

Setup J — The Rules the Trade Bot Ran on 9/28

Source: /var/www/screener/trade/config.json and the code it drives (smart_engine.py, setup_analyzer.py, exit*.py). **Setup J** = the 9/25 configuration plus two changes approved 9/26: the "not too far above the open" limit ON and the trade plan's minimum reward/risk raised to 2.0.

1. Schedule (9/28)

Step	Time (ET)
Bot start (cron)	9:25 (from 9/29: 9:30)
First scan	9:28 (from 9/29: ~9:30:05)
Rescans	9:40, then every 30 min until 15:15
Checks	every 5 seconds, every watched stock
No new buys after	15:15
Sell everything	15:55

2. Which stocks it watches (scanner)

Rule	Value
Price	\$5 - \$15
Yesterday's volume	≥ 500,000 shares
Excluded	ETFs / funds, leveraged / inverse, names over 5 syllables
Score (0-100)	relative volume 30 · premarket volume 20 · gap 20 · premarket strength 15 · distance to resistance 15
Full credit at	RVOL 3× · premarket volume 100k · gap 10% · strength 5% · resistance 8% away
Watchlist	top 30 by score; rescans replace dropped stocks (unsubscribed unless held)

3. Entry — Stage 1: hard rules, checked every 5 seconds

Any rule failing = no buy, and the 18-second hold restarts.

Rule	Value
Price above VWAP	required
VWAP not sloping down	required
Spread	≤ 1.0%
Trend not negative	slope of the day's bars vs a flat band = max(0.05%, 0.25 × the stock's 1-min ATR%)
No lower highs / lower lows	last 4 bars (waived while a pullback setup is live)
Volume pace	≥ 0.4× (volume so far ÷ yesterday's volume, ÷ share of the session elapsed)
Not too far above the open (J)	≤ 3% above today's open; 4% if volume pace ≥ 3× or 20-s buy pressure ≥ +50%; 5% if both
"Constructive"	trend positive, or flat with EMA9 > EMA20, price ≥ VWAP and VWAP not falling

4. Entry — Stage 2: 18-second hold

Stage 1 must keep passing for **18 seconds** in a row (checks every 5 s; a gap over 15 s restarts it).

5. Entry — Stage 3: the trade plan (replaces the old imbalance check and entry score)

Levels it uses: VWAP, premarket high, previous-day high, 20-day high, and "ceilings" (3+ one-minute highs within $\max(2\text{¢}, 0.3\%)$); turning points (pivot highs/lows, 2 bars each side).

Setup	Buy when
Breakout	the first 1-minute close $\geq 1\text{¢}$ above a level or ceiling, on $\geq 1.5\times$ average volume; and the last 5 bars slope up
Pullback	rising lows; price back in the buy zone above the last pivot low (bottom 25% of the last leg, min 2¢); the last bar reclaims (closes above the prior bar's high); selling on the red bars $\leq 0.7\times$ the advance; 20-s buy pressure $\geq -30\%$; the pullback low holds support (VWAP or a broken level)

Plan part	Rule
Stop	last pivot low $- 1\text{¢}$; at least 0.5% below; widened (never tightened) to the volatility floor: $\max(0.25 \times \text{daily ATR}, 2 \times \text{spread})$
Target	next real level above (never the day's high; a ceiling only if first touched ≥ 15 min ago); if none, the stock's typical move
Reward / risk (J)	≥ 2.0
Liquidity	≥ 500 shares per minute
Result	PASS (don't buy) / WATCH / BUY — only BUY places an order

Re-entry after a loss: the same stock can only be bought again above the losing trade's entry + 1¢.

6. Size and orders

Rule	Value
Slots	5 positions at once
Risk	1% of equity to the stop, capped at 19% of equity per position (the cap is what usually sets the size)
Orders	market orders

7. Exits — checked every 5 seconds, in this order

#	Exit	Rule
1	Lock in profit (giveback)	after the peak is $\geq +15\text{¢}$ above the buy and the short-term slope turns down: sell if price gives back 1/4 of the peak gain
2	Stall at a ceiling	ceiling = 3+ one-minute highs within $\max(2\text{¢}, 0.3\%)$; clock starts at its first touch after the buy; after 45 min without a breakout (+10 min once if lows or test volume are rising), sell at the bottom of the ceiling
3	Hard stop	price $\leq$ the entry's stop
4	Buy pressure fading	20-s buy pressure lower on 5 checks in a row
5	Weakening	2 of 4 signals (lost VWAP, VWAP falling, trend negative, lower highs/lows) for 3 checks in a row
6	End of day	sell everything at 15:55

8. Recorded only (no trading effect)

Item	Since
entry_rules shadow recorder (VAS, buy pressure, strength vs SPY/IWM)	9/26
Buy / sell volume (30 s, since open, 5-min trend)	9/28

Item	Since
14-day support / resistance position	from 9/29

Switched off: the old entry score (55) — replaced by the trade plan; the 5-bar slope rule; the 5-day levels; reclaim breakouts; the stall exit's "low ceiling" rule.

9. What 9/28 showed about these rules

- **"Too far above the open" (J)** was the main blocker for 11 of the day's 15 big winners (TGB, IMMX, AVPT, BB, XERS ...).
- **"Price above VWAP"** rejected every climb back from below VWAP (AGEN, TRLV, CLRO).
- **Reward/risk ≥ 2.0** pushed AGEN's buy later and higher (\$8.84 instead of ~\$8.60).
- **Lock-in-profit exit** sold AGEN at \$9.12; it ran to \$9.71.
- **Volume pace $\geq 0.4\times$ and spread $\leq 1\%$** blocked several midday movers (spread correctly, on 2.3–2.7% spreads).
- Result 9/28: 2 trades, +\$31.96 (AGEN +\$51.72, NWL −\$19.76).