



## **Andrew's Trade Ideas Scanners**

This document contains the parameters and filters for each of Andrew's Trade Ideas Scanners. It is for information purposes only. The contents up this document may not be updated at regular intervals to reflect the live scanners used in the chat room.

Please note that Bear Bull Traders does not provide any support for Trade Ideas. For further information on each filter's definition, please visit: <https://www.trade-ideas.com/ProductHelp.html>

**GAPPERS WATCH LIST**

**HIGH OF THE DAY BULL FLAG**

**TOP AND BOTTOM REVERSAL SCANNER**

**HALT / RESUME CIRCUIT BREAKER**

**VWAP BREAKING OUT**

**TURBO BREAKS DOWN**

**TURBO BREAKS UP**

**RSI EXTREME**

T Gappers Watch List (Pre-Market Movers): 9:05:00 - 9:09:59								
Symbol	Price (\$)	Vol Today (Shr)	Chg Close	Chg Close	Flt (Shr)	Avg True	Shrt Flt (%)	Sector
LOW	89.20	318,697	5.43	6.5	829M	1.64	0.85	Retail Trade
BABA	185.44	213,558	4.24	2.3	2.29B	5.83		Retail Trade
USG	39.74	344,935	6.23	18.6	141M	0.83	10.14	Manufacturing
GERN	6.30	411,884	0.66	11.7	158M	0.51	21.12	Manufacturing
MU	55.89	929,565	1.68	3.1	1.15B	2.78	5.17	Manufacturing
BP	40.20	274,880	1.08	2.8	3.51B	0.66		Manufacturing
STM	23.27	152,704	0.61	2.7	911M	0.62		Manufacturing
INTC	50.57	108,131	1.21	2.5	4.67B	1.40	3.16	Manufacturing
BHVN	19.50	491,479	-5.26	-21.2	24.0M	2.26	6.17	Manufacturing
MSFT	90.15	338,311	2.97	3.4	7.60B	1.96	0.67	Information
SQ	53.11	133,542	1.44	2.8	219M	2.48	15.70	Information
JD	41.78	103,335	0.91	2.2	1.19B	1.33		Information
BAC	29.92	692,597	0.75	2.6	10.00B	0.68	1.22	Finance and Insurance

### GAPPERS WATCH LIST (PRE-MARKET MOVERS)

#### WINDOW SPECIFIC FILTERS

- Price is between \$5 and \$250
- Volume today is at least 50k shares\*
- Average true range is at least \$0.50
- Price was up at least 2% from the previous close, or down at least 2% from the previous close

\*On days with many stocks in play, we change this filter to 100k shares

Time	Symbol	Price (\$)	Vol Today	Rel Vol	Fit (Shr)	Vol 5 Min (%)	Strategy Name	Today's Rng (%)	StockTwits Rel Actvty
9:30:18 AM 3-26-2018	OGEN	2.20	41,202	401.89	3.31M	2,122.9	Strong Low-Float Bull Flag Momentum	15.4	193.5
9:30:09 AM 3-26-2018	DRIO	2.06	651,253	11,202	8.22M	18,131.4	Strong Low-Float Bull Flag Momentum	49.1	19,658.7
9:30:03 AM 3-26-2018	PTGX	7.87	203,784	19,147	14.6M	2,384.5	Medium-Float Bull Flag Momentum	0.7	6,754.3
9:30:01 AM 3-26-2018	DRIO	2.04	613,975	95,043	8.22M	14,231.3	Strong Low-Float Bull Flag Momentum	29.4	19,658.7

