

2月1日收盤行情

加權指數 7674	加權期指 7669	買權 Call						賣權 Put					
		到期月份	履約價格	結算價	漲跌	隱含波動率	成交量	未平倉量	OI 增減	結算價	漲跌	隱含波動率	成交量
FEB8	7000	730	150	40.52%	362	372	155	63	-47	40.74%	33328	33657	8721
FEB8	7100	630	125	36.27%	135	556	20	75	-64	39.07%	18458	23964	5666
FEB8	7200	550	128	35.92%	51	178	-28	95	-74	38.42%	13293	15304	4392
FEB8	7300	480	117	36.48%	119	279	-6	118	-85	37.57%	9867	13263	1353
FEB8	7400	415	114	36.86%	721	4394	-270	147	-84	36.95%	11589	38474	2565
FEB8	7500	348	105	36.04%	3193	5734	-132	178	-109	35.86%	6886	13790	1144
FEB8	7600	284	89	34.85%	6964	5762	-171	216	-117	34.98%	6339	8391	992
FEB8	7700	228	65	33.95%	9403	10230	719	259	-135	33.67%	2060	8369	66
FEB8	7800	181	57	33.39%	9683	13981	-1333	313	-150	33.56%	417	3355	14
FEB8	7900	140	48	32.76%	16432	15829	-853	365	-155	31.92%	512	5346	-50
FEB8	8000	103	35	31.73%	24858	29906	815	433	-172	31.65%	649	12281	-706
FEB8	8100	74	25	30.92%	17148	19277	-1233	515	-155	32.82%	126	2709	-242
FEB8	8200	54	19	30.72%	14856	22177	1214	595	-175	32.92%	264	2294	-142
FEB8	8300	36.5	11.5	29.76%	11912	24961	779	680	-160	33.23%	48	1334	-139
FEB8	8400	26	9	29.91%	7650	23166	1693	770	-190	34.01%	37	870	-92
FEB8	8500	16.5	5	29.42%	8343	26518	2213	850	-180	30.88%	32	640	-82
FEB8	8600	10	1.7	28.80%	4186	27686	774	950	-160	33.54%	4	311	-13
FEB8	8700	6.8	0.8	28.99%	1515	16121	-1	1050	-160	39.74%	3	296	-2
FEB8	8800	5	0.7	29.59%	4137	23120	-101	1140	0	0.00%	0	416	-8
FEB8	8900	3	-0.4	29.29%	317	21215	58	1230	0	0.00%	0	171	0
FEB8	9000	2.7	-1.4	29.13%	1041	25099	-76	1330	0	0.00%	0	124	-8
FEB8	9100	2	0	31.27%	760	13174	574	1420	0	0.00%	0	81	0
FEB8	9200	1.3	0.6	32.78%	304	8985	-170	1520	0	0.00%	0	90	0
FEB8	9300	1	-0.1	31.99%	177	7147	-8	1620	-110	70.11%	1	34	0
FEB8	9400	1	0	33.55%	289	6732	-218	1710	0	0.00%	0	26	0
FEB8	9500	1	0.3	34.69%	634	6878	-356	1810	0	0.00%	0	48	0
FEB8	9600	1	0.5	36.59%	406	11339	-45	1910	-130	72.24%	1	225	0
MAR8	7000	800	105	34.82%	2	9	2	190	-73	41.59%	914	4369	426
MAR8	7100	710	115	35.56%	1	4	0	214	-74	40.72%	281	824	81
MAR8	7200	635	150	39.42%	6	2	2	245	-76	40.30%	34	146	25
MAR8	7300	605	0	0.00%	0	255	0	284	-79	40.35%	49	134	29
MAR8	7400	580	125	41.74%	6	438	1	320	-65	39.77%	98	3369	52
MAR8	7500	510	98	40.22%	19	510	7	370	-70	40.18%	117	546	-34
MAR8	7600	437	86	37.71%	41	601	-1	399	-101	38.34%	324	2707	15
