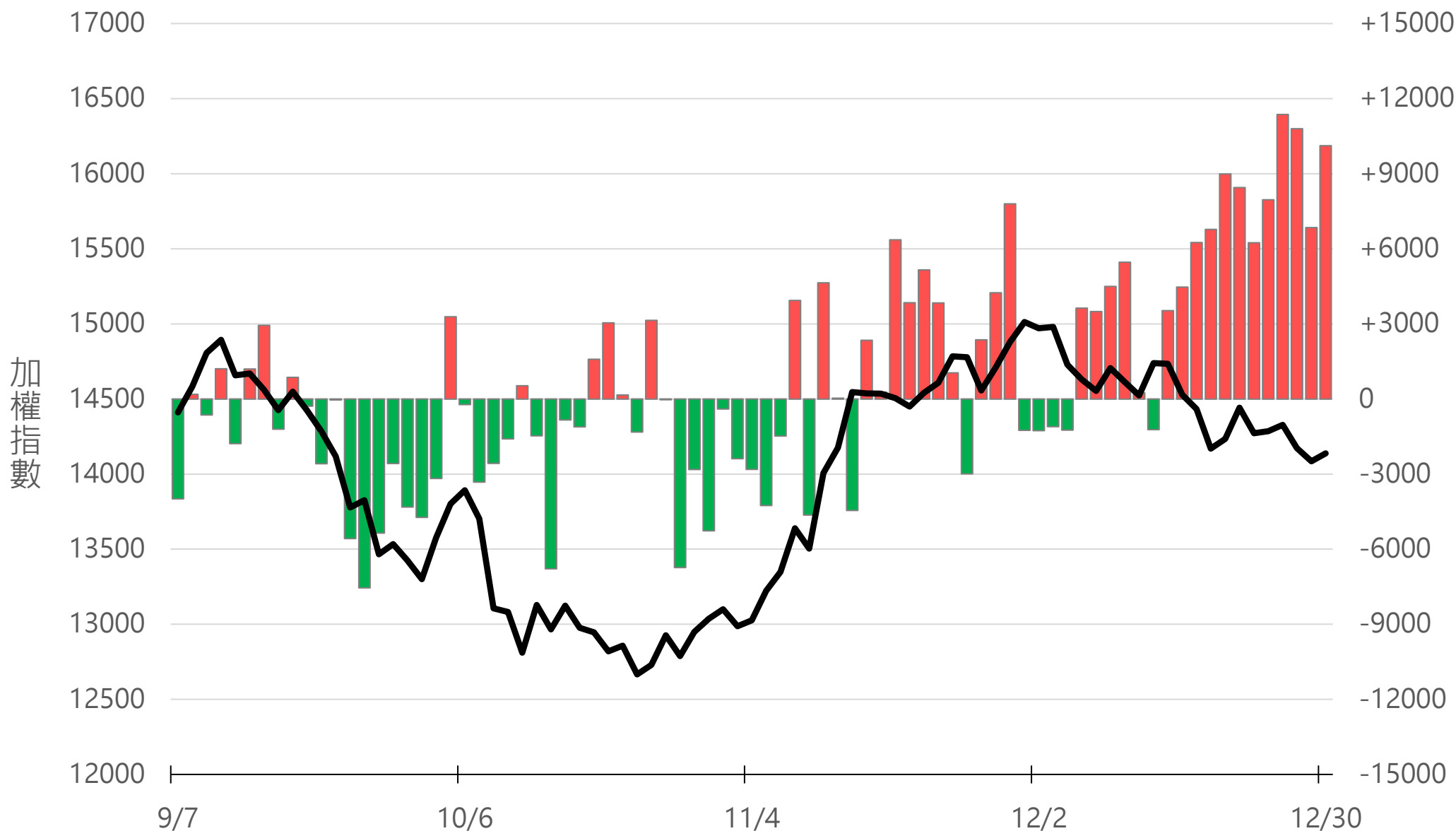
十特近月台指期OI(口)

+11646



十特全月台指期OI(口)