### HIGH OF THE DAY BULL FLAG

STRATEGY NAME	WINDOW SPECIFIC FILTERS	ALERT SPECIFIC FILTERS
<p><b>Strategy 1: Low-Float Bull Flag Momentum</b></p>	<ul style="list-style-type: none"> <li>Price is between \$1 and \$10</li> <li>Current relative volume is at least 2x</li> <li>Volume today is at least 200k shares</li> <li>Volume in the last 5 minutes is between 400% and 2000% of normal</li> <li>15-minute range is at least \$0.30</li> <li>Float is less than 10m</li> </ul>	<p>New high (filtered) These alerts are a subset of their unfiltered counterparts. When the price quickly changes several times in a row, only one of these alerts will appear. The unfiltered alerts appear once every time the price changes.</p> <p>Typically, no more than one alert per stock will appear each minute. However, if a stock price changes by more basis points than expected, new alerts will be displayed more often. The cut-off point for each symbol is automatically chosen based on volatility.</p> <p>Day traders often prefer to display the unfiltered versions of these alerts on a large set of stocks. The effect is to create a window where the user can quickly see if the market as a whole is moving up or down. Other traders prefer to see fewer, more interesting alerts. For that effect, select these filtered versions of the alerts. Some people create two or more alert windows, some with filtered alerts and some with unfiltered alerts.</p>

## HIGH OF THE DAY BULL FLAG

STRATEGY NAME	WINDOW SPECIFIC FILTERS	ALERT SPECIFIC FILTERS
<b>Strategy 2: +\$10 Low-Float Bull Flag Momentum</b>	<ul style="list-style-type: none"> <li>Price is between \$10 and \$50</li> <li>Current relative volume is at least 2x</li> <li>Volume today is at least 1m shares</li> <li>Volume in the last 5 minutes is between 500% and 2000% of normal</li> <li>15-minute range is at least \$0.30</li> <li>Price was up at least 2% in the last 15 minutes</li> <li>Price was up at least 2% from the previous close</li> <li>Float is less than 100m</li> </ul>	New high (filtered)
<b>Strategy 3: Daily Breakout Bull Flag Momentum</b>	<ul style="list-style-type: none"> <li>Price is between \$1 and \$50</li> <li>Current relative volume is at least 2x</li> <li>Volume today is at least 1m shares</li> <li>Volume in the last 5 minutes is at least 500% of normal</li> <li>Today's range is at least 150% (today's range equals today's high minus today's low)</li> <li>15-minute range is at least \$0.30</li> <li>Price was up at least 2% from the previous close</li> <li>Price is at least up 85% above the low of the year range</li> <li>Float is less than 100m</li> </ul>	New high (filtered)
<b>Strategy 4: Medium-Float Bull Flag Momentum</b>	<ul style="list-style-type: none"> <li>Price is between \$1 and \$10</li> <li>Current relative volume is at least 2x</li> <li>Volume today is at least 100k shares</li> <li>Volume in the last 5 minutes is at least 2,000% of normal</li> <li>Float is between 10m and 100m</li> </ul>	New high (filtered)
<b>Strategy 5: +\$10 Strong Bull Flag Momentum</b>	<ul style="list-style-type: none"> <li>Price is at least \$10</li> <li>Current relative volume is at least 2x</li> <li>Volume today is at least 1m shares</li> <li>Volume in the last 5 minutes is at least 2,000% of normal</li> <li>Float is less than 100m</li> </ul>	New high (filtered)

## HIGH OF THE DAY BULL FLAG

STRATEGY NAME	WINDOW SPECIFIC FILTERS	ALERT SPECIFIC FILTERS
Strategy 6: <b>Strong Low-Float Bull Flag Momentum</b>	<ul style="list-style-type: none"> <li>Price is between \$1 and \$10</li> <li>Current relative volume is at least 2x</li> <li>Volume today is at least 40k shares</li> <li>Volume in the last 5 minutes is at least 2,000% of normal</li> <li>Float is less than 10m</li> </ul>	New high (filtered)
Strategy 7: <b>Medium-Float Bull Flag Momentum</b>	<ul style="list-style-type: none"> <li>Price is between \$1 and \$10</li> <li>Current relative volume is at least 2x</li> <li>Volume today is at least 500k shares</li> <li>Volume in the last 5 minutes is between 500% and 2,000% of normal</li> <li>Float is between 10m and 100m</li> </ul>	New high (filtered)
Strategy 8: <b>Strong +\$10 Low-Float Bull Flag Momentum</b>	<ul style="list-style-type: none"> <li>Price is at least \$10</li> <li>Current relative volume is at least 2x</li> <li>Volume today is at least 1m shares</li> <li>Volume in the last 5 minutes is at least 2,000% of normal</li> <li>Float is less than 7m</li> </ul>	New high (filtered)

