

Entry Rules v2 — The Rules the Trade Bot Runs from 9/29

Source: /var/www/screener/trade/config.json (smart_engine.entry_mode: "v2", section entry_v2) and entry_v2.py. **v2** = the entry rules you dictated on 9/28, in your order. **Exits, sizing and the scanner are unchanged from setup J.** To switch back to J: set entry_mode to "j", or run backups/setupj_2026-09-28/RESTORE.sh.

1. Schedule (from 9/29)

Step	Time (ET)
14-day reference files built (cron)	16:35 the evening before (426 stocks for 9/29)
Bot start (cron)	9:30
First scan	~9:30:05
Rescans	9:40, then every 30 min until 15:15 (missing reference files built on the spot)
Checks	every 5 seconds, every watched stock
First possible buy	after 15 finished 1-minute bars (~9:45)
No new buys after	15:15
Sell everything	15:55

2. Which stocks it watches (scanner — unchanged)

Rule	Value
Price	\$5 - \$15
Yesterday's volume	≥ 500,000 shares
Excluded	ETFs / funds, leveraged / inverse, names over 5 syllables
Watchlist	top 30 by score; rescans replace dropped stocks (unless held)

3. Entry rules v2 — checked every 5 seconds, all must pass

#	Rule	Passes when	Setting
0	Wait for data	at least 15 finished 1-minute bars today	min_bars 15
1	Unusual volume	today's volume so far ÷ the 14-day average volume by this same minute ≥ 1.5×	min_rvol 1.5
1b	no volume spike	last 15 minutes' volume ≤ 5× its 14-day normal for those minutes	max_vol15_x 5.0
2	Room to resistance	≥ 1% below the nearest 14-day resistance band, or price above the 14-day high (breakout)	min_room_pct 1.0
3	Buy vs sell volume	buy volume ÷ (buy + sell) over the last 15 minutes ≥ 55%	min_buy_share 0.55
3b	not falling on net selling	blocks when price is down ≥ 1% in 30 min and buy share < 50%	—
4	Steady rise	last 15 closes: smoothness (R ² , rising) ≥ 0.7 and straightness (net move ÷ total path) ≥ 0.5	min_r2 0.7, min_eff 0.5
—	VWAP position	price between VWAP and +2% above it	max_vwap_pct 2.0
—	Spread (added 9/28 night)	bid/ask spread ≤ 1% of the mid (no quote yet → passes)	max_spread_pct 1.0
—	don't buy: spike	5-bar acceleration ≥ 1.5× the 1-minute ATR	max_acc5 1.5

#	Rule	Passes when	Setting
—	don't buy: stretched	move from the open $\geq 3\times$ its 14-day normal for this minute and $\geq 4\%$ above VWAP	stretch 3.0 / 4.0
—	Confirm	all of the above on 3 checks in a row (~15 s); any failure resets the count	confirm_checks 3

Buy / sell volume is counted from every trade print: at or above the ask = buy, at or below the bid = sell, in between by the mid; prints it can't label use the tick rule (up-tick buy, down-tick sell). Kept per minute for the last 60 minutes.

Re-entry (unchanged): after a losing trade, the same stock can be bought again only above that losing entry price.

4. Stop price

Case	Stop
A 14-day support band is 1% - 3% below the price	1¢ under that band's low
Otherwise	1% below the buy price

5. What is fixed (14-day reference) vs live (stream)

Fixed — built the night before (data/reference/<date>/<SYM>.json)	Live — from the stream during the day
Average volume by minute of the day (cumulative and per minute)	Today's 1-minute bars, volume so far, VWAP
Normal price move from the open by minute	Buy / sell volume per minute
14-day support / resistance bands (highs/lows within 0.25 ATR, ≥ 2 touches), 14-day high	Bid / ask quote (spread)
ATR14, ADV14, average daily range, previous close/high/low	15-bar smoothness, straightness, acceleration

6. Size and orders (unchanged)

Rule	Value
Slots	5 positions at once
Risk	1% of equity to the stop, capped at 19% of equity per position
Orders	market orders

7. Exits (unchanged from J) — 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 $\max(2\text{¢}, 0.3\%)$; after 45 min without a breakout (+10 min once if lows or volume rising), sell
3	Hard stop	price $\leq$ the stop from section 4
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. Logs — where everything is recorded

Log	What's in it
data/decisions/<date>.jsonl	one line per stock per 5-second check: state (WAIT / REJECT / BUY), every failing rule, and all numbers — volume today, 14-day reference volume, RVOL, 15-min volume x, buy and sell volume, buy share, R ² , straightness, VWAP %, spread, acceleration, move x, 14-day S/R position, stop
logs/trade_bot_<date>.log	readable [V2] line whenever a stock's state or blocking rules change, plus buys, sells and exits
data/trades/	every filled trade
data/reference/<date>/	the 14-day reference file used for each stock
logs/reference_build.log	nightly reference build

9. Replay of 9/28 with v2 (simulator, J exits)

Test	Result
5 slots, the 9:28 list (30 stocks)	4 trades, 1W/3L, −\$24.49 (QTTB ×2, DX, AGNC)
Every signal, list + AGEN, TGB, NWL, WYY, TRLV, AVPT, INLF, YDES	6 trades, 3W/3L, +\$142.15
— AGEN	bought 11:28 @ \$8.80 → sold \$9.48, +7.8% (+\$129.77)
— AVPT	bought 14:16 @ \$13.34 → close \$13.63, +2.2% (+\$36.87)

Not bought, and why: IMMX, TGB, NWL, TRLV, INLF, YDES rose on **normal or below-normal volume** (IMMX 0.98M vs 1.14M normal) — rule 1 excludes them by design. CLRO traded ~700× its normal (sub-\$4 before its gap) — blocked all day by the volume-spike check. Smoothness (rule 4) was the most common failure for every stock.

The replay above ran before the spread check was added. The full 22-day every-signal test (with the spread check) is running overnight: reports/open_window/tick20/run_v2.log.