

【2025-12-02】

今天人民币兑美元中间价报 7.0794, 较上一交易日调贬 35 个基点。

期权 ATM 方面 ,1w 成交 1.7,1m 成交 1.9,2m 成交 2.15,6m 成交 2.95,9m 成交 3.25。

BF 方面(25d),1m 成交 0.2175。

RR 方面(25d),9m 成交-0.3,1y 成交-0.15。

1s -1.0/0.0 2s -0.8/0.0 3s -0.7/0.0 6s -0.6/0.0 9s -0.4/0.0 -0.3 1y -0.3/0.0 -0.15 25d FLY Traded changes 1w 0.05/0.2 1s 0.10/0.3 0.2175 2s 0.20/0.3 3s 0.20/0.3 6s 0.20/0.4	RR 方面(25d),9m 成交-0.3,1y 成交-0.15。				
ATM Traded Changes 1w 1.0/4.0 1.7 2w 1.0/4.0 1.9 2s 1.0/4.0 2.15 3s 2.0/4.0 2.95 9s 2.0/4.0 3.25 1y 2.0/4.0 2y 2y 2.0/4.0 3y 2s on -0.40.0 -0.8 -0.8 1s on -1.0/0.0 -0.8 -0.8/0.0 3s on -0.7/0.0 -0.3 -0.15 25d FLY Traded Changes 1w on -0.05/0.2 0.20/0.3 0.2175 2s on -0.20/0.3 0.20/0.3 6s on -0.20/0.4 0.20/0.4					
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6s 2.0/4.0 2.95 9s 2.0/4.0 3.25 1y 2.0/4.0 2y 2.0/4.0 3y 2.0/5.0 25d RR Traded changes 1s -1.0/0.0 2s -0.8/0.0 3s -0.7/0.0 6s -0.6/0.0 9s -0.4/0.0 -0.3 1y -0.3/0.0 -0.15 25d FLY Traded changes 1w 0.05/0.2 1s 0.10/0.3 0.2175 2s 0.20/0.3 3s 0.20/0.4	2 s	1.0/4.0	2.15		
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25d RR Traded changes 1s -1.0/0.0 2s -0.8/0.0 3s -0.7/0.0 6s -0.6/0.0 9s -0.4/0.0 -0.3 1y -0.3/0.0 -0.15 25d FLY Traded changes 1w 0.05/0.2 1s 0.10/0.3 0.2175 2s 0.20/0.3 3s 0.20/0.3 6s 0.20/0.4	2у	2.0/4.0			
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9s -0.4/0.0 -0.3 1y -0.3/0.0 -0.15 25d FLY Traded changes 1w 0.05/0.2 1s 0.10/0.3 0.2175 2s 0.20/0.3 3s 0.20/0.4	3 s	-0.7/0.0			
1y -0.3/0.0 -0.15 25d FLY Traded changes 1w 0.05/0.2 0.2175 2s 0.20/0.3 0.20/0.3 3s 0.20/0.4	6s	-0.6/0.0			
25d FLY Traded changes 1w 0.05/0.2 1s 0.10/0.3 0.2175 2s 0.20/0.3 3s 0.20/0.3 6s 0.20/0.4	9s	-0.4/0.0	-0.3		
1w 0.05/0.2 1s 0.10/0.3 0.2175 2s 0.20/0.3 3s 0.20/0.3 6s 0.20/0.4	1у	-0.3/0.0	-0.15		
1s 0.10/0.3 0.2175 2s 0.20/0.3 3s 0.20/0.3 6s 0.20/0.4		25d FLY	Traded	changes	
2s 0.20/0.3 3s 0.20/0.3 6s 0.20/0.4	1w	0.05/0.2			
3s 0.20/0.3 6s 0.20/0.4	1 s	0.10/0.3	0.2175		
6s 0.20/0.4	2 s	0.20/0.3			
	3s	0.20/0.3			
9s 0.20/0.4	6s	0.20/0.4			
· ·	9s	0.20/0.4			
1y 0.20/0.4	1 y	0.20/0.4			

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