Time	Symbol	V5	T	\$	V5	Strategy Name	RSI 5	V5	%b 5	
3:50:00	ADBE	4	3.85M	229.05	5.79	V8 Top Reversal	1.65	81.5	157.7	106.2
3:47:57	COO	7	664,775	226.89	7.09	V5 Top Reversal	1.99	84.9	133.4	105.0
11:21:00	MDT	-5	2.21M	76.60	1.41	V5 Bottom Bounce	1.61	26.7	179.0	-12.9
10:42:55	FB	-6	36.04M	150.76	5.61	V8 Bottom Bounce	4.43	13.8	412.8	-17.4

### TOP AND BOTTOM REVERSAL SCANNER

STRATEGY NAME	WINDOW SPECIFIC FILTERS	ALERT SPECIFIC FILTERS
Strategy 1: <b>V5 Bottom Bounce</b>	<ul style="list-style-type: none"> <li>Price is between \$10 and \$250</li> <li>Daily volume (past 5 days) is at least 300k shares / day</li> <li>Current relative volume is at least 1.25x</li> <li>Volume today is at least 500k shares</li> <li>Volume in the last 5 minutes is at least 175% of normal</li> <li>Average true range is at least \$1</li> <li>Stock was down at least 4 candles in a row</li> <li>Stock was down at least \$0.50 in the last 30 minutes</li> <li>RSI (2 minute) is 25 or less</li> </ul>	<ul style="list-style-type: none"> <li>New low (filtered)</li> <li>5 minute hammer</li> </ul>
Strategy 2: <b>V5 Top Reversal</b>	<ul style="list-style-type: none"> <li>Price is between \$10 and \$250</li> <li>Daily volume (past 5 days) is at least 300k shares / day</li> <li>Current relative volume is at least 1.25x</li> <li>Volume today is at least 500k shares</li> <li>Volume in the last 5 minutes is at least 175% of normal</li> <li>Average true range is at least \$1</li> <li>Stock was up at least 4 candles in a row</li> <li>Stock was up at least \$0.50 in the last 30 minutes</li> <li>RSI (2 minute) is 75 or greater</li> </ul>	<ul style="list-style-type: none"> <li>New high (filtered)</li> <li>5 minute hanging man</li> </ul>

**TOP AND BOTTOM REVERSAL SCANNER**

<b>STRATEGY NAME</b>	<b>WINDOW SPECIFIC FILTERS</b>	<b>ALERT SPECIFIC FILTERS</b>
<p>Strategy 3: <b>V8 Bottom Bounce</b></p>	<ul style="list-style-type: none"> <li>• Price is between \$10 and \$250</li> <li>• Daily volume (past 5 days) is at least 300k shares / day</li> <li>• Current relative volume is at least 1.25x</li> <li>• Volume today is at least 500k shares</li> <li>• Volume in the last 5 minutes is at least 175% of normal</li> <li>• Average true range is at least \$1</li> <li>• Stock was down at least 4 candles in a row</li> <li>• Stock was down at least \$0.50 in the last 30 minutes</li> <li>• Price is at least 2% below the VWAP</li> <li>• RSI (2 minute) is 25 or less</li> <li>• Price is at or below the lower Bollinger band (5 minute)</li> </ul>	<ul style="list-style-type: none"> <li>• New low (filtered)</li> <li>• 5 minute hammer</li> </ul>
<p>Strategy 4: <b>V8 Top Reversal</b></p>	<ul style="list-style-type: none"> <li>• Price is between \$10 and \$250</li> <li>• Daily volume (past 5 days) is at least 300k shares / day</li> <li>• Current relative volume is at least 1.25x</li> <li>• Volume today is at least 500k shares</li> <li>• Average true range is at least \$1</li> <li>• Stock was up at least 4 candles in a row</li> <li>• Stock was up at least \$0.50 in the last 30 minutes</li> <li>• Price is at least 2% above the VWAP</li> <li>• RSI (2 minute) is 75 or greater</li> <li>• Price is at least 100% of the way above the lower Bollinger band (5 minute)</li> </ul>	<ul style="list-style-type: none"> <li>• New high (filtered)</li> <li>• 5 minute hanging man</li> </ul>


