

BUND VOL IS IT NOW VALUE?

Although the RSI isn't the LOWEST we are at the previous low 3.94%.

Here are some possible OPTIONS VOL plays using a 161.45 reference.

Ideas :

Aug RX STRADDLE 164/169

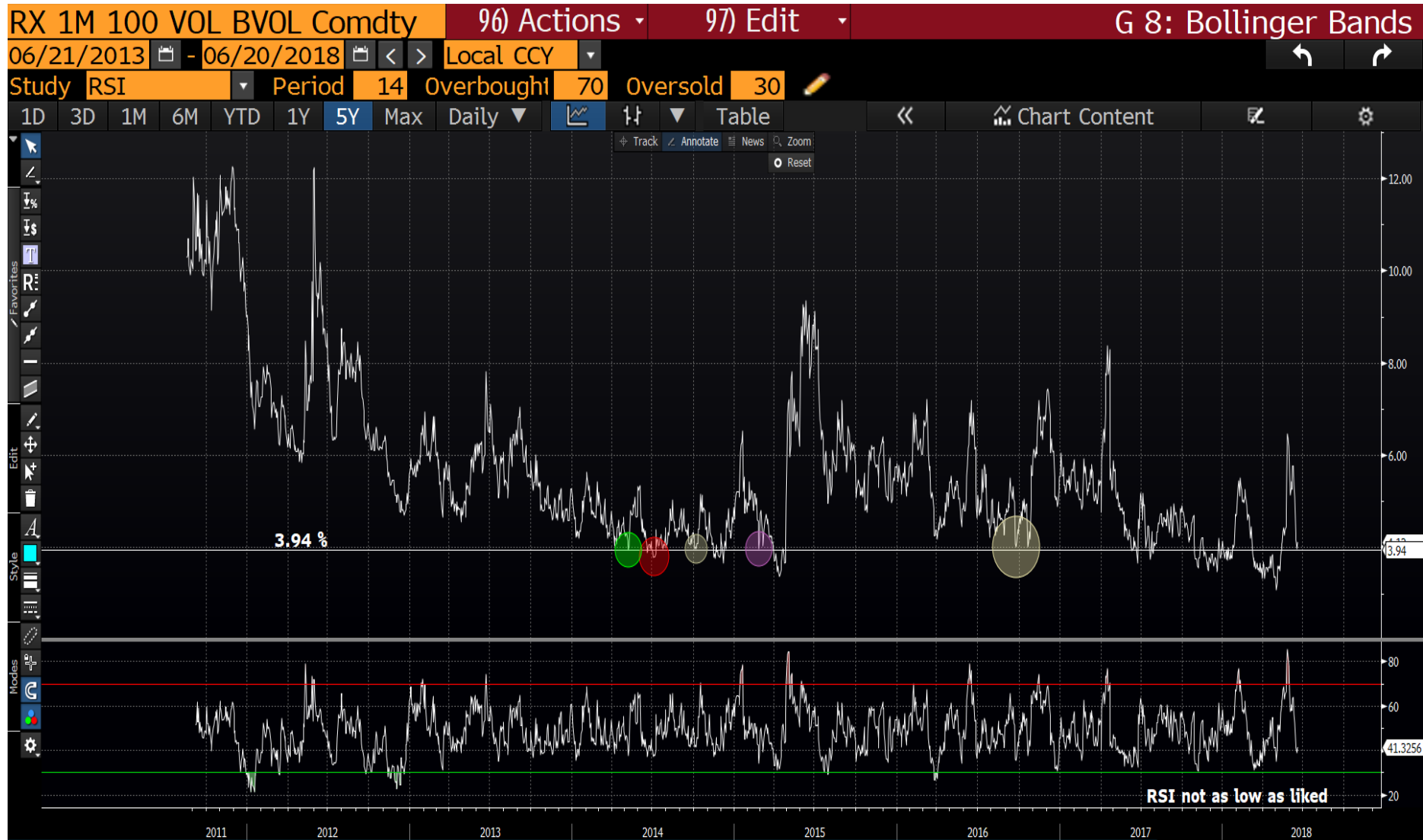
Sep RX STRADDLE 220/225

Aug RX 161/162 strangle 120/124

Sep RX 161/162 strangle 175/179

Aug RX 162/163 1x2 cs ref 45 is 1.5/3 (for the 1 leg)

Bund vol daily : A pretty simple chart of VOL holding the previous low, sadly the RSI not extreme but worth a look at the strategies above.



This research was prepared by Chris Williams. He is a self-employed contractor with Astor Ridge. A history of his research can be provided upon request in compliance with the European Commission's Market Abuse Regulation.

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