

**【2024-02-06】**

 今天人民币兑美元中间价报7.1082，较上一交易日下调12个基点。

期权ATM方面，2w成交3.05，3m成交4.15，9m成交4.5/4.575/4.59,1y成交4.6/4.625

FLY方面（25d），1m/2m成交0.22，2m成交0.231y成交0.2675

RR方面（25d），9m成交0.475，

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|  | **CFETS-NEX FX OPTION RECAP** | | | | |  |
|  | **02/06/2024** | |  | **7.1082** | **12** |  |
|  |  | **ATM** |  | **Traded** | **Changes** |  |
|  | **1w** | 3.0 /5.0 |  |  |  |  |
|  | **2w** | 3.0 / 5.0 |  | 3.05 |  |  |
|  | **1s** | 3.5 / 5.0 |  |  |  |  |
|  | **2s** | 3.5 / 5.0 |  |  |  |  |
|  | **3s** | 3.5 / 5.0 |  | 4.15 |  |  |
|  | **6s** | 4.0 / 5.5 |  |  |  |  |
|  | **9s** | 4.0 / 5.5 |  | 4.5/4.575/4.59 |  |  |
|  | **1y** | 4.0 /  5.5 |  | 4.6/4.625 |  |  |
|  | **2y** | 4.5  /  5.5 |  |  |  |  |
|  | **3y** | 4.5  /  5.5 |  |  |  |  |
|  |  | **25d RR** |  | **Traded** | **changes** |  |
|  | **1s** | -0.5  /  0.3 |  |  |  |  |
|  | **2s** | -0.5 /  0.3 |  |  |  |  |
|  | **3s** | -0.5/  0.3 |  |  |  |  |
|  | **6s** | 0.2 /  0.6 |  |  |  |  |
|  | **9s** | 0.3  /  0.7 |  | 0.475 |  |  |
|  | **1y** | 0.3  /  0.8 |  |  |  |  |
|  |  | **25d FLY** |  | **Traded** | **changes** |  |
|  | **1w** | 0.2  /  0.3 |  |  |  |  |
|  | **1s** | 0.2  /  0.3 |  | 0.22 |  |  |
|  | **2s** | 0.2  /  0.3 |  | 0.22 |  |  |
|  | **3s** | 0.2  /  0.3 |  | 0.23 |  |  |
|  | **6s** | 0.25  /  0.4 |  |  |  |  |
|  | **9s** | 0.25  /  0.4 |  |  |  |  |
|  | **1y** | 0.25  /  0.4 |  |  |  |  |
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