

Volatility Reversal Strategy





Idea

- Stocks overreact sometimes at the open (up/down).
- Fade the gape
- Only act when the gaps are big vs the recent volatility

Example



Apple Stock Price with VAGR Signals (Last 300 Days)



Backtesting

Start 10,000 → Final: 10,020.86

16 Total Trades

Total Return = 0.21%



Thanks