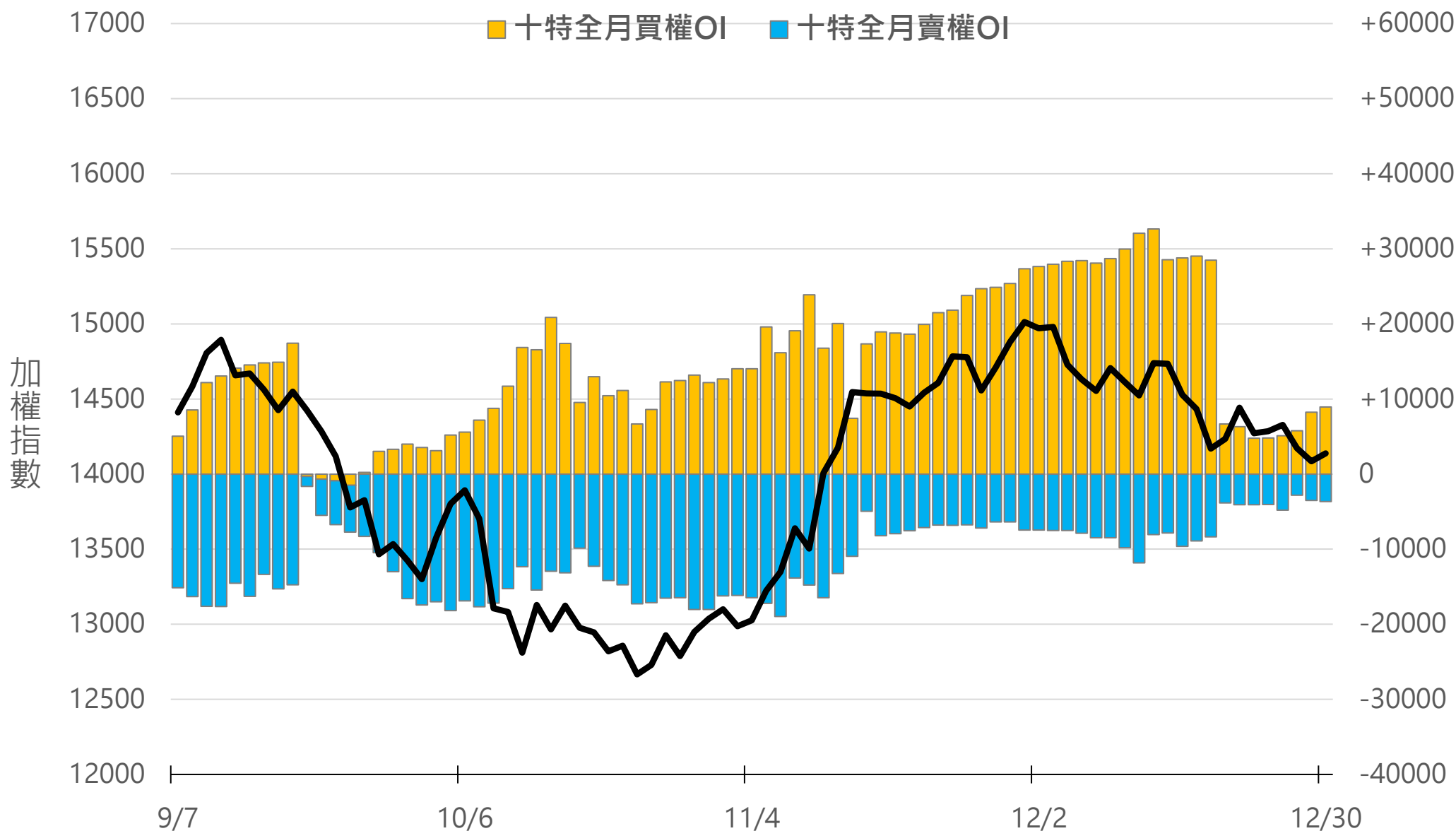
+10118



十特近月選權OI(口)

