Twitter Thread by Sarang Sood



Sarang Sood
@SarangSood

Low VIX doesn't necessarily mean ideal time for option buyers. If premiums aren't falling consistently during the day in low VIX, it usually gives those small delta & IV spikes, just enough to irritate both option buyers & sellers. Same happens when VIX is ultra high.

> @SarangSood Sarang bhai according to you what number of vix is ideal for option buyers and what is that for option sellers? And is there any common number which is ideal for both?
>
> — Dhaval bhatt (@Dhavalb55011726) July 14, 2021