**TOP AND BOTTOM REVERSAL SCANNER**

STRATEGY NAME	WINDOW SPECIFIC FILTERS	ALERT SPECIFIC FILTERS
<p>Strategy 5: <b>Bounce - Under \$15</b></p>	<ul style="list-style-type: none"> <li>• Price is between \$10 and \$15</li> <li>• Daily volume (past 5 days) is at least 300k shares / day</li> <li>• Current relative volume is at least 1.25x</li> <li>• Volume today is at least 800k shares</li> <li>• Volume in the last 5 minutes is at least 175% of normal</li> <li>• Average true range is at least \$1</li> <li>• Stock was down at least 3 candles in a row</li> <li>• Stock was down at least \$0.10 in the last 30 minutes</li> <li>• Price is at least 2% below the VWAP</li> <li>• RSI (2 minute) is 25 or less</li> <li>• Price is at or below the lower Bollinger band (5 minute)</li> </ul>	<ul style="list-style-type: none"> <li>• New low (filtered)</li> <li>• 5 minute hammer</li> </ul>
<p>Strategy 6: <b>Top - Under \$15</b></p>	<ul style="list-style-type: none"> <li>• Price is between \$10 and \$15</li> <li>• Daily volume (past 5 days) is at least 300k shares / day</li> <li>• Current relative volume is at least 1.25x</li> <li>• Volume today is at least 800k shares</li> <li>• Average true range is at least \$1</li> <li>• Stock was up at least 3 candles in a row</li> <li>• Stock was up at least \$0.10 in the last 30 minutes</li> <li>• Price is at least 2% above the VWAP</li> <li>• RSI (2 minute) is 75 or greater</li> <li>• Price is at least 100% of the way above the lower Bollinger band (5 minute)</li> </ul>	<ul style="list-style-type: none"> <li>• New high (filtered)</li> <li>• 5 minute hanging man</li> </ul>



A History: Halt / Resume Circuit Breaker							
Time	Type	Symbol	Price (\$)	Chg Close	Vol 5 Min (%)	Description	Chg 5 Min (\$)
11:35:19 AM 3-23-2018	RESUME	DBX	29.00			Resumed	
11:17:46 AM 3-23-2018	RESUME	GSM	11.21	-22.8	145.0	Resumed	-0.04
11:12:46 AM 3-23-2018	HALT	GSM	11.25	-22.5	7,732.5	Halted because of limit up/down pause	-2.60
11:07:19 AM 3-23-2018	RESUME	DSS	1.47	34.9	0.0	Resumed	0.00
10:57:19 AM 3-23-2018	HALT	DSS	1.47	34.9	4,811.4	Halted at 1.47 because of single	0.25

HALT / RESUME CIRCUIT BREAKER		
WINDOW TYPE	WINDOW SPECIFIC FILTERS	ALERT SPECIFIC FILTERS
Alert	<ul style="list-style-type: none"> <li>Price is between \$1 and \$100</li> </ul>	<ul style="list-style-type: none"> <li>Halt</li> <li>Resume</li> </ul>

Time	Type	Symbol	Price (\$)	Chg Close	Vol Today	Rel Vol	Vol 1 Min (%)	Vol 5 Min (%)	Description	Count (Alerts)
3:15:47 PM 3-		AGO	36.48	4.4	2.2M	2.88	1,183.0	438.0	Price crossed above VWAP (36.4618). Confirmed by volume.	4
3:12:38 PM 3-		TRUE	9.12	-2.1	2.6M	1.57	1,192.4	456.8	Price crossed below VWAP (9.1262). Confirmed by volume.	1
3:09:09 PM 3-		BDC	68.54	6.2	1.6M	7.12	1,294.8	500.9	Price crossed below VWAP (68.6067). Confirmed by volume.	7
2:08:04 PM 3-		ARMK	39.92	2.2	934K	1.59	2,407.0	554.1	Price crossed above VWAP (39.8555). Confirmed by volume.	1
2:00:03 PM 3-		PGNX	7.29	-3.4	1.6M	1.71	1,390.7	350.0	Price crossed above VWAP (7.1766). Confirmed by volume.	1
12:33:31 PM 3-		NEM	39.85	2.8	3.2M	1.56	1,062.8	316.7	Price crossed above VWAP	4