MAR8	7700	390	96	37.71%	269	1701	208	458	-95	38.18%	34	1146	15
MAR8	7800	331	66	37.26%	60	298	6	510	0	0.00%	0	639	0
MAR8	7900	289	57	36.01%	31	2599	4	570	0	0.00%	0	35	0
MAR8	8000	254	80	38.05%	189	617	54	620	-115	37.21%	6	809	-1
MAR8	8100	210	51	34.92%	97	146	50	695	0	0.00%	0	41	0
MAR8	8200	180	53	34.76%	147	318	107	760	0	0.00%	0	329	0
MAR8	8300	146	28	33.47%	78	211	15	830	0	0.00%	0	22	0
MAR8	8400	120	25	33.30%	201	1342	58	905	-45	44.43%	2	322	2
MAR8	8500	100	22	33.13%	323	871	192	980	0	0.00%	0	14	0
MAR8	8600	82	19	32.85%	470	4667	396	1050	0	0.00%	0	538	0
MAR8	8700	68	17	32.79%	100	1015	75	1140	0	0.00%	0	2	0
MAR8	8800	59	17	33.23%	350	1319	213	1220	0	0.00%	0	70	0
MAR8	8900	50	20	33.43%	504	530	282	1300	0	0.00%	0	0	0
MAR8	9000	38	9.5	32.73%	169	1347	133	1390	0	0.00%	0	204	0
MAR8	9100	28	8.5	32.71%	46	160	32	1470	0	0.00%	0	8	0
MAR8	9200	26	8	32.92%	228	621	155	1560	0	0.00%	0	151	0
MAR8	9300	20.5	6.5	33.20%	9	93	8	1650	0	0.00%	0	20	0
MAR8	9400	16	4	33.43%	6	285	3	1740	0	0.00%	0	33	0

MAR8	9500	12.5	1	33.44%	11	333	8	1840	0	0.00%	0	0	0
MAR8	9600	10	0	0.00%	0	475	0	1930	0	0.00%	0	359	0
MAR8	9700	10	0	0.00%	0	74	0	2020	0	0.00%	0	0	0
MAR8	9800	9.5	-0.1	34.71%	4	317	2	2120	0	0.00%	0	14	0
MAR8	9900	9	0	0.00%	0	25	0	2210	0	0.00%	0	0	0
MAR8	10000	8.4	1.4	36.08%	104	3417	81	2310	0	0.00%	0	43	0
MAR8	10100	4.8	0	0.00%	0	96	0	2410	0	0.00%	0	10	0
MAR8	10200	3.6	0	0.00%	0	252	0	2500	0	0.00%	0	15	0
MAR8	10300	2.5	0	0.00%	0	29	0	2600	0	0.00%	0	10	0
MAR8	10400	1.6	5.2	40.82%	1	589	1	2700	0	0.00%	0	61	0
MAR8	10500	1.3	0	0.00%	0	47	0	2800	0	0.00%	0	35	0
MAR8	10600	1.2	0	0.00%	0	274	0	2890	0	0.00%	0	50	0
MAR8	10700	1.1	0	0.00%	0	20	0	2990	0	0.00%	0	10	0
MAR8	10800	1.1	1	40.30%	38	1803	3	3090	0	0.00%	0	115	0
APR8	7000	860	0	36.57%	0	0	0	276	-50	40.16%	19	253	12
APR8	7100	790	0	36.17%	0	0	0	308	-86	42.12%	3	63	-2
APR8	7200	720	0	35.92%	0	0	0	339	-36	41.69%	8	36	3
APR8	7300	655	0	38.08%	0	0	0	378	-39	41.20%	3	14	3
APR8	7400	595	0	40.32%	0	15	0	421	-36	40.30%	3	23	3
APR8	7500	575	0	38.96%	0	7	0	464	-81	38.97%	5	66	2
APR8	7600	560	107	38.70%	2	3	1	515	0	38.90%	0	35	0
APR8	7700	510	0	38.32%	0	5	0	565	0	38.63%	0	42	0
APR8	7800	463	0	38.17%	0	6	0	620	0	38.51%	0	1	0
APR8	7900	418	85	37.88%	6	6	4	675	0	38.19%	0	0	0
APR8	8000	374	71	37.37%	22	20	14	735	0	38.03%	0	0	0
