Twitter Thread by Junaid





At 3PM if price is above current and previous days vwap,
There is more than 60% probability of a gap up. (As per 15 years of data on Nifty)

Same is true for cmp below current and previous vwap.

In last 1 year this probability has gone abv 70%.

If you buy/sell at 3 pm and exit at 10 AM next day. You will have almost 2 profit factor.