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

stock = AES

Optimal High_vwap_diff for AES: 0.2

Corresponding Win Rate: 60.0%

total trade = 5■

stock = CZR

Optimal High_vwap_diff for CZR: 0.39999999999999997

Corresponding Win Rate: 75.0%

total trade = 4■

stock = CMCSA

Optimal High_vwap_diff for CMCSA: 0.25

Corresponding Win Rate: 80.0%

total trade = 5■

stock = CTVA

Optimal High_vwap_diff for CTVA: 0.2

Corresponding Win Rate: 50.0%

total trade = 8■

stock = DAL

Optimal High_vwap_diff for DAL: 0.25

Corresponding Win Rate: 50.0%

total trade = 6■

stock = D

Optimal High_vwap_diff for D: 0.2

Corresponding Win Rate: 50.0%

total trade = 10■

stock = FITB

Optimal High_vwap_diff for FITB: 0.2

Corresponding Win Rate: 42.857142857142854%

total trade = 7■

stock = FE

Optimal High_vwap_diff for FE: 0.2

Corresponding Win Rate: 50.0%

total trade = 4■

stock = GM

Optimal High_vwap_diff for GM: 0.25

Corresponding Win Rate: 42.857142857142854%

total trade = 7■

stock = HAL

Optimal High_vwap_diff for HAL: 0.25

Corresponding Win Rate: 75.0%

total trade = 4■

stock = INTC

Optimal High_vwap_diff for INTC: 0.3

Corresponding Win Rate: 50.0%

total trade = 6■

stock = IP

Optimal High_vwap_diff for IP: 0.2

Corresponding Win Rate: 57.14285714285714%

total trade = 7■

stock = IPG

Optimal High_vwap_diff for IPG: 0.2

Corresponding Win Rate: 100.0%

total trade = 4■

stock = MGM

Optimal High_vwap_diff for MGM: 0.3

Corresponding Win Rate: 50.0%

total trade = 4■

stock = NEM

Optimal High_vwap_diff for NEM: 0.2

Corresponding Win Rate: 41.66666666666667%

total trade = 12■

stock = WFC

Optimal High_vwap_diff for WFC: 0.35

Corresponding Win Rate: 50.0%

total trade = 4■

stock = WY

Optimal High_vwap_diff for WY: 0.2

Corresponding Win Rate: 50.0%

total trade = 4■