0軸以上為買方
0軸以下為賣方

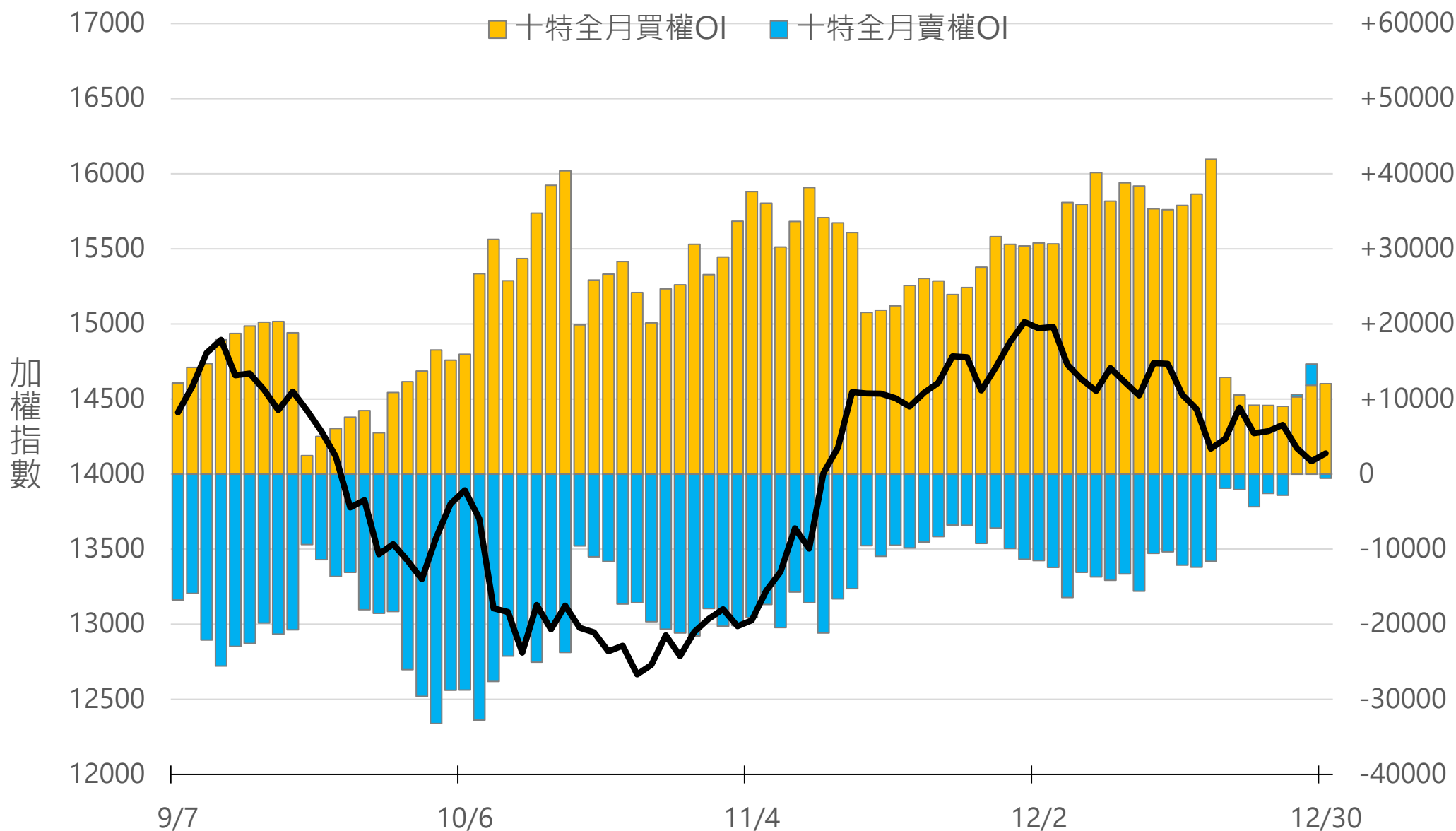
買權 +8924
賣權 -3661



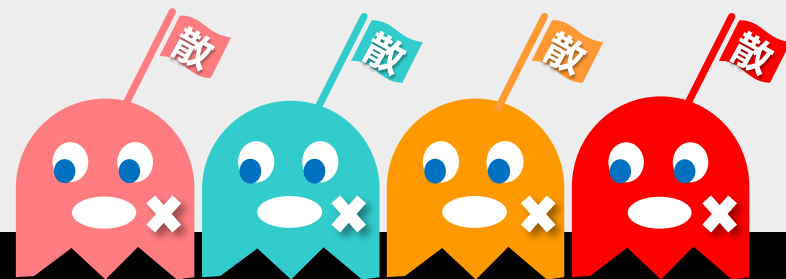
十特全月選權OI(口)

0軸以上為買方
0軸以下為賣方

買權 +12052
賣權 -546



台指期盤後快訊



永豐期貨股份有限公司 | 台北市重慶南路一段2號8樓 | 02-2381-1799 | 111年金管期總字第007號 | 顧問事業部

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