

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

stock = ALK

Optimal High_vwap_diff for ALK: 0.3

Corresponding Win Rate: 50.0%

total trade = 6■

support and resistance list: [[37.06]■ [38.1]■ [39.04]■ [39.82]■ [41.89]■ [43.08]■ [43.97]]

stock = BBWI

Optimal High_vwap_diff for BBWI: 0.3

Corresponding Win Rate: 50.0%

total trade = 8■

support and resistance list: [[44.89]■ [45.57]■ [46.04]■ [46.76]■ [47.35]■ [48.25]■ [49.86]]

stock = INTC

Optimal High_vwap_diff for INTC: 0.3

Corresponding Win Rate: 80.0%

total trade = 5■

support and resistance list: [[38.53]■ [40.68]■ [42.]■ [42.67]■ [43.19]■ [43.9]■ [44.73]]

stock = MGM

Optimal High_vwap_diff for MGM: 0.3

Corresponding Win Rate: 50.0%

total trade = 4■

support and resistance list: [[42.91]■ [43.41]■ [44.35]■ [44.8]■ [46.35]■ [47.06]■ [47.64]]