Stock Filter:

X number of Green days in a row. (before the trading day)

the **X** previous days must be at least a **M**% move from last red day. As a whole, so for example the last 4 days each had a 20% move, then, that would be an 80% move from the last red day.

Needs to gap down **G**% from previous close. **//**Where **G** is a value to determine gap %.

Average Volume over last **X** days > **V.** **//**Where **V** is a value to determine volume each day over last **X** days. e.g. 1 million shares.

Requirements:

Determine a Pre Market Low **P**, which is calculated between 8:00 → 9:29:59 AM.
Retrieve an ATR value based on **D**. //Where D is a value for days, e.g. 365
.
Entry:

Using S = 1000 shares as an example.

Enter short **S** under **P** using a Trailing Stop. Where the trail can be defined as **A***ATR (average true range). Where **A** is represents a value, so for example if **A = 0.1,** the trailing stop would be **0.1 ATR.**

Cover **partial*****S** into **B***ATR. //Where **partial** can be modified to be a percentage of the position. E.g. if **partial = 0.5**, that would be 500 shares. And **B** is used as a target e.g. 0.2 ATR.

After a partial is taken, change trailing stop to **C***ATR for remaining **S.**

Only enters once.
Close any remaining positions at 3:49 Eastern

Recap of Variables (feel free to change the names for them):
X = integer to determine amount of Green days in a row.
M = integer to determine % move from last red day.
G = integer to determine % gap down from prev close.
V = integer to determine volume number. Used to ignore low volume moves.
P = Pre Market low between 8 and 9:29:59 am.
D = integer to calculate ATR over specified number of days.

S = Integer to determine size to short.
A = Integer that gets multiplied to ATR.
B = Integer that gets multiplied to ATR.
C = Integer that gets multiplied to ATR.