Twitter Thread by HMK alias MANOJ

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#FreeTip
Finding Strike Prices to sell Options based on #Vix
Eg:
As on 15/06/21,
#Nifty 15869
#Vix 14.61
Days to expiry = 2
Exp Range = 15869 X (1-(14.61% / sqrt(365/2))) to 15869 X (1+(14.61% / sqrt(365/2)))
ie, 15697 to 16040;
Hence pe strike 15700, ce strike 16050;