Stocks In Play Model (SIP)

Open Stock Analysis · day trading

How OSA SIP builds the day trade top 10 and its trade plans

Not financial advice

1 Find the stocks in play

four screens, run every few minutes from 4 AM to 8 PM ET

Main screen — primary

- US stocks averaging over 2M shares a day
- Overview, technical, performance and ownership tables joined by ticker
- Price, change, gap, ATR, RSI, relative volume, float and short interest

Movers screen — today

- Average volume over 300K and 1.5x that volume or more today
- Price $1 or more
- Catches active runners under the 2M volume floor

Gainers screen — whole market

- The whole market, up 2% or more this session, biggest first
- Average volume over 100K, price $1 or more
- Catches pre-market and after-hours runners

Fallback data — backup

- Backup screeners when the main screen is not available
- Or a fixed seed watch list, or tickers given on the command line

2 Pre-screen

cheap filters before any per-stock download

Filters

- ETFs are dropped
- Stocks under $1 are dropped
- Under 1M shares a day are dropped (movers are exempt)

Rank by activity — top 50

- Relative volume, change, opening gap and ATR %
- The 50 most active get the full analysis

Always analyzed

- Tickers given on the command line
- The 10 biggest gainers of the session

3 Full analysis and the SIP score

one year of daily bars and the company profile

Relative volume today vs the 20 day avg	**Gap / change** vs the prior close	**ATR 14** daily range	**RSI 14** momentum	**ADX 14** trend strength, +DI / -DI
Parabolic SAR stop and reverse	**MACD 12/26/9** momentum shift	**EMA 9 / 20** fast trend	**VWAP 20** volume weighted price	**Tech checks** VWAP, RVOL, lows, RSI

SIP score (0-100)

ACTIVITY, UP TO 60

Relative volume	today's volume 4x its 20 day average or more	25
Move	change or opening gap of 10% or more	15
Range	ATR 14 of 6% of the price or more	10
Activity	unusual activity flagged in the last 3 days; lesser activity 6	10

SETUP IN THE STOCK'S DIRECTION, UP TO 40

Parabolic SAR	on the right side, flipped in the last 5 days	10
MACD	right side of its signal line, crossed in the last 5 days	10
Trend strength	ADX 14 of 25 or more with +DI / -DI agreeing	8
Breakout	close beyond the prior 20 day high (long) or low (short)	8
Squeeze	short interest 20% of float or more, or a float under 20M shares	4

Direction and action

- Seven votes of +1 or -1: SAR, MACD vs its signal, EMA 9 vs 20, close vs VWAP, RSI vs 50, +DI vs -DI and today's change
- Bullish at +2 or more, Bearish at -2 or less, else Mixed
- Bullish with a SIP score of 50 or more: LONG WATCH. Bearish: SHORT WATCH
- RSI over 80 (long) or under 20 (short): extended, chasing risk

4 Day trade top 10

long day trades for today (for the next weekday after 4 PM)

Intraday bars — 5 minute

- The best 25 by a first score, the 10 most active movers and the top gainers
- Pre-market and after-hours bars give the extended-hours move
- Reference price: pre-market, else after hours, else the last close

Busy day profile — 60 days

- Run-ups (high vs open) and dips (low vs open) of the last 60 days
- Only busy days (1.5x average volume) when there are 12 or more
- Their percentiles set every level of the trade plan

Gainer slots — extended hours

- Before 9:30 and after 4:00 PM up to 5 spots go to the session's biggest gainers, ranked by their pre-market or after-hours move
- Regular hours stay ranked by score only

Day trade score (0-100) — long only

SCORE PARTS, UP TO 100

Expected move	70th percentile run-up of 12% or more	25
Volume	relative volume 5x or more	15
Activity	flagged activity 15, lesser 8; earnings next session adds 10	15
Momentum	an extended-hours move of 5% or more; else a close near the day high	15
Setup	the SIP long setup: SAR, MACD, trend and breakout	10
Squeeze	float under 20M shares 5; short interest 15% of float or more 5	10
Price	$1 to $10 scores 10, $10 to $20 7, $20 to $50 3	10

COLLAPSE WARNINGS, POINTS OFF

Overbought	RSI 14 of 85 or more: it can reverse fast	-8
Gap and fade	an extended-hours gap bigger than two average days	-8
Fading after hours	down 3% or more after hours after an up day	-15
Offering or dilution	offering, warrants, shelf, ATM, reverse split	-15
Bearish daily trend	only a quick bounce trade, no holding	-10

Collapse risk is High at two or more warnings or 15 points off, Moderate at one warning, else Low. The list keeps the 10 best picks scoring 30 or more, best first.

5 Trade plan

every level comes from the stock's own busy days, from the reference price

Price levels

each target sits above the one before it

Target 4 (peak)	**reference x (1 + 95th percentile run-up)**	where the run usually stops: sell the rest
Target 3	**reference x (1 + 85th percentile run-up)**	sell a quarter
Target 2	**reference x (1 + 70th percentile run-up)**	sell a quarter, then the stop moves to cost
Target 1	**reference x (1 + 50th percentile run-up)**	sell a quarter: the uptrend starts to pay
Reference price	**pre-market, after hours or last close**	the price every level is measured from
Start position	**reference x (1 - 40th percentile dip)**	the usual first dip after the open: buy
Add price	**reference x (1 - 75th percentile dip)**	a deeper dip to add a chunk into
Stop / exit	**reference x (1 - 90th percentile dip)**	at least 0.25 ATR under the add: get out

RUN-UPS ▲

DIPS ▼

Full size

- High-conviction bounce: low collapse risk, score 55 or more, reward / risk 1.5 or more, not a bearish daily trend
- The whole planned size at the start price in one entry; lose the stop and exit in full

Scale in

- Uncertain bounce or a falling price: about a third at the start price, a third at the add price, a third toward the stop
- Lowers the cost per share; never averaging down a full position

Hold off

- The live sell-off looks exhausted: no position until sellers dry up and VWAP is reclaimed

Exit rules

- Below the stop: exit the whole position, never add below it
- After Target 2 the stop moves up to the blended cost
- A day trade: out by 3:55 PM, or 7:55 PM for an after-hours trade

Live entry state on every run

from today's 5 minute bars; the chase line is halfway from the start price to Target 1

Buy window	Add zone	Entry still ok	Chasing	Missed	Below stop
at or under the start price	at or under the add price	under the chase line: size down	above the chase line	at the likely peak	the setup is broken

6 Validate and learn

every morning the model checks the previous day's list

Validation — daily

- Replays the pre-open list (the last run at or before 9:30) against that day's 5 minute bars
- 1000 shares a pick: half at the start, half at the add, a quarter sold at each target
- A bar that touches the stop and a target counts as the stop; no fees

Learning database

- Every pick with the features the model used and its real result
- Win, Loss, Loss (stopped), Breakeven or No entry, with net % and why

Confidence model

- A confidence level of 0-100 from the win rate, the sample size and the expectancy (held back under 20 results)
- Score calibration, win rates by collapse risk, session and earnings
- Plain plans to grow gains and cut losses

Key

RVOL relative volume · **ATR** Average True Range · **RSI** Relative Strength Index · **ADX** Average Directional Index · **+DI / -DI** directional indicators · **SAR** Parabolic Stop and Reverse · **MACD** Moving Average Convergence Divergence · **EMA** Exponential Moving Average · **VWAP** Volume-Weighted Average Price · **ATM** at-the-market offering · **ET** US Eastern time