APR8	8100	332	56	37.03%	3	13	3	800	0	37.67%	0	0	0
APR8	8200	307	67	37.21%	7	30	7	865	0	37.50%	0	0	0
APR8	8300	262	38	36.51%	1	6	0	930	0	36.69%	0	10	0
APR8	8400	231	0	36.28%	0	14	0	1000	-180	42.15%	3	10	-1
APR8	8500	203	30	36.01%	1	15	1	1070	0	37.04%	0	9	0
APR8	8600	177	30	35.82%	4	13	4	1140	0	34.96%	0	0	0
APR8	8700	154	3	35.52%	4	8	2	1220	0	34.54%	0	0	0
APR8	8800	133	28	35.34%	2	14	1	1300	0	33.86%	0	0	0
APR8	8900	114	25	36.03%	5	14	5	1370	0	32.85%	0	1	0
APR8	9000	91	6	37.26%	5	133	2	1460	0	32.90%	0	0	0
JUN8	7000	1000	0	0.00%	0	0	0	427	-74	38.82%	12	115	3
JUN8	7200	875	0	0.00%	0	0	0	493	-87	38.09%	19	34	19
JUN8	7400	760	0	0.00%	0	5	0	580	-100	37.75%	20	232	5
JUN8	7600	695	65	34.89%	9	22	9	695	-90	38.45%	7	166	0
JUN8	7800	600	90	36.10%	1	79	1	805	0	0.00%	0	309	0
JUN8	8000	505	64	34.56%	7	85	2	920	0	0.00%	0	91	0
JUN8	8200	426	64	34.31%	12	123	-9	1040	0	0.00%	0	75	0
JUN8	8400	354	72	34.43%	15	67	9	1170	0	0.00%	0	62	0
JUN8	8600	292	56	33.88%	15	53	-3	1300	0	0.00%	0	21	0
JUN8	8800	237	51	33.70%	4	68	2	1450	0	0.00%	0	82	0
JUN8	9000	195	36	33.00%	2	75	1	1600	0	0.00%	0	19	0
JUN8	9200	161	0	0.00%	0	50	0	1750	0	0.00%	0	9	0
JUN8	9400	131	0	0.00%	0	51	0	1910	0	0.00%	0	14	0
JUN8	9600	107	23	32.76%	3	413	2	2070	0	0.00%	0	50	0
JUN8	9800	87	0	0.00%	0	77	0	2240	0	0.00%	0	11	0
JUN8	10000	70	7	32.89%	13	97	12	2410	0	0.00%	0	0	0
JUN8	10200	56	4	32.07%	2	57	0	2580	0	0.00%	0	0	0
JUN8	10400	45.5	0	31.37%	1	18	0	2760	0	0.00%	0	0	0
JUN8	10600	36	7	32.13%	1	24	1	2940	0	0.00%	0	2	0
JUN8	10800	33	22	35.73%	25	410	18	3120	0	0.00%	0	11	0
SEP8	7000	1170	0	0.00%	0	0	0	620	-45	37.85%	5	154	1
SEP8	7200	1050	0	0.00%	0	13	0	690	0	0.00%	0	12	0

SEP8	7400	940	0	0.00%	0	47	0	785	-65	37.14%	3	309	-2	
SEP8	7600	820	0	0.00%	0	16	0	890	-10	38.60%	1	44	0	
SEP8	7800	735	0	0.00%	0	18	0	995	0	0.00%	0	21	0	
SEP8	8000	655	55	35.64%	2	18	1	1110	0	0.00%	0	4	0	
SEP8	8200	585	0	0.00%	0	16	0	1230	0	0.00%	0	28	0	
SEP8	8400	515	17	33.61%	1	44	0	1350	0	0.00%	0	0	0	
SEP8	8600	456	0	0.00%	0	20	0	1490	0	0.00%	0	0	0	
SEP8	8800	401	0	0.00%	0	4	0	1620	0	0.00%	0	0	0	
SEP8	9000	346	-18	32.10%	2	62	0	1760	0	0.00%	0	0	0	
SEP8	9200	305	-12	32.32%	1	53	0	1910	0	0.00%	0	0	0	
SEP8	9400	266	0	0.00%	0	11	0	2060	0	0.00%	0	0	0	
SEP8	9600	195	-6	31.53%	2	61	0	2210	0	0.00%	0	3	0	
綜合						149286	401005	6200				105884	205504	24085