

Russel Optimization difference vwap strategy for stock - Date 2024-0

stock = ACAD

Optimal High_vwap_diff for ACAD: 0.39999999999999997

Corresponding Win Rate: 75.0%

total trade = 4■

stock = AI

Optimal High_vwap_diff for AI: 0.39999999999999997

Corresponding Win Rate: 57.14285714285714%

total trade = 7■

stock = AMLX

Optimal High_vwap_diff for AMLX: 0.3

Corresponding Win Rate: 75.0%

total trade = 4■

stock = ATI

Optimal High_vwap_diff for ATI: 0.3

Corresponding Win Rate: 75.0%

total trade = 4■

stock = CPE

Optimal High_vwap_diff for CPE: 0.3

Corresponding Win Rate: 60.0%

total trade = 5■

stock = DOCN

Optimal High_vwap_diff for DOCN: 0.25

Corresponding Win Rate: 42.857142857142854%

total trade = 7■

stock = EVH

Optimal High_vwap_diff for EVH: 0.3

Corresponding Win Rate: 80.0%

total trade = 5■

stock = FL

Optimal High_vwap_diff for FL: 0.2

Corresponding Win Rate: 60.0%

total trade = 10■

stock = FLYW

Optimal High_vwap_diff for FLYW: 0.2

Corresponding Win Rate: 44.44444444444444%

total trade = 9■

stock = FSLY

Optimal High_vwap_diff for FSLY: 0.2

Corresponding Win Rate: 66.66666666666666%

total trade = 6■

stock = IGT

Optimal High_vwap_diff for IGT: 0.2

Corresponding Win Rate: 60.0%

total trade = 5■

stock = IONQ

Optimal High_vwap_diff for IONQ: 0.25

Corresponding Win Rate: 60.0%

total trade = 5■

stock = MARA

Optimal High_vwap_diff for MARA: 0.49999999999999994

Corresponding Win Rate: 60.0%

total trade = 10■

stock = NEO

Optimal High_vwap_diff for NEO: 0.25

Corresponding Win Rate: 50.0%

total trade = 4■

stock = NOVA

Optimal High_vwap_diff for NOVA: 0.2

Corresponding Win Rate: 57.14285714285714%

total trade = 7■

stock = RIOT

Optimal High_vwap_diff for RIOT: 0.2

Corresponding Win Rate: 54.54545454545454%

total trade = 11■

stock = SAVA

Optimal High_vwap_diff for SAVA: 0.39999999999999997

Corresponding Win Rate: 60.0%

total trade = 5■

stock = SAVE

Optimal High_vwap_diff for SAVE: 0.2

Corresponding Win Rate: 50.0%

total trade = 4■

stock = SM

Optimal High_vwap_diff for SM: 0.2

Corresponding Win Rate: 42.857142857142854%

total trade = 7■

stock = YOU

Optimal High_vwap_diff for YOU: 0.2

Corresponding Win Rate: 75.0%

total trade = 4■