

## SP500 Optimization difference vwap strategy for stock - Date 2024-04

stock = ALK

Optimal High\_vwap\_diff for ALK: 0.3

Corresponding Win Rate: 57.14285714285714%

total trade = 7■

support and resistance list: [[38.07]■ [38.95]■ [39.78]■ [41.86]■ [42.58]■ [43.13]■ [43.97]]

stock = BBWI

Optimal High\_vwap\_diff for BBWI: 0.3

Corresponding Win Rate: 44.44444444444444%

total trade = 9■

support and resistance list: [[45.31]■ [45.78]■ [46.27]■ [46.79]■ [47.35]■ [48.25]■ [49.86]]

stock = INTC

Optimal High\_vwap\_diff for INTC: 0.3

Corresponding Win Rate: 50.0%

total trade = 6■

support and resistance list: [[37.33]■ [38.4 ]■ [40.68]■ [42.02]■ [42.85]■ [43.77]■ [44.69]]

stock = MGM

Optimal High\_vwap\_diff for MGM: 0.3

Corresponding Win Rate: 50.0%

total trade = 4■

support and resistance list: [[42.92]■ [43.41]■ [44.36]■ [44.82]■ [46.35]■ [47.06]■ [47.64]]