

Twitter Thread by Zafar Shaikh



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VWAP starting with day open candle is quite popular

Try #VWAP with period for change where period equal to number of bars in trading day. Acts as magnet for Intraday Mean Reversion moves

Exhibit- Banknifty of last 2 days

zafarg published on TradingView.com, May 10, 2022 17:33 UTC+5:30



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