### VWAP BREAKING OUT

WINDOW TYPE	WINDOW SPECIFIC FILTERS	ALERT SPECIFIC FILTERS
Alert	<ul style="list-style-type: none"> <li>Price is between \$5 and \$250</li> <li>Current relative volume is at least 1.5x</li> <li>Volume today is at least 500k shares</li> <li>Volume in the last 1 minute is at least 1,000 % of normal</li> <li>Volume in the last 5 minutes is at least 200% of normal</li> <li>Price was up at least 2% from the previous close, or down at least 2% from the previous close</li> </ul>	<ul style="list-style-type: none"> <li>Crossed above VWAP</li> <li>Crossed below VWAP</li> </ul>

History: Turbo Breaks Down (mor... x)

Symbol	Time	Vol 1 Min (%)	Price (\$)
PAYX	10:04:14	1,694.7	61.89
PAYX	10:04:04	1,313.4	61.90
PAYX	10:04:04	1,310.5	61.96
PAYX	10:04:02	1,297.2	61.97
PAYX	10:04:02	1,259.3	61.98
PAYX	10:04:01	1,257.5	61.99
PAYX	10:04:01	1,213.0	62.00
PAYX	10:04:01	1,195.0	62.03

### TURBO BREAKS DOWN

WINDOW TYPE	WINDOW SPECIFIC FILTERS	ALERT SPECIFIC FILTERS
Alert	<ul style="list-style-type: none"> <li>Price is between \$10 and \$150</li> <li>Daily volume (past 10 days) is at least 300k shares / day</li> <li>Volume today is at least 500k shares</li> <li>Volume in the last minute is at least 500% of normal</li> </ul>	<ul style="list-style-type: none"> <li>New low</li> </ul> <p>These alerts appear any time there is a print for a higher or lower price than the rest of the day. Highs and lows are reset once a day at a time determined by the exchange. When the alerts server sees a new high, it looks for the most recent day before today when the price was higher than it is now. It reports the day when this happened, and the high for that day as resistance. For a new low, the server looks for the most recent day when the price was lower than the current price. It reports the low for that day as support. Note: This is a very simple version of support and resistance based only on daily highs and lows.</p>

History: Turbo Breaks Up (more... x)

Symbol	Time	Vol 1 Min	Price (\$)
OEF	2:30:04 PI	567.9	115.96
FXI	2:30:04 PI	550.3	47.48
FXI	2:30:02 PI	564.4	47.48
OEF	2:30:02 PI	546.7	115.94
FXI	2:30:00 PI	513.9	47.47
FXI	2:29:57 PI	512.7	47.47
EXP	2:28:47 PI	1,017	105.50
EXP	2:28:43 PI	968.2	105.48

### TURBO BREAKS UP

WINDOW TYPE	WINDOW SPECIFIC FILTERS	ALERT SPECIFIC FILTERS
Alert	<ul style="list-style-type: none"> <li>Price is between \$20 and \$150</li> <li>Daily volume (past 10 days) is at least 300k shares / day</li> <li>Volume today is at least 500k shares</li> <li>Volume in the last minute is at least 500% of normal</li> </ul>	<ul style="list-style-type: none"> <li>New high</li> </ul>

Time	Symbol	Vol Today (Shr)	Price (\$)	Flt (Shr)	Shrt Fit (%)	Avg True	Consec Cndis (5)	Chg Opn (\$)	5 Min	Vol 15 Min (%)	Rel Vol	Strategy Name
3:29:28	TVPT	6,662,020	16.79	123M	1.58	0.25	3	2.36	91.2	584.6	5.94	High/Low RSI
3:04:17	MTSI	1,126,159	16.53	44.7M		0.92	-1	-1.62	34.9	125.6	1.16	Oversold Based On RSI below 30 on Daily and 15 Minute Chart

