Twitter Thread by Subhadip Nandy

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Study this thread and then check the VIX charts and Nifty charts from 1st Oct 2018. There is a reason I am retweeting this now :)

1. IV > HV
2. High IVR
3. Sell strangles 2SD away

This is the crux of all complicated option selling strategies . Nothing so simple can work across all market conditions .

— Subhadip Nandy (@SubhadipNandy16) October 5, 2018