

SP500 Optimization difference vwap strategy for stock - Date 2024-01

stock = CZR

Optimal High_vwap_diff for CZR: 0.3

Corresponding Win Rate: 83.33333333333334%

total trade = 6■

stock = CMCSA

Optimal High_vwap_diff for CMCSA: 0.25

Corresponding Win Rate: 100.0%

total trade = 4■

stock = CTVA

Optimal High_vwap_diff for CTVA: 0.2

Corresponding Win Rate: 50.0%

total trade = 6■

stock = FITB

Optimal High_vwap_diff for FITB: 0.2

Corresponding Win Rate: 50.0%

total trade = 4■

stock = INTC

Optimal High_vwap_diff for INTC: 0.25

Corresponding Win Rate: 55.55555555555556%

total trade = 9■

stock = IP

Optimal High_vwap_diff for IP: 0.2

Corresponding Win Rate: 50.0%

total trade = 4■

stock = MGM

Optimal High_vwap_diff for MGM: 0.2

Corresponding Win Rate: 42.857142857142854%

total trade = 7■

stock = MOS

Optimal High_vwap_diff for MOS: 0.25

Corresponding Win Rate: 80.0%

total trade = 5■

stock = SEE

Optimal High_vwap_diff for SEE: 0.2

Corresponding Win Rate: 42.857142857142854%

total trade = 7■

stock = LUV

Optimal High_vwap_diff for LUV: 0.25

Corresponding Win Rate: 50.0%

total trade = 4■

stock = TFC

Optimal High_vwap_diff for TFC: 0.2

Corresponding Win Rate: 60.0%

total trade = 5■

stock = USB

Optimal High_vwap_diff for USB: 0.25

Corresponding Win Rate: 50.0%

total trade = 4■

stock = UAL

Optimal High_vwap_diff for UAL: 0.25

Corresponding Win Rate: 75.0%

total trade = 4■

stock = WFC

Optimal High_vwap_diff for WFC: 0.2

Corresponding Win Rate: 42.857142857142854%

total trade = 7■

stock = WY

Optimal High_vwap_diff for WY: 0.2

Corresponding Win Rate: 50.0%

total trade = 4■