RSI EXTREME		
STRATEGY NAME	WINDOW SPECIFIC FILTERS	ALERT SPECIFIC FILTERS
Strategy 1: <b>High/Low RSI</b>	<ul style="list-style-type: none"> <li>Price is between \$10 and \$100</li> <li>Daily volume (past 5 days) is at least 100k shares / day</li> <li>Volume today is at least 1m shares</li> <li>Price is at least 2% above the VWAP, or at least 2% below the VWAP</li> <li>RSI (5 minute) is 10 or less, or 90 or greater</li> </ul>	<ul style="list-style-type: none"> <li>New high (filtered)</li> <li>New low (filtered)</li> </ul>
Strategy 2: <b>Oversold Based On RSI below 30 on Daily and 15 Minute Chart</b>	<ul style="list-style-type: none"> <li>Price is between \$10 and \$100</li> <li>Volume today is at least 1m shares</li> <li>RSI (15 minute) is 30 or less</li> <li>RSI (daily) is 30 or less</li> </ul>	<ul style="list-style-type: none"> <li>New low (filtered)</li> </ul>

History: 5/10/15/30 ORBs on Volume											
Time	Type	Symbol	Description	Flt (Shr)	Vol 1 Min (%)	Chg Close (%)	Vol 5 Min (%)	Rel Vol	Vol Today (Shr)	Price (\$)	
5:29:50 PM	100% 30	HRL	Opening range breakdown. (30 minutes)	533M	1,060.4	-5.3	521.5	5.34	1,738,337	45.43	
5:27:29 PM	100% 30	TIF	Opening range breakdown. (30 minutes)	121M	1,397.1	-0.3	709.0	7.28	1,382,710	125.29	
5:27:29 PM	100% 15	TIF	Opening range breakdown. (15 minutes)	121M	1,397.1	-0.3	709.0	7.28	1,382,710	125.29	
5:27:29 PM	100% 10	TIF	Opening range breakdown. (10 minutes)	121M	1,397.1	-0.3	709.0	7.28	1,382,710	125.29	
5:27:29 PM	100% 5	TIF	Opening range breakdown. (5 minutes)	121M	1,397.1	-0.3	709.0	7.28	1,382,710	125.29	
5:03:18 PM	100% 30	AZN	Opening range breakdown. (30 minutes)	632M	1,124.9	3.4	1,051.5	19.93	9,533,239	55.63	
4:50:07 PM	100% 15	AZN	Opening range breakdown. (15 minutes)	632M	2,633.1	4.7	1,341.1	24.75	7,260,231	56.30	

5/10/15/30 ORBs on Volume		
STRATEGY NAME	WINDOW SPECIFIC FILTERS	ALERT SPECIFIC FILTERS
Strategy: <b>5 min ORB</b> <b>10 min ORB</b> <b>15 min ORB</b> <b>30 min ORB</b>	<ul style="list-style-type: none"> <li>Price is between \$5 and \$500</li> <li>Volume today is at least 300000 shares</li> <li>Volume in the last 1 min is at least 1000% of normal</li> <li>Relative volume at least 5</li> <li>Float at least 1M</li> </ul>	<ul style="list-style-type: none"> <li>5 min ORB</li> <li>10 min ORB</li> <li>15 min ORB</li> <li>30 min ORB</li> </ul>

Strategy Name	Symbol	Time	\$	T		↓D↑
Breaking Down with Volume	GMED	12:26:24 AM	55.30	3.06M	4.02	39.3
Breaking Out with Volume	BSX	11:51:26 PM	35.91	28.4M	3.20	61.0
Breaking Out with Volume	GBX	11:44:21 PM	21.38	2.16M	4.41	90.4
Breaking Out with Volume	SNDR	11:10:17 PM	22.40	1.27M	2.36	88.9
Breaking Down with Volume	YUMC	11:04:18 PM	43.56	4.63M	2.32	1.9
Breaking Out with Volume	SPLK	11:02:34 PM	184.50	8.71M	7.33	95.0
Breaking Out with Volume	HOG	11:02:00 PM	24.60	9.77M	2.71	70.3
Breaking Down with Volume	WB	11:00:53 PM	29.85	6.39M	5.39	5.8
Breaking Down with Volume	NBR	11:00:51 PM	25.67	1.68M	2.19	10.3
Breaking Down with Volume	DE	11:00:33 PM	139.76	3.42M	2.34	10.4
Breaking Out with Volume	PLAN	11:00:27 PM	51.20	5.18M	2.33	104.7

Volume Breakouts		
STRATEGY NAME	WINDOW SPECIFIC FILTERS	ALERT SPECIFIC FILTERS
Strategy 1: <b>Breaking Down with Volume</b>	<ul style="list-style-type: none"> <li>Price is between \$15 and \$500</li> <li>Volume today is at least 1m shares</li> <li>Float at least 30m shares</li> <li>Relative volume at least 2</li> <li>Volume last 5 min at least 200% of normal</li> <li>ATR at least 0.5</li> <li>Price down at least 1% from the open</li> <li>Price below, at or no more than 40% above the low of this range</li> </ul>	<ul style="list-style-type: none"> <li>New 5 minute low</li> </ul>
Strategy 2: <b>Breaking Out with Volume</b>	<ul style="list-style-type: none"> <li>Price is between \$15 and \$500</li> <li>Volume today is at least 1m shares</li> <li>Float at least 30m shares</li> <li>Relative volume at least 2</li> <li>Volume last 5 min at least 200% of normal</li> <li>ATR at least 0.5</li> <li>Price up at least 1% from the open</li> <li>Price at least 60% above the low of this range.</li> </ul>	<ul style="list-style-type: none"> <li>New 5 minute high</li> </ul>

T High Volume Trending Stocks: 12:05:00 - 12:09:59 5/22/2020

High Volume Trending Stocks

Symbol	Price (\$)	Chg Close (\$)	Chg Close (%)	Vol Today (Shr)	Rel Vol	Vol Today (%)	Pos Rng (%)	Flt (Shr)
FB	231.42	1.45	0.6	47,646,057	2.37	221.9		2.40B
DOC	16.47	-0.32	-1.9	36,834,190	17.82	896.4		196M
PENN	29.75	2.95	11.0	35,658,371	3.02	167.0		111M
TLRY	10.25	2.20	27.3	26,138,660	2.63	265.0		79.8M
BJ	34.72	5.75	19.8	24,997,250	14.20	953.2		119M
BSX	34.70	-2.48	-6.7	24,237,291	2.82	253.2		1.40B
UAA	8.70	0.46	5.6	17,302,544	2.48	120.3		188M
AVTR	16.53	-0.47	-2.8	17,080,057	8.09	687.2		574M
FSLY	45.11	2.57	6.0	11,441,998	3.98	190.9		56.7M
SONO	11.51	1.88	19.5	11,398,566	12.01	885.5		101M
SE	77.90	5.50	7.6	11,044,745	2.84	161.0		132M
LOW	120.64	3.65	3.1	9,705,236	2.08	137.7		755M

### High Volume Trending Stocks

#### WINDOW SPECIFIC FILTERS

- Price is between \$5 and \$500
- Volume today is at least 1m shares\*
- Daily Volume at least 500,000 shares a day
- Relative volume at least 2
- ATR at least 0.5
- Price is up at least 0.5% from the open
- Price is down at least 0.5% from the open
- Price was up at least 80% above the low of this range. The price below the low of this range. The price is at the low of this range. The price is no more than 20% above the low of this range
- Float at least 50 m shares



Time	Type	Symbol	Description	Price (\$)	Flt (Shr)
12:00:00 AM	B↑	PDD	New High Bid: +0.03	69.23	588,285,000
11:58:11 PM	A↑	GOOGL	New High Ask: +0.15	1.42K	299,895,000
11:58:11 PM	A↑	GOOGL	New High Ask: +0.13	1.42K	299,895,000
11:58:11 PM	A↑	GOOGL	New High Ask: +0.13	1.42K	299,895,000
11:57:25 PM	B↑	SPY	New High Bid: +0.01	296.07	
11:57:25 PM	A↑	VOO	New High Ask: +0.03	272.06	
11:57:25 PM	A↑	VOO	New High Ask: +0.03	272.06	
11:57:25 PM	B↑	VOO	New High Bid: +0.01	272.06	
11:56:38 PM	A↑	GOOGL	New High Ask: +0.87	1.42K	299,895,000
11:56:38 PM	A↑	GOOGL	New High Ask: +0.87	1.42K	299,895,000
11:55:39 PM	A↑	QRVO	New High Ask: +0.18	101.50	115,156,000
11:55:39 PM	A↑	QRVO	New High Ask: +0.18	101.50	115,156,000
11:50:08 PM	A↑	MRVL	New High Ask: +0.23	30.24	652,649,000

New High Bid or Ask		
STRATEGY NAME	WINDOW SPECIFIC FILTERS	ALERT SPECIFIC FILTERS
Strategy: <b>New High Bid or Ask</b>	<ul style="list-style-type: none"> <li>Price is at least 5\$</li> <li>Volume today is at least 1m shares</li> <li>Daily volume at least 500,000 shares</li> <li>Up at least \$1 from previous close</li> </ul>	<ul style="list-style-type: none"> <li>New high ask (filtered)</li> <li>New low bid (filtered)</li> <li>New high ask</li> <li>New low bid</li> <li>New high bid (filtered)</li> <li>New low ask (filtered)</li> </ul>

Strategy Name	Symbol	Time	\$	T	↓D↑	
Reversal (Short)	TNK	10:40:08 PM	16.83	2.58M	1.73	
Reversal (Short)	FSCT	9:26:55 PM	22.95	6.81M	2.73	
Reversal (Short)	FSCT	9:01:55 PM	21.23	3.54M	1.53	
Reversal (Short)	FSCT	8:56:55 PM	21.10	3.24M	1.42	
Reversal (Short)	TLRY	8:42:14 PM	10.50	30.9M	4.18	
Reversal (Short)	HOG	7:57:50 PM	24.66	3.52M	1.71	
Reversal (Short)	HOG	7:52:50 PM	24.48	3.27M	1.62	
Reversal (Short)	MAXR	7:00:30 PM	12.16	3.72M	6.70	
Reversal (Short)	MAXR	6:55:30 PM	12.18	3.31M	6.11	
Reversal (Short)	TLRY	6:47:14 PM	10.38	20.6M	4.05	
Reversal (Short)	MAXR	6:40:30 PM	11.61	2.19M	4.36	

Multi-Strategy Window		
STRATEGY NAME	WINDOW SPECIFIC FILTERS	ALERT SPECIFIC FILTERS
Strategy 1: <b>Reversal Short</b>	<ul style="list-style-type: none"> <li>Price is between \$10 and \$200</li> <li>The stock is crossed and locked</li> <li>Spread no more than 5 pennies</li> <li>Relative volume 1</li> <li>Volume today at least 2m shares</li> <li>Price at least 2% above VWAP</li> <li>Price at least 2% above the 8 period SMA 15M</li> <li>Price is at least 2% above the 8 period SMA 5M</li> <li>Price is at least 2% above the 8 period SMA 2M</li> <li>8 period SMA is at least 1% above the 20 period SMA 2M</li> <li>Float at least 20M shares</li> </ul>	<ul style="list-style-type: none"> <li>Heartbeat</li> </ul>
Strategy 2: <b>Reversal Long</b>	<ul style="list-style-type: none"> <li>Price is between \$10 and \$200</li> <li>The stock is crossed and locked</li> <li>Spread no more than 5 pennies</li> <li>Relative volume 1</li> <li>Volume today at least 2m shares</li> <li>Price at least 2% below VWAP</li> <li>Price at least 2% below the 8 period SMA 15M</li> <li>Price is at least 2% below the 8 period SMA 5M</li> <li>Price is at least 2% below the 8 period</li> </ul>	<ul style="list-style-type: none"> <li>Heartbeat</li> </ul>

	<p>SMA 2M</p> <ul style="list-style-type: none"><li>• 8 period SMA is at least 1% below the 20 period SMA 2M</li><li>• Float at least 20M shares</li></ul>	
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